



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

Massachusetts Mutual Life Insurance Company

NAIC Group Code04350435NAIC Company Code65935Employer's ID Number04-1590850

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 Gordon413-226-0200

(Name)(Area Code) (Telephone Number)

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(E-mail Address)(FAX Number)

OFFICERS

President and Chief Executive OfficerRoger William Crandall

TreasurerElizabeth Marie Marin

SecretaryAkintokunbo AkinbajoAppointed ActuaryVy Quoc Ho

OTHER

Mary Jane Bartolotta Fortin, Chief Financial OfficerEric William Partlan, Chief Investment OfficerGeoffrey James Craddock, Chief Risk Officer

Susan Marie Cicco, Chief of Staff to the Chairman & CEO, HR & Employee ExperienceMichael James O'Connor, General CounselSears Andrew Merritt, Head of Technology & Experience

Dominic Lusean Blue, Head of Third-Party Distribution and New MarketsPaul Anthony LaPiana, Head of Brand, Product and Affiliated DistributionPeter John Rugel, Head of Operations

DIRECTORS OR TRUSTEES

Roger William Crandall - ChairmanKathleen Ann CorbetJames Henry DeGraffenreidt, Jr.

Isabella Davidov GorenJeffrey Marc Leiden - Lead DirectorLaura Jeanne Sen

Michelle Kwok LeeBernard Anthony Harris, Jr.Amy Marie Stepnowski

David Henry LongMichael Thomas Rollings

State ofMassachusettsSS

County ofHampden

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 CrandallAkintokunbo AkinbajoElizabeth Marie Marin

President and Chief Executive OfficerSecretaryTreasurer

Subscribed and sworn to before me thisa. Is this an original filing?Yes [X] No []

day ofb. If no,1. State the amendment number.....

2. Date filed

3. Number of pages attached.....

STATEMENT AS OF JUNE 30, 2026 OF THE Massachusetts Mutual Life Insurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	165,798,788,388		165,798,788,388	171,236,143,130
2. Stocks:				
2.1 Preferred stocks	4,193,275,513		4,193,275,513	1,651,425,899
2.2 Common stocks	22,884,194,932	165,891,623	22,718,303,309	26,354,571,838
3. Mortgage loans on real estate:				
3.1 First liens	26,391,610,112		26,391,610,112	24,697,582,955
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	319,420,119		319,420,119	324,716,117
4.2 Properties held for the production of income (less \$ 62,600,000 encumbrances)	6,357,003		6,357,003	14,950,051
4.3 Properties held for sale (less \$ encumbrances)	159,950,106		159,950,106	(12,619,674)
5. Cash (\$ 1,253,771,458), cash equivalents (\$ 5,391,464,715) and short-term investments (\$ 1,134,612,823)	7,779,848,996		7,779,848,996	8,126,015,207
6. Contract loans (including \$ premium notes)	19,505,820,108	1,534,534	19,504,285,574	19,042,284,616
7. Derivatives	22,366,438,063		22,366,438,063	22,194,490,324
8. Other invested assets	20,676,371,389	171,362,010	20,505,009,379	17,111,624,112
9. Receivables for securities	4,531,107,193		4,531,107,193	4,622,852,207
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	294,613,181,922	338,788,167	294,274,393,755	295,364,036,782
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	3,802,724,397	22,250,350	3,780,474,047	4,977,690,625
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	142,943,531	49	142,943,482	190,687,376
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	1,016,696,498		1,016,696,498	1,151,154,794
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	112,996,702	1,500,774	111,495,928	95,496,895
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	48,930,307		48,930,307	57,970,069
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	249,405,164		249,405,164	807,677,172
18.2 Net deferred tax asset	2,214,558,491		2,214,558,491	2,273,105,456
19. Guaranty funds receivable or on deposit	145,030,090		145,030,090	150,895,273
20. Electronic data processing equipment and software	122,160,040	119,220,944	2,939,096	4,630,424
21. Furniture and equipment, including health care delivery assets (\$)	42,058,993	42,058,993		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	115,608,380		115,608,380	137,914,595
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	5,702,957,891	564,767,517	5,138,190,374	4,870,493,812
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	308,329,252,404	1,088,586,794	307,240,665,610	310,081,753,274
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	45,453,465,103		45,453,465,103	46,047,660,758
28. Total (Lines 26 and 27)	353,782,717,508	1,088,586,794	352,694,130,714	356,129,414,032
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	3,381,876,291		3,381,876,291	3,258,322,298
2502. Admitted disallowed interest maintenance reserve	1,557,533,270		1,557,533,270	1,404,127,361
2503. Fully refundable deposits, prepayments and miscellaneous assets	175,852,794	32,703,942	143,148,852	149,355,576
2598. Summary of remaining write-ins for Line 25 from overflow page	587,695,535	532,063,574	55,631,960	58,688,575
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	5,702,957,891	564,767,517	5,138,190,374	4,870,493,812

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 182,125,352,472 less \$ included in Line 6.3 (including \$ 161,334,848 Modco Reserve)	182,125,352,472	184,364,137,945
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	3,230,668,471	3,217,347,564
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	26,367,367,734	24,011,766,556
4. Contract claims:		
4.1 Life	625,309,954	640,433,480
4.2 Accident and health	28,043,639	25,877,361
5. Policyholders' dividends/refunds to members \$ 11,282,985 and coupons \$ due and unpaid	11,282,985	10,545,681
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)	3,002,107,819	2,868,749,914
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 \$ discount; including \$ 10,605,982 accident and health premiums	54,398,224	46,223,355
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 experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act	12,397,091	6,347,184
9.3 Other amounts payable on reinsurance, including \$ (26,760,714) assumed and \$ 59,052,389 ceded	32,291,675	17,195,110
9.4 Interest Maintenance Reserve		
10. Commissions to agents due or accrued-life and annuity contracts \$ 11,459,580 , accident and health \$ 70,521 and deposit-type contract funds \$	11,530,101	
11. Commissions and expense allowances payable on reinsurance assumed	3,489,074	2,908,316
12. General expenses due or accrued	1,104,042,040	1,417,931,283
13. Transfers to Separate Accounts due or accrued (net) (including \$ (67,373,659) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(75,030,247)	(76,085,226)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	150,388,788	161,315,875
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	309,539,660	151,801,758
17. Amounts withheld or retained by reporting entity as agent or trustee	30,643,071	23,569,234
18. Amounts held for agents' account, including \$ agents' credit balances	524,405,539	506,381,324
19. Remittances and items not allocated	1,511,847,884	1,672,698,302
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	288,997,669	274,466,284
22. Borrowed money \$239,670,806 and interest thereon \$9,846,236	249,517,042	499,245,794
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	7,051,333,817	6,337,573,616
24.02 Reinsurance in unauthorized and certified (\$) companies	106,000	105,586
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	410,822,940	563,533,807
24.04 Payable to parent, subsidiaries and affiliates	92,767,883	92,603,262
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	24,444,517,996	29,394,893,043
24.08 Derivatives	16,769,063,527	16,915,877,034
24.09 Payable for securities	552,041,523	330,875,439
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	7,116,931,823	7,455,632,370
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	276,036,176,193	280,933,951,251
27. From Separate Accounts Statement	45,453,465,103	45,968,391,180
28. Total liabilities (Lines 26 and 27)	321,489,641,297	326,902,342,431
29. Common capital stock		
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	5,822,310,215	4,827,296,696
33. Gross paid in and contributed surplus		
34. Aggregate write-ins for special surplus funds	1,560,783,270	1,407,377,361
35. Unassigned funds (surplus)	23,821,395,932	22,992,397,544
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 \$ in Separate Accounts Statement)	31,204,489,417	29,227,071,601
38. Totals of Lines 29, 30 and 37	31,204,489,417	29,227,071,601
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	352,694,130,714	356,129,414,032
DETAILS OF WRITE-INS		
2501. Repurchase agreements	3,099,963,906	3,448,046,244
2502. Derivative accrued interest	2,137,689,619	2,285,868,850
2503. Derivative collateral	1,730,961,150	1,578,254,491
2598. Summary of remaining write-ins for Line 25 from overflow page	148,317,148	143,462,785
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,116,931,823	7,455,632,370
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	1,557,533,270	1,404,127,361
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)	1,560,783,270	1,407,377,361

STATEMENT AS OF JUNE 30, 2026 OF THE Massachusetts Mutual Life Insurance Company

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	1,695,439,021	9,329,308,245	21,594,366,487
2. Considerations for supplementary contracts with life contingencies	16,356,345	13,607,913	26,992,261
3. Net investment income	6,204,688,608	5,932,642,711	13,428,460,706
4. Amortization of Interest Maintenance Reserve (IMR)	(10,461,207)	(57,425,078)	(75,116,326)
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(553,654)	3,999,816	8,828,651
6. Commissions and expense allowances on reinsurance ceded	2,154,046,567	268,177,896	596,806,695
7. Reserve adjustments on reinsurance ceded	(3,245,594)	189,954	(9,337,927)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	115,882,493	112,683,161	230,014,536
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	4,390,825,214	209,588,957	494,001,643
9. Totals (Lines 1 to 8.3)	14,562,977,793	15,812,773,575	36,295,016,727
10. Death benefits	1,368,990,481	1,495,264,596	2,767,225,085
11. Matured endowments (excluding guaranteed annual pure endowments)	5,623,827	5,395,325	9,163,602
12. Annuity benefits	1,798,382,533	1,644,497,496	3,335,182,681
13. Disability benefits and benefits under accident and health contracts	175,690,891	176,643,590	351,971,566
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	6,876,604,177	5,884,277,362	12,077,235,126
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	477,898,476	390,872,710	860,623,976
18. Payments on supplementary contracts with life contingencies	13,745,076	12,941,525	26,680,096
19. Increase in aggregate reserves for life and accident and health contracts	(2,237,564,617)	3,140,607,662	9,306,945,566
20. Totals (Lines 10 to 19)	8,479,370,844	12,750,500,265	28,735,027,699
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	565,229,210	605,558,175	1,254,358,400
22. Commissions and expense allowances on reinsurance assumed	24,375,622	21,580,222	55,788,879
23. General insurance expenses and fraternal expenses	1,228,120,791	1,189,049,924	2,606,260,630
24. Insurance taxes, licenses and fees, excluding federal income taxes	168,132,443	176,047,010	311,858,882
25. Increase in loading on deferred and uncollected premiums	(32,961,028)	(38,823,765)	(2,393,963)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(383,765,939)	(1,298,876,883)	(2,220,149,123)
27. Aggregate write-ins for deductions	2,805,502,052	779,345,539	1,631,905,994
28. Totals (Lines 20 to 27)	12,854,003,995	14,184,380,488	32,372,657,398
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,708,973,798	1,628,393,087	3,922,359,328
30. Dividends to policyholders and refunds to members	1,411,044,498	1,192,279,394	2,835,671,721
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	297,929,300	436,113,693	1,086,687,607
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	140,474,892	119,443,566	(56,221,590)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	157,454,408	316,670,127	1,142,909,197
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 57,440,768 (excluding taxes of \$ (87,925,789) transferred to the IMR)	58,232,672	(433,976,008)	(1,062,152,794)
35. Net income (Line 33 plus Line 34)	215,687,079	(117,305,881)	80,756,404
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	29,227,071,601	27,882,431,568	27,882,431,568
37. Net income (Line 35)	215,687,079	(117,305,881)	80,756,404
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (13,333,639)	91,559,783	(100,689,023)	579,443,202
39. Change in net unrealized foreign exchange capital gain (loss)	(85,351,230)	794,991,522	842,991,250
40. Change in net deferred income tax	(94,526,077)	26,889,167	99,702,118
41. Change in nonadmitted assets	(97,064,916)	440,114,815	802,839,960
42. Change in liability for reinsurance in unauthorized and certified companies	(414)	(429)	(844)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(713,760,201)	(429,797,821)	(385,778,465)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	78,715,925		75,000,000
47. Other changes in surplus in Separate Accounts Statement	(78,715,924)	2,391,285	(73,095,793)
48. Change in surplus notes	995,013,519	123,519	247,037
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	1,665,860,273	(142,986,242)	(677,464,836)
54. Net change in capital and surplus for the year (Lines 37 through 53)	1,977,417,816	473,730,912	1,344,640,033
55. Capital and surplus, as of statement date (Lines 36 + 54)	31,204,489,417	28,356,162,480	29,227,071,601
DETAILS OF WRITE-INS			
08.301. Experience refunds on reinsurance contracts	4,215,871,899	49,850,480	94,440,044
08.302. Change in corporate owned life insurance asset	134,691,631	121,375,401	244,536,953
08.303. Management and administrative fees	41,209,116	44,516,715	80,243,930
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(947,431)	(6,153,639)	74,780,716
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	4,390,825,214	209,588,957	494,001,643
2701. Reinsurance ceded adjustment	1,641,525,731	(87,345,161)	(142,064,665)
2702. Ceded income on funds withheld	1,108,676,493	840,190,613	1,722,237,625
2703. Change in liability for employee/agent benefit plans	36,176,514	29,660,741	53,475,784
2798. Summary of remaining write-ins for Line 27 from overflow page	19,123,314	(3,160,654)	(1,742,750)
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	2,805,502,052	779,345,539	1,631,905,994
5301. Deferred gain on reinsurance ceded	1,641,525,731	(87,345,161)	(142,064,665)
5302. Other changes in surplus	81,168,668	(56,439,981)	(17,884,290)
5303. Change in minimum pension liability	(56,834,126)	798,899	(517,515,881)
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	1,665,860,273	(142,986,242)	(677,464,836)

STATEMENT AS OF JUNE 30, 2026 OF THE Massachusetts Mutual Life Insurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	7,387,891,903	9,900,860,747	21,629,208,275
2. Net investment income	7,061,505,457	6,857,268,176	14,650,050,540
3. Miscellaneous income	576,110,549	582,889,135	1,104,830,005
4. Total (Lines 1 to 3)	15,025,507,909	17,341,018,058	37,384,088,820
5. Benefit and loss related payments	10,441,858,177	9,497,475,058	18,852,911,672
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(384,820,918)	(1,236,692,213)	(2,208,474,132)
7. Commissions, expenses paid and aggregate write-ins for deductions	3,030,197,887	2,801,901,533	5,560,534,461
8. Dividends paid to policyholders	1,273,458,428	1,127,338,848	2,500,929,215
9. Federal and foreign income taxes paid (recovered) net of \$ 134,424 tax on capital gains (losses)	(430,874,485)	(94,088,182)	(250,012,782)
10. Total (Lines 5 through 9)	13,929,819,089	12,095,935,044	24,455,888,434
11. Net cash from operations (Line 4 minus Line 10)	1,095,688,820	5,245,083,014	12,928,200,386
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	29,003,084,740	17,954,649,122	43,753,233,822
12.2 Stocks	1,640,116,772	1,238,459,059	2,229,011,077
12.3 Mortgage loans	2,079,924,005	1,782,208,297	5,196,625,518
12.4 Real estate	98,628,156	5,222,604	3,628,482
12.5 Other invested assets	447,071,736	989,091,736	1,976,074,588
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(3,469,452)	13,546,845	28,595,729
12.7 Miscellaneous proceeds	(343,946,239)	(1,294,459,523)	(1,860,325,287)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	32,921,409,718	20,688,718,140	51,326,843,929
13. Cost of investments acquired (long-term only):			
13.1 Bonds	27,164,799,596	19,925,491,730	50,831,787,702
13.2 Stocks	518,420,578	372,695,969	937,992,088
13.3 Mortgage loans	4,084,021,165	2,404,543,991	6,470,721,178
13.4 Real estate	1,120,588	3,286,063	5,954,394
13.5 Other invested assets	3,421,292,079	1,678,677,762	3,625,416,619
13.6 Miscellaneous applications	(152,345,828)	(529,958,759)	52,297,162
13.7 Total investments acquired (Lines 13.1 to 13.6)	35,037,308,178	23,854,736,756	61,924,169,143
14. Net increase/(decrease) in contract loans and premium notes	463,241,773	568,726,947	1,383,762,173
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,579,140,233)	(3,734,745,563)	(11,981,087,387)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	994,890,000		
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	(249,160,478)	10,125	249,298,478
16.4 Net deposits on deposit-type contracts and other insurance liabilities	2,068,111,863	1,375,764,465	2,021,152,214
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(1,676,556,183)	(485,254,787)	(1,095,541,945)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,137,285,202	890,519,803	1,174,908,747
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .	(346,166,211)	2,400,857,254	2,122,021,746
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	8,126,015,207	6,003,993,461	6,003,993,461
19.2 End of period (Line 18 plus Line 19.1)	7,779,848,996	8,404,850,715	8,126,015,207

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

20.0001. Premium ceded in exchange for invested assets	5,446,900,000		
20.0002. Miscellaneous income recognized in exchange for invested assets	(1,897,500,000)		
20.0003. Bonds transferred as part of reinsurance transaction	(3,076,050,796)		
20.0004. Mortgage loans transferred as part of reinsurance transaction	(116,538,905)		
20.0005. Stock transferred in exchange for premium ceded	(5,056,400)		
20.0006. Change in funds held under coinsurance as part of a reinsurance recapture transaction	4,195,000,000		
20.0007. Miscellaneous income recognized as part of reinsurance recapture transaction	(4,195,000,000)		
20.0008. Stock received as return of capital	3,025,077,304		
20.0009. Bond conversions and refinancing	2,454,879,490	343,472,650	7,373,172,363
20.0010. Stock conversions	680,908,371	25,177,747	67,221,872

STATEMENT AS OF JUNE 30, 2026 OF THE Massachusetts Mutual Life Insurance Company

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

20.0011. Change in market value of corporate owned life insurance asset	135,154,389	121,786,726	416,936,780
20.0012. Transfer of partnerships and limited liability companies to common stocks – subsidiaries and affiliates	126,200,535		110,769,899
20.0013. Transfer of mortgage loans to real estate	125,000,000	27,600,000	27,600,000
20.0014. Transfer of partnerships and limited liability companies to partnerships and limited liability companies	114,484,193	6,398,068	
20.0015. Net investment income payment-in-kind bonds	32,615,232	22,664,966	52,036,815
20.0016. Transfer of bonds to partnerships and limited liability companies	13,024,103	614,270,152	745,412,111
20.0017. Transfer of mortgage loans to partnerships and limited liability companies	11,048,269	279,081,303	278,243,368
20.0018. Transfer of bonds to preferred stocks		285,512,476	258,682,828
20.0019. Transfer of mortgage loans to bonds		911,166	153,595,391
20.0020. Bonds transferred to affiliates			1,110,860,436
20.0021. MMI related party transfer			146,254,750
20.0022. New Haven Holdco related party transfer			25,303,590
20.0023. Transfer of partnerships and limited liability companies to mortgage loans			23,200,247
20.0024. Transfers between other invested assets			18,854,608
20.0025. Preferred stock transferred to affiliates			11,983,957

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	5,184,763,021	5,097,245,130	11,116,796,795
2. Group life	290,286,776	173,519,424	343,189,753
3. Individual annuities	2,276,347,228	4,579,688,526	9,855,376,615
4. Group annuities	1,915,506,157	3,304,877,374	8,918,378,051
5. Accident & health	399,622,122	393,910,101	802,081,125
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	10,066,525,305	13,549,240,555	31,035,822,340
9. Deposit-type contracts	4,766,438,505	3,723,339,275	6,954,339,420
10. Total (Lines 8 and 9)	14,832,963,810	17,272,579,830	37,990,161,760

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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 Page	F/S Line #	2026	2025
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 215,687,079	\$ 80,756,404
(2) State prescribed practices that increase/(decrease) NAIC SAP	N/A	N/A	N/A	—	—
(3) State permitted practices that increase/(decrease) NAIC SAP	N/A	N/A	N/A	—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 215,687,079</u>	<u>\$ 80,756,404</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 31,204,489,417	\$ 29,227,071,601
(6) State prescribed practices that increase/(decrease) NAIC SAP	N/A	N/A	N/A	—	—
(7) State permitted practices that increase/(decrease) NAIC SAP	N/A	N/A	N/A	—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 31,204,489,417</u>	<u>\$ 29,227,071,601</u>

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

No significant change

C. Accounting Policy

- (1) No significant 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 investments. Categories 1 and 2 are considered investment grade, while Categories 3 through 6 are considered below investment grade. Bonds 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 significant change
- (6) For loan-backed and structured securities, such as asset-backed securities (ABS), mortgage-backed securities (MBS), including RMBS and CMBS, and structured securities, including collateralized debt obligations (CDOs), amortization or accretion is revalued quarterly based on the current estimated cash flows, using either the prospective or retrospective adjustment methodologies.

Fixed income securities with the highest ratings from a rating agency follow the retrospective method of accounting.

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.

- (7) - (14) No significant 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 six months ended June 30, 2026, corrections of prior years' errors were recorded in surplus, net of tax:

	Increase (Decrease) to:		
	Prior Years'	Current Year	Asset or Liability
	Net Income	Surplus	Balances
Bonds	\$ (37,661,055)	\$ (37,661,055)	\$ (37,661,055)
Common stocks - subsidiaries and affiliates	(203,976)	(203,976)	(203,976)
Partnerships and LLCs	41,461,219	41,461,219	41,461,219
Cash, cash equivalent, and short term investments	(1,577,209)	(1,577,209)	(1,577,209)
Other invested assets	6,385,006	6,385,006	6,385,006
Investment income due and accrued	(35,509,485)	(35,509,485)	(35,509,485)
Other than invested assets	(3,019,342)	(3,019,342)	(3,019,342)
Policyholders' reserves	(9,559,000)	(9,559,000)	9,559,000
Other liabilities	120,914,715	120,914,715	(120,914,715)
Total	<u>\$ 81,230,873</u>	<u>\$ 81,230,873</u>	

Of the \$81,230,873 increase to surplus for prior years' errors, \$81,230,873 was recorded as prior period adjustments, net of taxes.

For the six months ended June 30, 2025, corrections of prior years' errors were recorded in surplus, net of tax:

	Increase (Decrease) to:		
	Prior Years'	Current Year	Asset or Liability
	Net Income	Surplus	Balances
Investment income due and accrued	\$ (181,672,489)	\$ (181,672,489)	\$ (181,672,489)
Other Liabilities	417,999,888	417,999,888	(417,999,888)
Bonds	(278,694,443)	(278,694,443)	(278,694,443)
Other than invested assets	(14,225,582)	(14,225,582)	(14,225,582)
Cash, cash equivalent, short term investments	356,121	356,121	356,121
Separate account assets	4,130,878	4,130,878	4,130,878
Separate account liabilities	(4,130,878)	(4,130,878)	(4,130,878)
Federal income taxes	(290,414)	(290,414)	(290,414)
Total	<u>\$ (56,526,919)</u>	<u>\$ (56,526,919)</u>	

Of the \$56,526,919 decrease to surplus for prior years' errors, \$56,526,919 was recorded as prior period adjustments, net of taxes.

B. Adoption of new accounting standards

In February 2025, the NAIC adopted final revisions to SSAP No. 56 - Separate Accounts. The revisions clarify the measurement method guidance as well as prescribe guidance for how transfers to/from the General Investment Accounts and Separate Investment Accounts shall be recognized. The adopted revisions were effective on January 1, 2026, with early adoption permitted. The adoption of this guidance has an immaterial impact on the Company’s interim financial statements.

In March 2026, the NAIC adopted revisions to SSAP No. 103 related to reverse repurchase agreements. The revisions clarify that reverse repurchase agreements reported on the asset side of the transaction with stated maturity dates in excess of one year are nonadmitted assets and are reported on Schedule BA as “Any Other Asset.” The guidance also permits admission of reverse repurchase agreements with maturity dates within 365 days of the reporting period end, provided the fair value of the acquired asset is at least 102% of the original purchase price paid by the reporting entity, for the remaining duration until maturity. If such agreements are renewed for a period exceeding 365 days, they are required to be nonadmitted. The revisions are specific to reverse repurchase agreements and has no impact on the admittance of long-term repurchase agreements. The adopted revisions were effective upon adoption and were prospectively applied and did not have a material effect on the Company’s interim financial statements.

In March 2026, the NAIC adopted expanded revisions to sale-leaseback guidance to clarify the accounting treatment when restrictions exist on the seller’s access to cash or assets received from the sale. The revisions specify that sale-leaseback transactions with restrictions on access to the cash proceeds or assets received do not qualify for sale-leaseback accounting and are required to be accounted for by the seller using the financing method. The adopted revisions were effective upon adoption and did not have a material effect on the Company’s interim financial statements.

Note 3 – Business Combinations and Goodwill

Not applicable

Note 4 – Discontinued Operations

Not applicable

Note 5 – Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1 - 3) No significant change

NOTES TO FINANCIAL STATEMENTS

(4) Age Analysis of Mortgage Loans and Identification of Mortgage Loans in Which the Insurer is a Participant or Co-lender in a Mortgage Loan Agreement:

		Farm	Residential		Commercial		Mezzanine	Total			
			Insured	All Other	Insured	All Other					
a.	2026										
1.	Recorded Investment (all)										
(a)	Current	\$	—	\$ 1,329,142,232	\$10,265,826,789	\$	—	\$ 14,658,429,014	\$ 138,212,077	\$ 26,391,610,112	
(b)	30-59 Days Past Due		—		—		—		—	—	
(c)	60-89 Days Past Due		—		—		—		—	—	
(d)	90-179 Days Past Due		—		—		—		—	—	
(e)	180+ Days Past Due		—		—		—		—	—	
2.	Accruing Interest 90-179 Days Past Due										
(a)	Recorded Investment	\$	—	\$	—	\$	—	\$	—	\$	—
(b)	Interest Accrued		—		—		—		—		—
3.	Accruing Interest 180+ Days Past Due										
(a)	Recorded Investment	\$	—	\$	—	\$	—	\$	—	\$	—
(b)	Interest Accrued		—		—		—		—		—
4.	Interest Reduced										
(a)	Recorded Investment	\$	—	\$	—	\$	—	\$	—	\$	—
(b)	Number of Loans		—		—		—		—		—
(c)	Percent Reduced		—		—		—		—		—
5.	Participant or Co-lender in a Mortgage Loan Agreement										
(a)	Recorded Investment	\$	—	\$	—	\$	—	\$ 583,763,991	\$ 22,497,201	\$	606,261,192
b.	2025										
1.	Recorded Investment (all)										
(a)	Current	\$	—	\$ 1,437,446,411	\$ 8,206,704,498	\$	—	\$ 14,911,320,452	\$ 142,111,594	\$ 24,697,582,955	
(b)	30-59 Days Past Due		—		—		—		—		—
(c)	60-89 Days Past Due		—		—		—		—		—
(d)	90-179 Days Past Due		—		—		—		—		—
(e)	180+ Days Past Due		—		—		—		—		—
2.	Accruing Interest 90-179 Days Past Due										
(a)	Recorded Investment	\$	—	\$	—	\$	—	\$	—	\$	—
(b)	Interest Accrued		—		—		—		—		—
3.	Accruing Interest 180+ Days Past Due										
(a)	Recorded Investment	\$	—	\$	—	\$	—	\$	—	\$	—
(b)	Interest Accrued		—		—		—		—		—
4.	Interest Reduced										
(a)	Recorded Investment	\$	—	\$	—	\$	—	\$	—	\$	—
(b)	Number of Loans		—		—		—		—		—
(c)	Percent Reduced		—		—		—		—		—
5.	Participant or Co-lender in a Mortgage Loan Agreement										
(a)	Recorded Investment	\$	—	\$	—	\$	—	\$ 400,465,314	\$ 22,497,202	\$	422,962,516

(5 - 9) No significant change

B. Debt Restructuring

Not applicable

C. Reverse Mortgages

Not applicable

D. Asset-Backed Securities

(1) Prepayment assumptions for asset-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 asset-backed and structured securities that recognized OTTI classified on the following bases for recognizing OTTI:

	(1) Amortized Cost Basis Before OTTI Impairment	(2) OTTI Recognized in Loss		(3) Fair Value 1-(2a+2b)
		(2a) Interest	(2b) 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	151,912	—	101,932	49,980
c. Total first quarter (a+b)	<u>\$ 151,912</u>	<u>\$ —</u>	<u>\$ 101,932</u>	<u>\$ 49,980</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	49,149,650	—	43,150,690	5,998,960
f. Total second quarter (d+e)	<u>\$ 49,149,650</u>	<u>\$ —</u>	<u>\$ 43,150,690</u>	<u>\$ 5,998,960</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	—	—	—	—
i. Total third quarter (g+h)	<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	—	—	—	—
l. Total fourth quarter (j+k)	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>
m. Annual aggregate total (c+f+i+l)		<u>\$ —</u>	<u>\$ 43,252,622</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:

1 CUSIP	2 Adjusted Carrying Value Amortized Cost before OTTI	3 Present Value of Projected Cash Flow	4 Recognized OTTI	5 Amortized Cost after OTTI	6 Fair Value at Time of OTTI	7 Date of Financial Instrument Where Reported
05616JAN3	\$ 151,912	\$ 49,980	\$ 101,932	\$ 49,980	\$ 25,666	March 31, 2026
89617AAB1	4,039,660	106,540	3,933,120	106,540	1,286,080	June 30, 2026
89617QAA8	20,143,301	880,640	19,262,661	880,640	11,149,437	June 30, 2026
89617QAB6	14,329,467	472,358	13,857,109	472,358	3,118,720	June 30, 2026
12624QAC7	3,901,894	264,576	3,637,318	264,576	497,563	June 30, 2026
46644ABM3	6,735,328	4,274,846	2,460,482	4,274,846	4,458,516	June 30, 2026
Totals	\$ 49,301,562	\$ 6,048,940	\$ 43,252,622	\$ 6,048,940	\$ 20,535,982	XXX

(4) As of June 30, 2026, the gross unrealized losses and fair values for investments in structured and ABS for which an OTTI has not been recognized in earnings follow:

a. The aggregate amount of unrealized losses:	
1. Less than 12 months	\$ (133,948,886)
2. 12 months or Longer	\$ (458,746,997)
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$ 10,161,196,539
2. 12 months or Longer	\$ 5,288,125,582

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Not applicable

NOTES TO FINANCIAL STATEMENTS

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)	YES	YES	—	—
b. Tri-Party (YES/NO)	NO	NO	—	—

- (3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH 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	3,445,162,666	3,679,254,675	—	—
6. > 3 Months to 1 Year	—	—	—	—
7. > 1 Year	—	—	—	—
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	3,435,079,675	3,082,325,951	—	—
6. > 3 Months to 1 Year	—	—	—	—
7. > 1 Year	—	—	—	—

- (4) Not applicable

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	\$ —
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	—
3. Fair Value	\$ 3,704,716,989	\$ 3,708,106,346	\$ —	\$ —
b. Ending Balance				
1. BACV	XXX	XXX	XXX	\$ —
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	—
3. Fair Value	\$ 3,460,214,436	\$ 3,125,202,699	\$ —	\$ —

NOTES TO FINANCIAL STATEMENTS

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

ENDING BALANCE

	1		2		3		4
	NONE		NAIC 1		NAIC 2		NAIC 3
a. ICO - BACV	\$ —	\$	3,512,942,213	\$	—	\$	—
b. ICO - FV	—		3,125,202,699		—		—
c. ABS - BACV	—		—		—		—
d. ABS - 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	—		3,512,942,213		—		—
q. Total Assets - FV	—		3,125,202,699		—		—

ENDING BALANCE

	5		6		7		8
	NAIC 4		NAIC 5		NAIC 6		NON-ADMITTED
a. ICO - BACV	\$ —	\$	—	\$	—	\$	—
b. ICO - FV	—		—		—		—
c. ABS - BACV	—		—		—		—
d. ABS - 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		SECOND		THIRD		FOURTH
	QUARTER		QUARTER		QUARTER		QUARTER
a. Maximum Amount							
1. Cash	\$ 3,669,450,072	\$	3,678,129,982	\$	—	\$	—
2. Securities (FV)	10,209,778		1,275,088		—		—
b. Ending Balance							
1. Cash	\$ 3,423,633,192	\$	3,096,755,258	\$	—	\$	—
2. Securities (FV)	7,613,344		1,275,088		—		—

NOTES TO FINANCIAL STATEMENTS

(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	\$ 3,096,755,258	\$	—	\$	—	\$	—
b. ICO - FV	—		—		—		—
c. ABS - 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)	3,096,755,258		—		—		—

ENDING BALANCE

	5		6		7		8
	NAIC 4		NAIC 5		NAIC 6		DOES NOT QUALIFY AS ADMITTED
a. Cash	\$ —	\$	—	\$	—	\$	—
b. ICO - FV	—		—		—		—
c. ABS - 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	3,082,325,951
d. > 90 Days	—

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 Days or Less	\$ —	\$ —
b. 31 to 60 Days	4,175,017,030	4,180,558,200
c. 61 to 90 Days	—	—
d. 91 to 120 Days	—	—
e. 121 to 180 Days	9,574,337,852	9,612,670,540
f. 181 to 365 Days	—	—
g. 1 to 2 Years	4,218,468,490	4,318,069,791
h. 2 to 3 Years	—	—
i. > 3 Years	33,884,537,037	27,969,312,017

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral – All)	\$ 3,669,450,072	\$ 3,678,129,982	\$ —	\$ —
2. Securities Collateral (FV)	10,209,778	1,275,088	—	—
b. Ending Balance				
1. Cash (Collateral – All)	\$ 3,423,633,192	\$ 3,096,755,258	\$ —	\$ —
2. Securities Collateral (FV)	7,613,344	1,275,088	—	—

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

NOTES TO FINANCIAL STATEMENTS

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J. Real Estate

No significant change

K. Investments in Tax Credit Structures (tax credit investments)

No significant change

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6 Total From Prior Year	7 Increase/ (Decrease) (5 minus 6)
	1 Total General Account (G/A)	2 G/A Supporting S/A Activity (a)	3 Total Separate Account (S/A) Restricted Assets	4 S/A Assets Supporting G/A Activity (b)	5 Total (1 plus 3)		
a. Subject to contractual obligation for which liability is not shown	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Collateral held under security lending agreements	—	—	—	—	—	—	—
c. Subject to repurchase agreements	3,100,540,932	—	—	—	3,100,540,932	3,448,623,270	(348,082,338)
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	98,553,143	—	—	—	98,553,143	98,997,313	(444,170)
i. FHLB capital stock	57,474,000	—	—	—	57,474,000	56,994,000	480,000
j. On deposit with states	9,562,360	—	—	—	9,562,360	9,565,734	(3,374)
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	3,571,803,888	—	—	—	3,571,803,888	4,193,349,895	(621,546,007)
m. Pledged as collateral not captured in other categories	6,866,663,620	—	—	—	6,866,663,620	7,402,040,063	(535,376,443)
n. Other restricted assets	—	—	—	—	—	—	—
o. Collateral assets received and on balance sheet	1,726,941,849	—	—	—	1,726,941,849	1,563,432,268	163,509,581
p. Assets held under Modco reinsurance agreements	161,334,848	—	26,475,458,226	—	26,636,793,074	27,439,935,197	(803,142,123)
q. Assets held under FWH reinsurance agreements	25,539,107,666	—	—	—	25,539,107,666	30,410,282,892	(4,871,175,226)
r. Total restricted assets (Sum of a through q)	\$41,131,982,306	\$ —	\$26,475,458,226	\$ —	\$67,607,440,532	\$74,623,220,632	(\$7,015,780,100)

(a) Subset of column 1

(b) Subset of column 3

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year						
	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage		12 Amount Reported in General Interrogatories	13 Difference from Note and GI	14 GI Ref
			10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)			
a. Subject to contractual obligation for which liability is not shown	\$ —	\$ —	— %	— %	XXX	XXX	XXX
b. Collateral held under security lending agreements	—	—	— %	— %	—	—	25.04+25.05
c. Subject to repurchase agreements	—	3,100,540,932	0.876 %	0.879 %	XXX	XXX	26.21
d. Subject to reverse repurchase agreements	—	—	— %	— %	—	—	26.22
e. Subject to dollar repurchase agreements	—	—	— %	— %	—	—	26.23
f. Subject to dollar reverse repurchase agreements	—	—	— %	— %	—	—	26.24
g. Placed under option contracts	—	—	— %	— %	—	—	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	98,553,143	0.028 %	0.028 %	XXX	XXX	26.26
i. FHLB capital stock	—	57,474,000	0.016 %	0.016 %	XXX	XXX	26.27
j. On deposit with states	—	9,562,360	0.003 %	0.003 %	XXX	XXX	26.28
k. On deposit with other regulatory bodies	—	—	— %	— %	—	—	26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	3,571,803,888	1.010 %	1.013 %	XXX	XXX	26.31
m. Pledged as collateral not captured in other categories	—	6,866,663,620	1.941 %	1.947 %	XXX	XXX	26.30
n. Other restricted assets	—	—	— %	— %	—	—	26.32
o. Collateral assets received and on balance sheet	—	1,726,941,849	0.488 %	0.490 %	XXX	XXX	XXX
p. Assets held under Modco reinsurance agreements	—	26,636,793,074	7.529 %	7.552 %	XXX	XXX	XXX
q. Assets held under FWH reinsurance agreements	—	25,539,107,666	7.219 %	7.241 %	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	\$ —	\$67,607,440,532	19.110 %	19.169 %	XXX	XXX	XXX

- (c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

GI Reference	Difference between Note and GI (per column 13 above)	Explanation
25.04+25.05	\$ —	
26.21	—	
26.22	—	
26.23	—	
26.24	—	
26.25	—	
26.26	—	
26.27	—	
26.28	—	
26.29	—	
26.31	—	
26.30	—	
26.32	—	

NOTES TO FINANCIAL STATEMENTS

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance (excluding Modco/FWH) and Derivatives, Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives	\$ 6,450,516,975	\$ —	\$ —	\$ —	\$ 6,450,516,975	\$ 6,969,077,988	\$ (518,561,013)	\$ 6,450,516,975	1.823 %	1.829 %
Futures	69,816,485	—	—	—	69,816,485	90,023,899	(20,207,414)	69,816,485	0.020 %	0.020 %
MBS Forwards	20,000	—	—	—	20,000	—	20,000	20,000	— %	— %
Repurchase Margin	335,693	—	—	—	335,693	1,324,431	(988,738)	335,693	— %	— %
TPA & LOC (Securities)	345,974,467	—	—	—	345,974,467	341,613,743	4,360,724	345,974,467	0.098 %	0.098 %
Total (c)	\$ 6,866,663,620	\$ —	\$ —	\$ —	\$ 6,866,663,620	\$ 7,402,040,061	\$ (535,376,441)	\$ 6,866,663,620	1.941 %	1.947 %
Amount of Total pledged under derivative contracts	—	—	—	—	—	—	—	—	— %	— %
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	\$ 6,866,663,620	\$ —	\$ —	\$ —	\$ 6,866,663,620	\$ 7,402,040,061	\$ (535,376,441)	\$ 6,866,663,620	1.941 %	1.947 %

- (a) Subset of column 1
- (b) Subset of column 3
- (c) Total Line for Column 1 through 7 should equal 5L (1)m in Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L (1)m Columns 9 through 11 respectively

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance (exclude Modco/FWH) and Derivatives, Are Reported in the Aggregate)

Not applicable

(4) Collateral Received and Assets Held under Modco/FWH Reinsurance Agreements Reflected as Assets Within the Reporting Entity’s Financial Statements

Assets	1 BACV Collateral ***	2 BACV Modco ****	3 BACV FWH *****	4 Fair Value Collateral	5 Fair Value Modco	6 Fair Value FWH	7 % of BACV Total Assets (Admitted and Nonadmitted)*	8 % of BACV to Total Admitted Assets **
General Account:								
a. Cash, Cash Equivalents and Short-Term Investments	\$1,726,941,849	\$ 2,766,099	\$ 1,230,256,636	\$1,726,941,849	\$ 2,766,112	\$1,230,255,972	0.960 %	0.963 %
b. Schedule D, Part 1, Section 1	—	88,729,083	13,468,016,958	—	86,069,570	13,148,712,359	4.397	4.412
c. Schedule D, Part 1, Section 2	—	35,285,492	6,269,568,035	—	35,019,477	6,058,260,251	2.045	2.052
d. Schedule D, Part 2, Section 1	—	1,334,090	323,658,755	—	1,362,527	341,021,899	0.105	0.106
e. Schedule D, Part 2, Section 2	—	1,070,796	129,387,224	—	1,070,796	129,387,224	0.042	0.042
f. Schedule B	—	21,876,682	3,066,140,361	—	21,557,992	3,030,687,643	1.002	1.005
g. Schedule A	—	—	—	—	—	—	—	—
h. Schedule BA, Part 1	—	10,272,606	1,052,079,696	—	10,377,441	1,069,673,639	0.345	0.346
i. Schedule DL, Part 1	—	—	—	—	—	—	—	—
j. Other	—	—	—	—	—	—	—	—
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	\$1,726,941,849	\$ 161,334,848	\$25,539,107,665	\$1,726,941,849	\$ 158,223,915	\$25,007,998,987	8.895 %	8.927 %
l. Percentage of Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:								
m. Cash, Cash Equivalents and Short-Term Investments	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	— %	— %
n. Schedule D, Part 1, Section 1	—	—	—	—	—	—	—	—
o. Schedule D, Part 1, Section 2	—	—	—	—	—	—	—	—
p. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—	—
q. Schedule D, Part 2, Section 2	—	—	—	—	—	—	—	—
r. Schedule B	—	—	—	—	—	—	—	—
s. Schedule A	—	—	—	—	—	—	—	—
t. Schedule BA, Part 1	—	—	—	—	—	—	—	—
u. Schedule DL, Part 1	—	—	—	—	—	—	—	—
v. Other	—	—	—	—	—	—	—	—
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	— %	— %
x. Percentage of Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

- *

k = Column 1 divided by Asset Page, Line 26 (Column 1)
w = Column 1 divided by Asset Page, Line 27 (Column 1)
- **

k = Column 1 divided by Asset Page, Line 26 (Column 3)
w = Column 1 divided by Asset Page, Line 27 (Column 3)
- ***

k (Collateral BACV) should equal Note 5L(1) Column 1, Line o.
w (Collateral BACV) should equal Note 5L(1) Column 2, Line o.
- ****

k (Modco BACV) should equal Note 5L(1) Column 1, Line p.
w (Modco BACV) should equal Note 5L(1) Column 2, Line p.
- *****

k (FWH BACV) should equal Note 5L(1) Column 1, Line q.
w (FWH BACV) should equal Note 5L(1) Column 2, Line q.

Assets	9	10	11	12	13	14	15
	Book/Adjusted Carrying Value (BACV)	Related Party Code					
	FWH Including Modco	1	2	3	4	5	6
General Account:							
a. Cash, Cash Equivalents and Short-Term Investments	\$ 1,233,022,735	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 1,233,022,735
b. Schedule D, Part 1, Section 1	13,556,746,041	—	—	109,826,400	—	—	13,446,919,641
c. Schedule D, Part 1, Section 2	6,304,853,527	—	—	—	—	—	6,304,853,527
d. Schedule D, Part 2, Section 1	324,992,845	—	—	—	—	—	324,992,845
e. Schedule D, Part 2, Section 2	130,458,020	—	—	—	—	—	130,458,020
f. Schedule B	3,088,017,043	—	—	3,757,469	—	—	3,084,259,574
g. Schedule A	—	—	—	—	—	—	—
h. Schedule BA, Part 1	1,062,352,302	—	—	182,698,487	—	—	879,653,815
i. Schedule DL, Part 1	—	—	—	—	—	—	—
j. Other	—	—	—	—	—	—	—
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	\$ 25,700,442,513	\$ —	\$ —	\$ 296,282,356	\$ —	\$ —	\$ 25,404,160,157
l. Percentage to Total FWH Assets (including Modco)	100 %	— %	— %	1.153 %	— %	— %	98.847 %
Separate Account:							
m. Cash, Cash Equivalents and Short-Term Investments	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
n. Schedule D, Part 1, Section 1	—	—	—	—	—	—	—
o. Schedule D, Part 1, Section 2	—	—	—	—	—	—	—
p. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—
q. Schedule D, Part 2, Section 2	—	—	—	—	—	—	—
r. Schedule B	—	—	—	—	—	—	—
s. Schedule A	—	—	—	—	—	—	—
t. Schedule BA, Part 1	—	—	—	—	—	—	—
u. Schedule DL, Part 1	—	—	—	—	—	—	—
v. Other	—	—	—	—	—	—	—
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
x. Percentage to Total FWH Assets (including Modco)	— %	— %	— %	— %	— %	— %	— %

	1	2
	Amount	% of Liability to Total Liabilities*
y. Recognized Obligation to Return Collateral Asset (General Account)	\$ —	— %
z. Recognized Obligation to Return Collateral Asset (Separate Account)	\$ —	— %
aa. Recognized Obligation for Modco assets (General Account)	\$ —	— %
bb. Recognized Obligation for Modco assets (Separate Account)	\$ —	— %
cc. Recognized Obligation for FWH (excluding Modco) assets (General Account)	\$ —	— %
dd. Recognized Obligation for FWH (excluding Modco) assets (Separate Account)	\$ —	— %

- *

y + aa + cc = Column 1 divided by Liability Page, Line 26 (Column 1)
z + bb + dd = Column 1 divided by Liability Page, Line 27 (Column 1)

(5) Disclose whether any of the assets held as collateral or under Modco or FWH reinsurance agreements have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer)

Not applicable

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

Not applicable

NOTES TO FINANCIAL STATEMENTS

- O. 5GI Securities
- No significant change
- P. Short Sales
- Not applicable
- Q. Prepayment Penalty and Acceleration Fees
- No significant change
- R. Reporting Entity’s Share of Cash Pool by Asset Type
- Not applicable
- S. Aggregate Collateral Loans by Qualifying Investment Collateral
- No significant change

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change

Note 7 – Investment Income

- A. Accrued investment income consists primarily of interest and dividends. Interest is recognized on an accrual basis and dividends are recorded as earned on the ex-dividend date.
- B. No significant change
- C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

Interest Income Due and Accrued	Amount
(1) Gross	\$ 3,802,724,397
(2) Nonadmitted	\$ 22,250,350
(3) Admitted	\$ 3,780,474,047

- D. The aggregate deferred interest.
- Not applicable
- E. The cumulative amounts of paid-in-kind interest included in the current principal balance.
- No significant change

Note 8 – Derivative Instruments

- A. Derivatives accounted for under SSAP No. 86 - Derivatives
- (1) - (7) No significant change
- (8) - (10) Not applicable
- B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees
- Not applicable

Note 9 – Income Taxes

No significant change

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

- A- B. On May 14, 2026, MassMutual completed the previously announced transactions with MS&AD Insurance Group Holdings, Inc., through its subsidiary Mitsui Sumitomo Insurance Co., Ltd., to acquire an 18% equity interest in Barings for approximately \$1,430,000,000. MassMutual retains an 82% ownership stake and continues to maintain governance control over Barings, which is indirectly held under MassMutual Asset Management Holding LLC (MMAMH), held by MMHLLC. MMAMH returned capital of \$1,100,000,000 to MMHLLC.
- MMHLLC paid \$1,275,204,376 in dividends to MassMutual for the period ended June 30, 2026, \$1,200,000,000 of which were declared in 2025. MMHLLC paid \$770,000,000 in dividends to MassMutual for the period ended June 30, 2025, \$570,307,154 of which were declared in 2024.
- MMHLLC returned capital of \$4,361,184,590 to MassMutual for the six months ended June 30, 2026, consisting of cash distributions of \$1,387,041,512 and non-cash distributions of \$2,974,143,078, which includes \$2,479,914,104 of preferred stock. In addition, MassMutual contributed \$50,934,226 of capital to MMHLLC during the six months ended June 30, 2026. MassMutual contributed capital of \$35,934,023 for the six months ended June 30, 2025.
- In 2026 and 2025, C.M. Life did not pay any dividends to MassMutual.

NOTES TO FINANCIAL STATEMENTS

C- O. No significant change

Note 11 – Debt

- A. No significant change
- B. Federal Home Loan Bank Agreements

- (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 \$1,190,867,759 as of June 30, 2026.
- (2) FHLB Boston Capital Stock
 - a. Aggregate Totals

		June 30, 2026		
		1	2	3
		Total	General	Separate
		2+3	Account	Account
1. Current Year				
(a) Membership Stock - Class A	\$	—	\$	—
(b) Membership Stock - Class B		5,000,000	5,000,000	—
(c) Activity Stock		50,800,000	50,800,000	—
(d) Excess Stock		1,674,000	1,674,000	—
(e) Aggregate Total (a+b+c+d)	\$	57,474,000	\$ 57,474,000	\$ —
(f) Actual or Estimated Borrowing Capacity as determined by the Insurer	\$	2,469,271,226	\$ 2,469,271,226	\$ —
2. Prior Year-end				
(a) Membership Stock - Class A	\$	—	\$	—
(b) Membership Stock - Class B		5,000,000	5,000,000	—
(c) Activity Stock		50,800,000	50,800,000	—
(d) Excess Stock		1,674,000	1,674,000	—
(e) Aggregate Total (a+b+c+d)	\$	57,474,000	\$ 57,474,000	\$ —
(f) Actual or Estimated Borrowing Capacity as determined by the Insurer	\$	3,279,761,797	\$ 3,279,761,797	\$ —

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

Six Months Ended June 30, 2026							
Membership Stock	1	2	Eligible for Redemption				
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3	4	5	6	
			Less than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 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 June 30, 2026

	1	2	3
	Fair Value	Carrying Value	Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 3,331,135,057	\$ 2,469,271,226	\$ 1,278,403,467
2. Current Year General Account Total Collateral Pledged	3,331,135,057	2,469,271,226	1,278,403,467
3. Current Year Separate Account Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	4,500,607,648	3,279,761,797	1,278,599,997

b. Maximum amount pledged for the six months ended June 30, 2026

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	\$ 3,832,053,119	\$ 2,820,298,556	\$ 1,278,403,467
2. Current Year General Account Maximum Collateral Pledged	3,832,053,119	2,820,298,556	1,278,403,467
3. Current Year Separate Account Maximum Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	4,952,300,222	3,357,456,084	1,278,599,997

(4) Borrowing from FHLB

a. Amount as of June 30, 2026

	1	2	3	4
	Total 2+3	General Account	Separate Account	Funding Agreements Reserves Established
1. Current year				
(a) Debt	\$ —	\$ —	\$ —	\$ —
(b) Funding Agreements	1,278,403,467	1,278,403,467	—	1,278,403,467
(c) Other	—	—	—	—
(d) Aggregate Total (a+b+c)	<u>\$ 1,278,403,467</u>	<u>\$ 1,278,403,467</u>	<u>\$ —</u>	<u>\$ 1,278,403,467</u>
2. Prior Year-end				
(a) Debt	\$ —	\$ —	\$ —	\$ —
(b) Funding Agreements	1,278,599,997	1,278,599,997	—	1,278,599,997
(c) Other	—	—	—	—
(d) Aggregate Total (a+b+c)	<u>\$ 1,278,599,997</u>	<u>\$ 1,278,599,997</u>	<u>\$ —</u>	<u>\$ 1,278,599,997</u>

b. Maximum Amount during June 30, 2026

	1	2	3
	Total 2+3	General Account	Separate Account
1. Debt	\$ —	\$ —	\$ —
2. Funding Agreements	1,280,713,133	1,280,713,133	—
3. Other	—	—	—
4. Aggregate Total (Line 1+2+3)	<u>\$ 1,280,713,133</u>	<u>\$ 1,280,713,133</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

C. Unused commitments and lines of credit for financing arrangements

No significant change

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

A. Defined Benefit Plan

The Company has funded and unfunded noncontributory defined benefit pension plans that cover substantially all employees, agents and retirees. The qualified defined benefit plan provides benefits under a cash balance formula based on age, service and salary during the participants’ careers.

NOTES TO FINANCIAL STATEMENTS

- (1) - (3) No significant change
- (4) Components of net periodic benefit cost

	2026	2025	2026	2025	2026	2025
	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No 11	
a. Service cost	\$ 2,656,620	\$ 3,872,090	\$ 3,450,000	\$ 3,550,000	\$ —	\$ —
b. Interest cost	68,133,381	67,890,268	7,300,000	8,300,000	—	—
c. Expected return on plan assets	(79,976,707)	(83,554,603)	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	23,597,577	6,960,429	(5,900,000)	(4,550,000)	—	—
f. Prior service cost or credit	—	—	(450,000)	(2,150,000)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h. Total net periodic benefit cost	\$ 14,410,871	\$ (4,831,816)	\$ 4,400,000	\$ 5,150,000	\$ —	\$ —

- (5) - (18) No significant change

B - I. No significant change

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

A - J. No significant change

- K. On June 1, 2026, MassMutual issued \$1.0 billion of surplus notes at a fixed 5.95% coupon rate maturing in 2056.

The following table summarizes the surplus notes issued and outstanding as of June 30, 2026:

1	2	3	4	5	6	7	8
Item Number	Date Issued	Interest Rate	Original Issue Amount of Note	Is Surplus Note Holder a Related Party (Y/N)	Carrying Value of Note Prior Year	Carrying Value of Note Current Year*	Unapproved Interest And/Or Principal
1	5/12/2003	5.625%	\$ 193,184,000	N	\$ 192,957,593	\$ 192,972,359	\$ 1,358,325
2	6/1/2009	8.875%	129,597,000	N	128,840,045	128,867,909	926,529
3	1/17/2012	5.375%	263,369,000	N	262,969,526	262,991,726	1,140,351
4	4/15/2015	4.500%	258,212,000	N	254,487,543	254,534,392	2,420,738
5	3/23/2017	4.900%	475,000,000	N	471,334,462	471,370,108	5,754,097
6	10/11/2019	3.729%	838,475,000	N	607,929,379	610,549,215	6,513,903
7	4/16/2020	3.375%	700,000,000	N	697,596,667	697,644,733	4,921,875
8	6/26/2020	5.077%	600,000,000	N	810,580,097	808,159,636	11,423,250
9	3/1/2021	5.077%	200,000,000	N	230,358,109	230,020,797	3,807,750
10	11/18/2021	3.200%	675,000,000	N	670,243,275	670,309,341	1,740,000
11	12/1/2022	5.672%	500,000,000	N	500,000,000	500,000,000	2,284,556
12	6/1/2026	5.950%	1,000,000,000	N	—	994,890,000	4,793,056
Total	XXX	XXX	\$ 5,832,837,000	XXX	\$ 4,827,296,696	\$ 5,822,310,216	\$ 47,084,430

* Total should agree with Page 3, Line 32.

NOTES TO FINANCIAL STATEMENTS

1	9	10	11	12	13	14
Item Number	Current Year Interest Expense Recognized	Life-To-Date Interest Expense Recognized	Current Year Interest Offset Percentage (not including amounts paid to a 3rd party liquidity provider)	Current Year Principal Paid	Life-To-Date Principal Paid	Date of Maturity
1	\$ 5,433,300	\$ 301,183,388	N	\$ —	\$ —	5/15/2033
2	5,750,867	660,769,492	N	—	—	6/1/2039
3	7,078,042	257,595,365	N	—	—	12/1/2041
4	5,809,770	171,336,780	N	—	—	4/15/2065
5	11,637,500	209,992,222	N	—	—	4/1/2077
6	15,633,366	218,630,258	N	—	—	10/15/2070
7	11,812,500	141,684,375	N	—	—	4/15/2050
8	15,231,000	167,541,000	N	—	—	2/15/2069
9	5,077,000	50,770,000	N	—	—	2/15/2069
10	10,800,000	97,200,000	N	—	—	12/1/2061
11	14,180,000	99,181,222	N	—	—	12/1/2052
12	—	—	N	—	—	6/1/2056
Total	\$ 108,443,345	\$ 2,375,884,102	XXX	\$ —	\$ —	XXX

1	15	16	17	18	19
Item Number	Are Surplus Note Payments Contractually Linked? (Y/N)	Surplus Note Payments Subject to Administrative Offsetting Provisions? (Y/N)	Were Surplus Note Proceeds Used to Purchase an Asset Directly From the Holder of the Surplus Note? (Y/N)	Is Asset Issuer a Related Party (Y/N)	Type of Assets Received Upon Issuance
1	Y	N	N	N	Cash
2	Y	N	N	N	Cash
3	Y	N	N	N	Cash
4	Y	N	N	N	Cash
5	Y	N	N	N	Cash
6	Y	N	N	N	Cash
7	Y	N	N	N	Cash
8	Y	N	N	N	Treasury Notes
9	Y	N	N	N	Treasury Notes
10	Y	N	N	N	Treasury Notes
11	Y	N	N	N	Treasury Notes
12	Y	N	N	N	Treasury Notes
Total	XXX	XXX	XXX	XXX	XXX

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party to the Surplus note issuer? (Y/N)
1	\$ 193,184,000	\$ —	N
2	129,597,000	—	N
3	263,369,000	—	N
4	258,212,000	—	N
5	475,000,000	—	N
6	838,475,000	—	N
7	700,000,000	—	N
8	600,000,000	—	N
9	200,000,000	—	N
10	675,000,000	—	N
11	500,000,000	—	N
12	1,000,000,000	—	N
Total	\$ 5,832,837,000	\$ —	XXX

These notes are unsecured and subordinate to all present and future indebtedness of MassMutual, all policy claims and all prior claims against MassMutual as provided by the Massachusetts General Laws. The surplus notes are all held by bank custodians for unaffiliated investors. All issuances were approved by the Division. Surplus notes are included in surplus on the Statutory Statements of Liabilities, Surplus and Other Funds.

All payments of interest and principal are subject to the prior approval of the Division. Interest expense is not recorded until approval for payment is received from the Division. As of June 30, 2026, the unapproved interest was \$47,084,430. Through June 30, 2026, the Company paid cumulative interest of \$2,375,884,102 on surplus notes. Interest of \$108,443,345 was approved and paid during the period ended June 30, 2026.

There are no sinking fund requirements for the notes issued in 2003, 2009, 2012, 2015, 2017, 2019, 2020, 2021, 2022 or 2026.

L - M. No significant change

NOTES TO FINANCIAL STATEMENTS

Note 14 – Liabilities, Contingencies and Assessments

No significant change

Note 15 – Leases

Not applicable

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

No significant change

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

A. Transfers of Receivables Reported as Sales

Not applicable

B. Transfer and Servicing of Financial Assets

(1)-(6) Not applicable

(7) See Note 5f(1) “Repurchase Agreements”.

C. Wash Sales

Not applicable

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

Not applicable

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

No significant 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 for 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 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 Secured Overnight Financing Rate (SOFR), 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 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 including 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.

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 Barclay's Aggregate Bond 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.

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurements at June 30, 2026:

	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
ICO	\$ 1,276,948,769	\$ 18,490,933	\$ 278,829,685	\$ —	\$ 1,574,269,387
ABS	—	6,129,339	21,833,058	—	27,962,397
Total Bonds	1,276,948,769	24,620,272	300,662,743	—	1,602,231,784
Preferred stocks	62,609,346	322,918,935	2,647,048,560	—	3,032,576,841
Common stocks					
Subsidiaries and affiliates	179,597,261	—	—	—	179,597,261
Unaffiliated	421,760,129	57,474,000	1,199,771,784	—	1,679,005,913
Total Common stocks	601,357,390	57,474,000	1,199,771,784	—	1,858,603,174
Derivatives:					
Interest rate swaps	—	19,047,944,843	—	—	19,047,944,843
Options	110,513,980	406,760,903	—	—	517,274,883
Currency swaps	—	2,304,497,944	—	—	2,304,497,944
Forward contracts	—	411,786,238	—	—	411,786,238
Financial futures	16,291,711	—	—	—	16,291,711
Total Derivatives	126,805,691	22,170,989,928	—	—	22,297,795,619
Separate account assets	31,063,696,403	12,056,777,328	2,332,991,374	—	45,453,465,105
Total assets at fair value	\$ 33,131,417,599	\$ 34,632,780,463	\$ 6,480,474,461	\$ —	\$ 74,244,672,523
b. Liabilities at fair value					
Derivatives:					
Interest rate swaps	\$ —	\$ 14,787,436,580	\$ —	\$ —	\$ 14,787,436,580
Options	61,410,750	—	—	—	61,410,750
Currency swaps	—	322,974,534	—	—	322,974,534
Forward contracts	—	82,112,435	—	—	82,112,435
Credit default swaps	—	173,525,935	—	—	173,525,935
Financial futures	3,686,575	—	—	—	3,686,575
Total Derivatives	65,097,325	15,366,049,484	—	—	15,431,146,809
Total liabilities at fair value	\$ 65,097,325	\$ 15,366,049,484	\$ —	\$ —	\$ 15,431,146,809

As of June 30, 2026, there were no significant transfers between Level 1 and Level 2 and the Company does not have any financial instruments that were carried at NAV as a practical expedient.

(2) Fair Value Measurements in (Level 3) of Fair Value Hierarchy:

Description	Balance at 01/01/2026	Transfers into level 3	Transfers out of level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2026
Assets:										
Bonds										
ICO	\$ 390,510,995	\$ 5,554,954	\$(102,481,821)	\$ (22,817,186)	\$ 5,807,417	\$ 2,800,632	\$ 1,626,087	\$ —	\$ (2,171,393)	\$ 278,829,685
ABS	50,176,084	11,201,356	(8,474,087)	367,129	(32,846,932)	2,753,671	—	—	(1,344,163)	21,833,058
Preferred stocks	67,499,489	57,005,255	—	—	37,637,754	5,729,369	2,479,914,104	—	(737,411)	2,647,048,560
Common stocks										
Subsidiaries and affiliates	158,437,241	—	(158,437,241)	3,609,890	—	—	—	—	(3,609,890)	—
Unaffiliated	799,233,325	413	(687,280)	306,601,467	(100,944,922)	214,391,902	656,133,092	(18,823,133)	(656,133,080)	1,199,771,784
Separate account assets	2,101,676,465	—	(711,810)	21,317,787	—	397,989,677	—	(187,052,815)	(227,930)	2,332,991,374
Total Assets	\$3,567,533,599	\$ 73,761,978	\$(270,792,239)	\$ 309,079,087	\$ (90,346,683)	\$ 623,665,251	\$ 3,137,673,283	\$ (205,875,948)	\$ (664,223,867)	\$6,480,474,461

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.

(3) 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 in the beginning fair value for the reporting period in which the changes occur.

(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 income approach is used.

NOTES TO FINANCIAL STATEMENTS

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 ICO bonds, ABS bonds and derivatives. Their fair values of these assets are determined using the same methods as outlined in categories below.

ICO bonds – These securities are principally valued using market or income approaches. Level 2 valuations are based on quoted prices in inactive markets or matrix pricing techniques using observable inputs such as benchmark yield curves, spreads, issuer ratings, and comparable trades. Level 3 valuations rely on discounted cash flow models incorporating significant unobservable inputs, including adjustments for illiquidity, bespoke credit spreads, and issuer-specific factors.

ABS bonds – These securities are valued using market or income approaches. Level 2 valuations utilize observable inputs such as benchmark yield curves, spreads, and comparable structured securities. Level 3 valuations incorporate significant unobservable inputs, including assumptions about prepayment speeds, default rates, and liquidity adjustments.

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 SOFR 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"*.
- C. The following tables provide the aggregate fair value and reported aggregate admitted asset value by type of financial instrument; and the hierarchy level in which the fair values fall:

June 30, 2026							
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets as fair value							
ICO	\$ 97,459,425,545	\$ 104,835,416,559	\$ 1,276,948,769	\$ 46,524,416,592	\$ 49,658,060,184	\$ —	\$ —
ABS	60,478,200,281	60,963,371,829	—	31,868,061,954	28,610,138,328	—	—
Preferred stocks	4,702,794,440	4,193,275,513	293,846,820	372,025,550	4,036,922,071	—	—
Common stocks ⁽¹⁾	1,858,603,174	1,858,603,174	601,357,390	57,474,000	1,199,771,785	—	—
Mortgage loans	25,323,943,244	26,391,610,111	—	—	25,323,943,244	—	—
Derivatives	15,522,054,865	22,366,438,063	126,805,691	15,395,249,174	—	—	—
Cash, cash equivalents and short-term investments	7,779,848,996	7,779,848,996	1,253,771,458	6,526,077,538	—	—	—
Separate account assets	45,453,465,104	45,453,465,104	31,063,696,403	12,056,777,328	2,332,991,373	—	—
Total assets at fair value	\$258,578,335,649	\$ 273,842,029,349	\$ 34,616,426,531	\$112,800,082,136	\$111,161,826,985	\$ —	\$ —
Liabilities at fair value							
Guaranteed interest contracts	\$ 20,839,843,416	\$ 23,380,484,113	\$ —	\$ —	\$ 20,839,843,416	\$ —	\$ —
Group annuity contracts and other deposits	1,373,644,741	1,559,999,109	—	—	1,373,644,741	—	—
Individual annuity contracts	28,333,276,099	26,313,214,627	—	—	28,333,276,099	—	—
Supplementary contracts	823,507,476	822,918,270	—	—	823,507,476	—	—
Repurchase agreements	3,125,202,699	3,082,325,951	—	3,125,202,699	—	—	—
Debt	249,517,042	249,517,042	—	249,517,042	—	—	—
Derivatives	16,414,860,850	16,769,063,527	65,097,325	16,349,763,525	—	—	—
Total liabilities at fair value	\$ 71,159,852,323	\$ 72,177,522,639	\$ 65,097,325	\$ 19,724,483,266	\$ 51,370,271,732	\$ —	\$ —

⁽¹⁾Common stocks - subsidiaries and affiliates do not include unconsolidated subsidiaries, which had a statutory carrying value of \$20,859,700,135.

NOTES TO FINANCIAL STATEMENTS

December 31, 2025							
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets as fair value							
ICO	\$101,434,491,502	\$ 108,372,200,501	\$ 1,329,931,030	\$ 51,252,899,251	\$ 48,851,661,221	\$ —	\$ —
ABS	62,569,823,945	62,863,942,629	—	33,009,936,681	29,559,887,263	—	—
Preferred stocks	2,230,225,507	1,651,425,899	282,190,622	268,999,225	1,679,035,661	—	—
Common stocks ⁽¹⁾	1,538,434,489	1,538,434,489	482,143,922	98,620,000	957,670,567	—	—
Mortgage loans	23,766,910,156	24,697,582,956	—	—	23,766,910,156	—	—
Derivatives	15,953,189,870	22,194,490,324	105,985,681	15,847,204,189	—	—	—
Cash, cash equivalents and short-term investments	8,126,015,208	8,126,015,208	408,241,681	7,717,773,527	—	—	—
Separate account assets	46,047,660,759	46,047,660,759	31,272,885,843	12,673,098,451	2,101,676,465	—	—
Total assets at fair value	\$261,666,751,436	\$ 275,491,752,765	\$ 33,881,378,779	\$120,868,531,324	\$106,916,841,333	\$ —	\$ —
Liabilities at fair value							
Guaranteed interest contracts	\$ 20,571,761,815	\$ 20,919,891,130	\$ —	\$ —	\$ 20,571,761,815	\$ —	\$ —
Group annuity contracts and other deposits	1,524,779,883	1,653,584,916	—	—	1,524,779,883	—	—
Individual annuity contracts	30,813,669,150	29,001,601,762	—	—	30,813,669,150	—	—
Supplementary contracts	835,458,316	834,837,097	—	—	835,458,316	—	—
Repurchase agreements	3,028,177,804	3,440,677,069	—	3,028,177,804	—	—	—
Debt	499,245,794	499,245,794	—	499,245,794	—	—	—
Derivatives	17,229,809,314	16,915,877,034	63,448,400	17,166,360,914	—	—	—
Total liabilities at fair value	\$ 74,502,902,076	\$ 73,265,714,802	\$ 63,448,400	\$ 20,693,784,512	\$ 53,745,669,164	\$ —	\$ —

⁽¹⁾Common stocks - subsidiaries and affiliates do not include unconsolidated subsidiaries, which had a statutory carrying value of \$24,789,394,641.

- D. Not applicable
- E. Not applicable

Note 21 – Other Items

No significant change

Note 22 – Events Subsequent

Management of the Company has evaluated subsequent events through August 13, 2026, 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 July 13, 2026, MassMutual issued a GBP 450 million funding agreement with a 5.25% fixed rate and a 7-year maturity.

Note 23 – Reinsurance

Effective April 1, 2026, MassMutual entered into an indemnity coinsurance agreement with a third party to reinsure a defined block of universal life with secondary guarantees, resulting in ceding approximately \$6,000,000,000 of statutory reserves. As part of the coinsurance transaction, the Company transferred investments and cash of approximately \$3,600,000,000 net of a approximately \$1,900,000,000 ceding commission. The transaction resulted in a realized capital loss of approximately \$511,000,000 of which approximately \$508,000,000 was deferred to the IMR.

Effective April 1, 2026, MassMutual recaptured approximately \$4,200,000,000 of statutory reserves for certain banked-owned life insurance policies reinsured on a coinsurance FWH and YRT basis and extinguished FWH Payable of approximately \$4,000,000,000 for all existing in-force policies. As consideration for the recapture, MassMutual will make a one-time recapture payment of less than \$1,000,000 to a third party reinsurer.

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable

Note 26 – Intercompany Pooling Arrangements

Not applicable

Note 27 – Structured Settlements

Not applicable

Note 28 – Health Care Receivables

Not applicable

Note 29 – Participating Policies

No significant change

NOTES TO FINANCIAL STATEMENTS

Note 30 – Premium Deficiency Reserves

No significant change

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change

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

No significant change

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

No significant change

Note 35 – Separate Accounts

No significant change

Note 36 – Loss/Claim Adjustment Expenses

No significant change

STATEMENT AS OF JUNE 30, 2026 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.

12/31/2024
- 6.2

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

12/31/2024
- 6.3

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

06/23/2026
- 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 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...
MassMutual Private Wealth & Trust, FSB	Springfield, MA		YES...		
Flourish Financial, LLC	New York, NY				YES...
Artemis Real Estate Partners, LLC	Chevy Chase, Maryland				YES...
MM Ascend Life Investor Services, LLC	Cincinnati, OH				YES...
Jefferies Finance LLC	New York, NY				YES...
Counterpointe Investment Management LLC	Stamford, CT				YES...

STATEMENT AS OF JUNE 30, 2026 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 [X] No []
- 9.21

If the response to 9.2 is yes, provide information related to amendment(s).
a minor revision was made to the "Government & Third Parties" section of the code to include a clear statement that we prohibit bribery and corruption in all forms. An additional example was also added to the "What it Could Look Like" table in the same section to describe a "facilitation payment" and indicate that they are prohibited.
- 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, 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:\$9,131,904,463
- 13.1

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

Yes [X] No []
- 13.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
13.21 Bonds	\$ 14,444,798,229	\$ 15,637,282,175
13.22 Preferred Stock	\$ 49,028,700	\$ 49,028,700
13.23 Common Stock	\$ 24,974,574,592	\$ 21,255,258,217
13.24 Short-Term Investments	\$	\$
13.25 Mortgage Loans on Real Estate	\$	\$
13.26 All Other	\$ 8,143,100,418	\$ 9,907,602,439
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	\$47,562,473,238	\$ 46,849,171,530
13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above	\$	\$

14.1

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

Yes [X] No []

14.2

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.
.....

15.

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

15.1

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

\$

15.2

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

\$

15.3

Total payable for securities lending reported on the liability page.

\$
- 8.1

STATEMENT AS OF JUNE 30, 2026 OF THE Massachusetts Mutual Life Insurance Company

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
Citibank, N.A.	2 Park Street, Sydney, NSW 2000
Citibank, N.A.	333 West 34th Street, New York, NY 10001
Citibank, N.A.	London Canada SQ Service CTR Citigroup CTR 25 Canada Sq London E14 5LB UK
State Street Bank and Trust Company	JAB2NWIN. Quincy, MA 02171

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
20 Gates Management, LLC	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.....
Counterpointe Investment Management LLC	A.....
Fractal Investments LLC	U.....
Great-West Capital Management LLC	U.....
IFM Investors Pty Ltd	U.....
Invesco Investment Management Company	U.....
Media Capital Technologies	U.....
Pacific Investment Management Company LLC	U.....
Saybrook Fund Advisors LLC	U.....
Jefferies Finance LLC	A.....

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

1	2	3	4
Central Registration Depository Number	Name of Firm or Individual	Registered With	Investment Management Agreement (IMA) Filed
155480	20 Gates Management, LLC	SEC	NO.....
143161	Apollo Capital Management, L.P.	SEC	NO.....
143161	Apollo Insurance Solutions Group LP	SEC	NO.....
130074	Ares Management LLC	SEC	NO.....
106006	Barings LLC	SEC	DS.....
168456	Carlyle Aviation Group Capital Markets LLC	SEC	NO.....
157359	Centerbridge Martello Advisors, LLC	SEC	NO.....
333864	Counterpointe Investment Management LLC	SEC	NO.....
311767	Fractal Investments LLC	SEC	NO.....
107272	Great-West Capital Management LLC	SEC	NO.....
162754	IFM Investors Pty Ltd	SEC	NO.....
110363	Invesco Investment Management Company	SEC	NO.....
2707160	Media Capital Technologies	SEC	NO.....
104559	Pacific Investment Management Company LLC	SEC	NO.....
158634	Saybrook Fund Advisors LLC	SEC	NO.....
162264	Jefferies Finance LLC	SEC	NO.....

- 17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [] No [X]
- 17.2 If no, list exceptions:
At 6/30/2026, 61 issues for 45 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 \$1,389,703,965 or 0.7% of all assets.
18. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? Yes [X] No []

STATEMENT AS OF JUNE 30, 2026 OF THE Massachusetts Mutual Life Insurance Company

GENERAL INTERROGATORIES

19.

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

a.

The security was either:

i.

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

ii.

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

b.

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

c.

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

d.

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

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

Yes [☐] No [☒]

20.

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

a.

The shares were purchased prior to January 1, 2019.

b.

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

c.

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

d.

The fund only or predominantly holds bonds in its portfolio.

e.

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

f.

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

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

Yes [☐] No [☒]

8.3

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

\$

11,594,969,108

1.13

Commercial Mortgages

\$

14,506,186,008

1.14

Total Mortgages in Good Standing

\$

26,101,155,116

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

\$

89,754,196

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

89,754,196

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

200,700,799

1.44

Total Mortgages in Process of Foreclosure

\$

200,700,799

1.5

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

\$

26,391,610,112

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

61.000 %

2.2

A&H cost containment percent

1.000 %

2.3

A&H expense percent excluding cost containment expenses

46.000 %

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
Total	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
....66869	..31-4156830	...04/01/2026 ..	NATIONWIDE LIFE INSURANCE COMPANY (NWI26)	OH.....	CO/1.....	OL.....	Authorized.....	.....	.....

STATEMENT AS OF JUNE 30, 2026 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	Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
				2	3				
Active Status (a)									
1.	Alabama	AL	L	124,424,105	12,612,129	4,174,610	12,098,478	153,309,322	32,914,616
2.	Alaska	AK	L	1,342,751	1,746,844	440,384	144,416	3,674,395	780,948
3.	Arizona	AZ	L	55,867,377	51,461,826	6,752,596	2,067,546	116,149,345	7,788,321
4.	Arkansas	AR	L	12,434,874	7,628,796	1,715,278	(142,612)	21,636,336	3,007,650
5.	California	CA	L	429,677,840	170,719,538	36,314,132	75,600,567	712,312,077	173,074,409
6.	Colorado	CO	L	64,886,354	28,369,426	6,564,774	8,657,718	108,478,272	4,639,749
7.	Connecticut	CT	L	93,986,397	38,681,526	8,756,693	23,130,634	164,555,250	5,324,676
8.	Delaware	DE	L	50,376,460	10,057,874	1,381,510	8,933,958	70,749,802	3,834,343,945
9.	District of Columbia	DC	L	13,045,729	2,190,442	2,011,373	4,474,088	21,721,632	1,483,996
10.	Florida	FL	L	308,720,957	164,082,220	21,724,778	85,592,105	580,120,060	62,473,365
11.	Georgia	GA	L	111,162,299	57,226,431	13,644,365	20,456,598	202,489,693	25,997,043
12.	Hawaii	HI	L	11,330,815	8,129,581	1,728,590	1,545,823	22,734,809	2,195,330
13.	Idaho	ID	L	16,798,110	2,732,790	1,089,795	4,020,202	24,640,897	2,231,489
14.	Illinois	IL	L	155,970,921	43,114,822	12,603,503	62,783,865	274,473,111	53,554,215
15.	Indiana	IN	L	50,475,832	28,333,768	5,122,742	8,297,350	92,229,692	17,963,261
16.	Iowa	IA	L	68,706,219	13,055,651	2,050,199	24,578,370	108,390,439	8,353,994
17.	Kansas	KS	L	32,987,004	8,755,758	2,757,423	7,182,907	51,683,092	692,086
18.	Kentucky	KY	L	18,221,427	22,824,863	2,835,901	1,238,626	45,120,817	8,979,495
19.	Louisiana	LA	L	35,445,132	14,374,759	3,740,214	644,884	54,204,989	15,163,063
20.	Maine	ME	L	12,164,654	9,174,607	1,395,995	982,795	23,718,051	938,551
21.	Maryland	MD	L	69,961,399	32,060,193	13,108,311	22,496,317	137,626,220	11,120,162
22.	Massachusetts	MA	L	134,192,137	106,872,600	16,234,024	375,483,943	632,782,703	36,373,307
23.	Michigan	MI	L	70,214,979	47,613,495	7,333,073	51,749,797	176,911,344	20,167,361
24.	Minnesota	MN	L	41,068,284	26,857,970	4,688,518	32,357,675	104,972,447	5,425,199
25.	Mississippi	MS	L	27,316,373	8,115,881	4,963,973	436,423	40,832,650	2,468,961
26.	Missouri	MO	L	117,868,383	33,386,519	5,466,126	15,654,626	172,375,654	5,238,915
27.	Montana	MT	L	10,582,961	5,063,613	1,127,445	119,979	16,893,998	2,313,408
28.	Nebraska	NE	L	18,253,163	3,861,858	2,783,835	7,580,294	32,479,150	7,220,466
29.	Nevada	NV	L	20,172,346	10,143,036	2,221,236	6,372,866	38,909,484	1,675,543
30.	New Hampshire	NH	L	19,763,734	19,384,812	2,333,383	5,195,917	46,677,846	3,105,194
31.	New Jersey	NJ	L	276,628,210	229,981,414	19,066,977	43,820,136	569,496,737	25,375,054
32.	New Mexico	NM	L	18,537,764	5,232,957	1,565,570	280,979	25,617,270	1,031,420
33.	New York	NY	L	781,049,780	568,298,262	41,699,443	117,816,491	1,508,863,976	58,858,962
34.	North Carolina	NC	L	106,213,963	60,833,527	15,553,646	6,026,888	188,628,024	52,210,117
35.	North Dakota	ND	L	10,725,456	807,354	453,679	680,738	12,667,227	2,744,210
36.	Ohio	OH	L	74,201,543	54,392,535	9,622,329	86,438,893	224,655,300	47,136,996
37.	Oklahoma	OK	L	46,001,797	14,984,498	4,136,480	17,348,129	82,470,904	9,485,597
38.	Oregon	OR	L	22,785,379	13,382,309	3,313,041	2,409,509	41,890,238	7,809,578
39.	Pennsylvania	PA	L	180,842,449	117,343,504	21,696,391	49,279,781	369,162,125	8,564,729
40.	Rhode Island	RI	L	11,753,237	11,858,635	1,463,404	8,957,354	34,032,630	1,031,550
41.	South Carolina	SC	L	56,000,271	25,181,232	8,793,736	4,773,995	94,749,234	16,593,740
42.	South Dakota	SD	L	5,522,536	4,007,413	492,946	174,766	10,197,661	1,517,528
43.	Tennessee	TN	L	85,756,172	40,926,495	10,528,743	20,856,213	158,067,623	26,429,712
44.	Texas	TX	L	264,559,650	121,580,999	25,766,426	296,502,261	708,409,336	48,912,840
45.	Utah	UT	L	25,090,557	5,925,796	2,310,280	2,596,255	35,922,888	50,000,489
46.	Vermont	VT	L	7,786,768	6,247,363	927,086	3,714,819	18,676,036	382,543
47.	Virginia	VA	L	107,472,213	59,667,079	15,864,561	43,504,208	226,508,061	23,288,623
48.	Washington	WA	L	69,886,551	34,029,392	6,833,148	16,096,933	126,846,024	8,391,506
49.	West Virginia	WV	L	7,156,232	4,328,045	878,604	3,529,473	15,892,354	12,173,631
50.	Wisconsin	WI	L	30,388,670	30,115,755	3,654,736	10,824,146	74,983,307	6,397,412
51.	Wyoming	WY	L	4,469,171	2,837,270	364,776	26,865	7,698,082	913,454
52.	American Samoa	AS	N						
53.	Guam	GU	N			18,221		18,221	
54.	Puerto Rico	PR	L	26,532,320	8,520,031	5,743,822	1,677,167	42,473,340	136,606
55.	U.S. Virgin Islands	VI	N	26,309		(69,098)		(42,789)	
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N	826,777		31,621	3,256	861,654	14,524
58.	Aggregate other alien	OT	XXX	10,762,863	135,176	289,985	175,230,000	186,418,024	28,966
59.	Subtotal	XXX		4,428,395,654	2,409,250,671	398,065,332	1,782,305,407	9,018,017,064	4,766,438,505
90.	Reporting entity contributions for employee benefits plans.....	XXX							
91.	Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		1,150,520,718	297,310			1,150,818,028	
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		14,791,827		4,629,357		19,421,184	
94.	Aggregate or other amounts not allocable by state.....	XXX		107,197,280				107,197,280	
95.	Totals (direct business).....	XXX		5,700,905,479	2,409,547,981	402,694,689	1,782,305,407	10,295,453,556	4,766,438,505
96.	Plus reinsurance assumed.....	XXX		14,662,554	249,393,145		353,629,945	617,685,644	309,765,255
97.	Totals (all business).....	XXX		5,715,568,033	2,658,941,126	402,694,689	2,135,935,352	10,913,139,200	5,076,203,760
98.	Less reinsurance ceded.....	XXX		6,202,385,314	1,567,609,924	99,506,592	1,102,645,458	8,972,147,288	
99.	Totals (all business) less reinsurance ceded	XXX		(486,817,281)	1,091,331,202	303,188,097	1,033,289,894	1,940,991,912	5,076,203,760
DETAILS OF WRITE-INS									
58001.	HKG Hong Kong	XXX		92,404				92,404	
58002.	ZZZ Other Alien	XXX		10,670,459	135,176	289,985	175,230,000	186,325,620	28,966
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		10,762,863	135,176	289,985	175,230,000	186,418,024	28,966
9401.	Reinvested Net Non Forfeiture Option Proceeds	XXX		107,197,280				107,197,280	
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		107,197,280				107,197,280	

(a) Active Status Counts:

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

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 (MMLIC)	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 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
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
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
Counterpointe Sustainable Advisors LLC	None		Delaware
CSA Intermediate Holdco LLC	None		Delaware
Counterpointe Trust Services LLC	None		Delaware
CP PACE LLC	None		Delaware
Counterpointe Titling Trust	None		Delaware
CSA Employee Services Company 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
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
Counterpointe Investment Management LLC	None		Delaware
CSA Incentive Holdco 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
Green SPE LLC	None		Delaware
Green SPE 2025 LLC	None		Delaware
Apex GP I LLC	None		Delaware
Apex Securitized Income Fund LP	None		Delaware
Apex Credit CLO 13 Ltd.	None		Delaware
Jefferies Credit Partners Investments Holdings LLC	None		Delaware
Jefferies Credit Partners Investments LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
JCM GP I LLC	None		Delaware
JCM H-2 Credit Fund GP 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
Jefferies DLF2 C Holdings-2 LLC	None		Delaware
Jefferies Direct Lending Fund II C SPE-2 LLC	None		Delaware
JDLF III GP LLC	None		Delaware
JDLF III GP LP	None		Delaware
Jefferies Direct Lending Fund III C LP	None		Delaware
Jefferies DLF3 C Holdings LLC	None		Delaware

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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>
Jefferies Direct Lending Fund III C SPE LLC	None		Delaware
JCP Direct Lending CLO 2023-1 LLC	None		Delaware
JCP Direct Lending CLO 2023 Ltd.	None		Jersey
JCP GP I LLC	None		Delaware
Jefferies M Super Private Credit Fund GP LLC	None		Delaware
Jefferies Credit Partners Europe Limited	None		United Kingdom
Jefferies Credit Partners (Luxembourg) GP S.à r.l	None		Luxembourg
Jefferies Credit Partners (Luxembourg) S.C.A. SICAV-RAIF	None		Luxembourg
JCP Congaree Credit Fund GP LLC	None		Delaware
JCP Solaris Credit Fund GP LLC	None		Delaware
Jefferies Credit Partners Structured Solutions Fund GP LLC	None		Delaware
JCP Acacia Fund GP LLC	None		Delaware
JCP Funding 2024 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
JSPCS MM LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 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 2024-I Ltd.	None		Delaware
JFIN Revolver CLO 2025-I Ltd.	None		Delaware
JFIN Revolver CLO 2025-II Ltd.	None		Delaware
JFIN Revolver CLO 2026-I Ltd.	None		Delaware
JFIN Revolver CLO 2026-II Holdings LLC	None		Delaware
JFIN Revolver CLO 2026-II LLC	None		Delaware
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

*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

12.3

	Federal Tax ID	NAIC Co Code	State of Domicile
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
JF CEI Holdings 1 LLC	None		Delaware
JF CEI Holdings 2 LLC	None		Delaware
Apex Credit CLO 2024-I Ltd.	None		New York
Apex Credit Holdings LLC	None		Delaware
Custom Ecology Holdco, LLC	None		Delaware
Glidepath Holdings Inc.	86-2294635		Delaware
MassMutual Ascend Life Insurance Company	13-1935920	63312	Ohio
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
MM Ascend Life Investor Services, LLC	31-1395344		Ohio
MM Ascend Mortgage Lending LLC	04-1590850		Delaware
MM Vine Street LLC	None		Delaware
Counterpointe – Ascend Mortgage Lending LLC	None		Delaware
MALIC 10 Centennial Drive Member LLC	None		Delaware
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
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 2019-B	None		Delaware
MMAF Equipment Finance LLC 2020-A	None		Delaware
MMAF Equipment Finance LLC 2023-A	None		Delaware
MMAF Equipment Finance LLC 2024-A	None		Delaware
Barings Equipment Finance LLC 2025-A	None		Delaware
Barings Equipment Finance LLC 2025-B	None		Delaware
Barings Equipment Finance LLC 2026-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
Flourish Holding Company LLC	None		Delaware
Flourish Insurance Agency LLC	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

12.4

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
SoraFinance, Inc.	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
MassMutual Private Wealth & Trust, 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
GASL Holdings LLC	82-2932156		Delaware
Barings Asset-Based Income Fund (US) LP*	36-4868350		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
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		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		United Kingdom
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
Crane APAC I LP	None		United Kingdom
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
Riverton Home Finance Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom

*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
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 Property Partnership 2 LLP*	None		United Kingdom
Rothesay Property Company 1 Limited	None		United Kingdom
Rothesay Mortgages Partnership 1 LLP*	None		England & Wales
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
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
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong
Baring Asset Management Korea Limited	None		Korea, Republic of
Barings Investment Management (Shanghai) Limited	None		Hong Kong
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong
Baring SICE (Taiwan) Limited	98-0457707		Taiwan, Republic of China
Barings Singapore Pte. Ltd.	None		Singapore
Barings Real Estate Investment Japan Limited	None		Japan
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	140045656		Australia
Barings Australia Property Holdings Pty Ltd	98-0457456		Australia
Barings Australia Asset Management Pty Ltd	None		Australia
Barings Australia Property 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
Barings Real Estate Holdings LLC	None		Delaware
Artemis Real Estate Partners, LLC	None		Delaware
Artemis Real Estate Advisors, LLC	None		Delaware
Artemis Real Estate Partners Acquisitions I, LLC	None		Delaware
Artemis Industrial Development Member, 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

12.6

	Federal Tax ID	NAIC Co Code	State of Domicile
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
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 Sàrl	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	6887128		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	6972999		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings Infiniti Fund Management LLC	None		Delaware
Barings Infrastructure CLO Equity Partnership GP LLC	None		Delaware
Barings Infrastructure Secondaries & Solutions Fund II Managing Member LLC	None		Delaware
Barings NAPLF IV Rated Feeder, L.P.	None		Delaware
Barings New Jersey Emerging Manager Program GP, LLC	None		Delaware
Barings New Jersey Emerging Manager Program II GP, LLC	None		Delaware

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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>
Barings Blue Ridge Fund GP LLC	None		Delaware
Barings Blue Ridge Fund, L.P.	None		Delaware
Barings Specialty Asset Based Finance Fund GP LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Barings Hotel Opportunity Venture II GP, LLC	None		Delaware
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 FC III LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings CLO Investment Partners (Cayman) LP	None		Cayman Islands
Barings CLO Investment Partners (Mini-Master) LP	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Direct Investments LLC	None		Delaware
Barings Diversified Residential Fund GP LLC	None		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership GP, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership L.P.	88-3792609		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 North American Private Loan Fund IV (Cayman)-A, L.P.	None		Cayman Islands
Barings North American Private Loan Fund IV Management, LLC	None		Delaware
Barings Portfolio Finance Investment Grade Fund GP LLC	None		Delaware
Barings Portfolio Finance IG Issuer I, LLC	None		Delaware
Barings Real Asset Special Servicer 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
Barings SBIC II GP, LLC	None		Delaware
Barings SEM GP LLC	None		Delaware
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 TYIDF2 Rated Feeder, L.P.	None		Delaware
Barings Active Passive Equity Direct EAFE LLC	None		Delaware
BCLF GP LLC	None		Delaware
BDAE Private Fund GP	None		Delaware
BDAE Private Fund, LP	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

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	Federal Tax ID	NAIC Co Code	State of Domicile
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive 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
CPF Springing Member, LLC	None		Delaware
CREA-MA Reorganization Trust	None		Delaware
CREF X GP LLC	None		Delaware
Lake Jackson LLC	None		Delaware
Martello Re GP LLC	None		Delaware
Barings Emerging Markets Blended Fund I GP, LLC	None		Delaware
Barings Emerging Generation Fund III GP, LLC	None		Delaware
Barings Emerging Generation Fund III, LP	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
NAPLF (Cayman)-A Senior Funding IV LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
Terrapin Middle Market Infrastructure Fund, L.P.	None		Delaware
Barings CLO 2022-I	98-1624360		Cayman Islands
Barings CLO 2022-II	None		Cayman Islands
Amherst Long Term Holdings, LLC	None		Delaware
Enroll Confidently, Inc.	None		Delaware
Imbiba Growth LLP	None		United Kingdom
Yunfeng Financial Group Limited	None		Hong Kong
Yingda Taihe Life Insurance Co., Ltd.	None		China
MassMutual External Benefits Group LLC	27-3576835		Delaware
Stillings Street LLC	None		Delaware
Eclipse Business Capital Holdings LLC	None		Delaware
Port 51 Lending Holdings LLC	None		Delaware
Port 51 Lending LLC	None		Delaware
Port 51 Commercial LLC	None		Delaware
Counterpointe – MM Mortgage Lending LLC	None		Delaware
LNL MM, LLC	None		Delaware
LNL MM D Core, LLC	None		Delaware
LNL MM D, LLC	None		Delaware
Corten Real Estate Credit Fund I LLC*	None		Delaware
CapSec LLC	None		Delaware
LNL MM 2, LLC	None		Delaware
Other Affiliates & Funds:			
100 w. 3rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware

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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
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 Capital Solutions Perpetual Fund (CA), L.P.	None		Cayman Islands
Barings Construction Lending Fund LP	None		Delaware
12-18 West 55th Street Predevelopment, LLC	None		Delaware
21 West 86th LLC	None		Delaware
Barings Diversified Residential 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 Small Business Fund II, L.P.	99-4893321		Delaware
Barings Euro CLO 2025-1 DAC	None		Ireland
Barings Hotel Opportunity Venture I LP	None		Delaware
Barings Hotel Opportunity Venture II LP	None		Delaware
Barings Miller Investment Trust	04-1590850		Australia
Barings Real Estate Debt Income Fund LP	85-3449260		Delaware
Barings Real Estate European Value Add I SCSp*	None		Luxembourg
Barings Real Estate European Value Add Fund 3 SCSp	04-1590850		Luxembourg
Barings Small Business Fund, L.P.	None		Delaware
Barings Storage Operations Trust*	04-1590850		Australia
Barings U.S. Core Bond Fund	None		Delaware
Barings-MM Revolver Fund LP*	None		Delaware
Barings Australia Storage Trust*	04-1590850		Australia
Beauty Brands Acquisition LLC	None		Delaware
Beauty Brands Acquisition Intermediate LLC	None		Delaware
Forma Brands, LLC	None		Delaware
Cornerstone Permanent Mortgage Fund LLC	45-2632610		Massachusetts
CREA Ridge Apartments, LLC	None		Delaware
Euro Real Estate Holdings Herleshausen LLC	None		Delaware
London Office JV Holdings LLC	None		Delaware
MALIC AsiaPac LP Investor LLC	None		Delaware
MALIC BAM LLC	None		Delaware
MALIC Elco Yards D Member LLC	None		Delaware
MALIC Maret LLC	None		Delaware
End-to-End JPM Affordable Housing Fund LLC	None		Delaware
MM BAM LLC	None		Delaware
MM Maret LLC	None		Delaware
MM New Albany Industrial LLC	None		Delaware
MM One Harbor Shore Member	None		Delaware
MALIC Australia BSOT LLC	None		Delaware
Riverwalk MM Member, LLC	None		Delaware
Aland Royalty Holdings LP	83-0560183		Delaware

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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>
Chassis Acquisition Holding LLC	81-2244465		Delaware
EIP Holdings I, LLC	None		Delaware
Validus Holding Company LLC	46-0687392		Delaware
SBNP SIA III LLC	None		Delaware
MM Speedway El Paso Member LLC*	None		Delaware
MM Speedway El Paso Member II LLC*	04-1590850		Delaware
Barings European Real Estate Debt Income Fund	None		Luxembourg
Martello Member New Albany Industrial LLC	13-1935920		North Carolina
Barings US High Yield Bond Fund	None		Ireland
Barings US High Yield Fund*	None		Delaware
Barings US Core Bond Fund	39-3814745		North Carolina
Barings Infrastructure Secondaries & Solutions Fund II LLC	04-1590850		North Carolina
Capital Solutions DE Rated Feeder	39-3891881		North Carolina
Babson CLO Ltd. 2015-I	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-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-II	None		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Barings CLO 2024-II	None		Cayman Islands
Babson Euro CLO 2015-I BV	None		Netherlands
Barings Euro CLO 2019-I BV	3603726OH		Ireland
Barings Euro CLO 2019-II BV	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 Euro CLO 2024-II	4278301GH		Ireland
Barings CLO 2025 - IV	None		Cayman Islands
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Joondalup Trust*	None		Australia
Barings Construction Lending Fund	93-4219244		Delaware
Barings Liquidity Investment Strategy	None		Delaware
Artemis Real Estate Income and Growth Fund II LP	82-4059427		Delaware
Artemis EM Strategy Sponsor Investor, LLC	99-1828090		Delaware
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Europe Select Fund	None		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware

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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
Barings Middle Market CLO 2017-I Ltd & LLC	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 Euro Middle Market CLO 2024-1 DAC	None		Ireland
Barings Middle Market Loan Partners 1	None		Cayman Islands
Barings Middle Market Loan Partners 2	None		Cayman Islands
Barings Loan Partners 5	None		Cayman Islands
Barings Loan Partners 4	None		Cayman Islands
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
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
GIA EU Holdings - Emerson JV Sarl	98-1607033		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
Martello Re Feeder LP	None		Delaware
Martello Re LP	None		Delaware
Martello Re Holding Limited LLC	None		Delaware
Martello Re Limited	None		Bermuda
Martello Re Services Company	None		Delaware
Miami Douglas Three MM, LLC	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC*	87-4021641		Delaware
MML Mezzanine Investor III LLC	None		Delaware
Red Lake Ventures LLC	None		Delaware
Tamiami Citrus LLC	None		Delaware
MALIC Member New Albany Industrial LLC	13-1935920		North Carolina
MM AsiaPac LP Investor LLC	13-1935920		Japan
MM Elco Yards A Member LLC	04-1590850		Delaware
MM Elco Yards D Member LLC	04-1590850		Delaware
MM New Albany Industrial Member LLC	04-1590850		North Carolina
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware

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

PART 1 – ORGANIZATIONAL CHART

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	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Capital Solutions Perpetual Fund (DE) LP	92-3857084		Delaware
Barings Capital Solutions Perpetual Fund (LUX)	None		Luxembourg
Barings Income Navigator Fund	None		Ireland
Barings Emerging Market Debt Blended Total Return Fund	None		Ireland
40 Exchange MM Member LLC*	None		Delaware
Barings Global Investment Grade Credit Fund	None		Ireland
MM MD2 Station Member LLC*	04-1590850		Delaware
MM National IOS Program Member LLC	04-1590850		Delaware
MM National Self-Storage Program Member II LLC	None		Delaware
MMV Climate Technology Fund GP*	04-1590850		Delaware
MM REED District Landco Member LLC*	None		Delaware
MM Sedona Vortex Investor LLC*	04-1590850		Delaware
MM SL Willistown LLC*	04-1590850		Delaware
MM Subline Borrower LLC	04-1590850		Delaware
MM The Gilman Member LLC	None		Delaware
MM Tokyo BTR1 LLC*	39-2502808		Delaware
MM Tokyo BTR1 LLC – Project Zeus*	39-2502808		Delaware
MMLIC Australia BAST LLC	None		Delaware
MMLIC Australia BSOT LLC	None		Delaware
SBNP SIA IV LLC	None		Delaware
Washington Pine LLC	04-1590850		Delaware
PDX SW Third Hotel Owner LLC	33-5063019		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC	32-0574045		Delaware
MALIC Debt Participations LLC	None		Delaware
MALIC Elco Yards A Member LLC	None		Delaware
Invesco Ltd	None		Bermuda
Barings US Loan Fund Series	None		Delaware
Barings Global Private Loan Fund	None		Luxembourg
KKR MM Project Vector LP	None		Delaware
Barings Developed Europe Private Loan Fund 1 SCSp	04-1590850		Luxembourg
Barings Developed Europe Real Estate Debt Fund *	None		North Carolina
Barings Umbrella Fund plc - Barings Global Investment Grade	None		Ireland
Barings CLO LTD 2018-III	None		Cayman Islands
Babson LP-II	None		Cayman Islands
Barings Loan Partners CLO-III	None		Cayman Islands
Barings CLO Ltd 2025-III	None		Cayman Islands
Barings CLO Ltd 2025-VI	None		Cayman Islands
Barings CLO Ltd 2025-VII	None		Cayman Islands
Barings CLO Romeo Warehouse	None		Cayman Islands
Barings Euro CLO 2014-II BV	None		Ireland
Barings Affililates & Funds:			
Barings China Aggregate Bond Private Securities Investment Fund	None		China

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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
Barings Global High Yield Fund	47-3790192		Massachusetts
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
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 Permanent Mortgage Fund II LLC	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III LLC	None		Massachusetts
Cornerstone Permanent Mortgage Fund IV LLC	61-1793735		Massachusetts
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- GIA Italy SCSp	04-1590850		Massachusetts
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MMLIC Debt Participations LLC	13-1935920		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM Kannapolis Industrial Member LLC*	04-1590850		Delaware
MM DS Investor LLC	None		Delaware
MM East South Crossing Member LLC	04-1590850		Delaware
MM Fremont Member LLC	None		Delaware
MM Horizon Savannah Member LLC*	04-1590850		Delaware
MM Horizon Savannah Member II LLC*	04-1590850		Delaware
MM Ironhead Commerce Center*	04-1590850		Delaware
BRAVA5 MM Investor LLC	13-1935920		Delaware
BRAVA5 MALIC Investor LLC	04-1590850		Delaware
MM Ironhead Commerce Center Member LLC	None		Delaware
MM 425 Montgomery Member LLC*	None		Delaware
MM 550 Corporate Member LLC	None		Delaware
MM Ascend DS Investors LLC	None		Delaware
MM Century Square LLC	None		Delaware
MM Horizon Savannah Member III LLC*	None		Delaware
MM Liberty Centre LLC	None		Delaware
MM National Self-Storage Program Member LLC	04-1590850		Delaware
MM Park City Investor LLC*	None		North Carolina
MM ReDiscover Member LLC*	04-1590850		Delaware
MM Liberty Centre Member LLC	04-1590850		Delaware
MM Century Square Member LLC*	04-1590850		Delaware
MM Stowe Investor LLC	04-1590850		North Carolina
MM Virginian Investor LLC	04-1590850		North Carolina

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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>
MM 10 Centennial Drive Member LLC	None		Delaware
MM 100 Congress Owner LLC	None		Delaware
MM 340 Madison Member LLC*	04-1590850		Delaware
MM 1370 AVE OF AM LLC *	04-1590850		Delaware
MM 1400 E 4th Street Member LLC	04-1590850		Delaware
Miami Douglas Four MM LLC	04-1590850		Delaware
MM Five50West Member LLC*	04-1590850		Delaware
MM Breton Village Member LLC*	04-1590850		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		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
MassMutual Select Funds:			
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MML Series Investment Funds II:			
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual ishares 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual Blue Chip Growth Fund	04-3556992		Massachusetts
MassMutual Diversified Value Fund	01-0821120		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 Select Overseas Fund	04-3557000		Massachusetts
MassMutual High Yield Fund	04-3520009		Massachusetts
MML Vip American Funds 80/20 Allocation Fund	41-5125534		Massachusetts
MML Barings Core Bond Fund	04-3277549		Massachusetts

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is 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 Global Capabilities LLC	.. DE.....	..DS.....	Massachusetts Mutual Life Insurance 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 ...							MM Global Capabilities II LLC	.. DE.....	..DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...							MM Global Capabilities III LLC	.. DE.....	..DS.....	Massachusetts Mutual Life Insurance 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 ...							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.....	Company	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...			47-5322979 ..	.....	.....	.....	Timberland Forest Holding LLC	.. DE.....	..DS.....	C.M. Life Insurance Company	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			47-5322979 ..	.....	.....	.....	Timberland Forest Holding LLC	.. DE.....	..DS.....	Wood Creek Capital Management LLC	Management.....	..0.000	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 ..	.....	.....	.....	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 ...							EM Opportunities LLC	.. DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...							MassMutual MCAM Insurance Company, Inc.	.. VT.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures US IV GP, LLC	.. DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..99.000	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures US IV GP, LLC	.. DE.....	..NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	..1.000	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures US IV, L.P.	.. DE.....	..NIA.....	MassMutual Ventures US IV GP, LLC	Management.....	..0.000	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.....	..50.000	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures Europe/APAC I GP, L.P.	.. CYM.....	..DS.....	MassMutual Ventures Europe/APAC I GP, LLC ..	Management.....	..0.000	MMLIC .....	.....	.....

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	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	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
.0000							MassMutual Ventures Europe/APAC I L.P.	..CYM	DS	MassMutual Ventures Europe/APAC I GP, L.P.	Management	0.000	MMLIC		
.0000							MassMutual Ventures Southeast Asia III LLC	..DE	DS	MassMutual Ventures Europe/APAC I L.P.	Ownership	100.000	MMLIC		
							MassMutual Ventures Southeast Asia III LLC								
.0000							MMV Digital I LLC	..CYM	DS	MassMutual Ventures Southeast Asia III LLC	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
.0000							Counterpointe Sustainable Advisors LLC	..DE	DS	Company	Ownership	80.250	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							Counterpointe Titling Trust	..DE	DS	CP PACE LLC	Ownership	100.000	MMLIC		
.0000							CSA Employee Services Company LLC	..DE	DS	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
							Counterpointe Sustainable Real Estate II LLC								
.0000								..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			27-0105644				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	50.000	MMLIC		
.0000							Counterpointe Energy Services LLC	..DE	DS	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
.0000							Counterpointe Investment Management LLC	..DE	DS	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
.0000							CSA Incentive Holdco LLC	..DE	DS	Counterpointe Sustainable Advisors LLC	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
.0000			27-0105644				Jefferies Finance LLC	..DE	NIA	Company	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							Green SPE LLC	..DE	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Green SPE 2025 LLC	..DE	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Apex GP I LLC	..DE	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Apex Securitized Income Fund LP	..DE	NIA	Apex GP I LLC	Ownership	100.000	MMLIC		
.0000							Apex Credit CLO 13 Ltd.	..DE	NIA	Apex Credit Partners LLC	Ownership	54.340	MMLIC		
							Jefferies Credit Partners Investments								
.0000							Holdings LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
										Jefferies Credit Partners Investments					
.0000							Jefferies Credit Partners Investments LLC	..DE	NIA	Holdings 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							JCM H-2 Credit Fund GP 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		
							Jefferies Direct Lending Europe SCSp SICAV-								
.0000							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		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.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							Jefferies DLF2 C Holdings-2 LLC	..DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund II C SPE-2 LLC	..DE	NIA						
.0000								..DE	NIA	Jefferies DLF2 C Holdings-2 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	JDLF III GP LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund III C LP	..DE	NIA	JDLF III GP LP	Ownership	100.000	MMLIC		
.0000							Jefferies DLF3 C Holdings LLC	..DE	NIA	Jefferies Direct Lending Fund III C LP	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund III C SPE LLC	..DE	NIA	Jefferies DLF3 C Holdings LLC	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 M Super Private Credit Fund GP LLC	..DE	NIA						
.0000								..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Partners Europe Limited	..GBR	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Partners (Luxembourg) GP S.à r.l	..LUX	NIA	Jefferies Credit Partners Europe Limited	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Partners (Luxembourg) S.C.A. SICAV-RAIF	..LUX	NIA	Jefferies Credit Partners (Luxembourg) GP S.à r.l	Ownership	100.000	MMLIC		
.0000							JCP Congaree Credit Fund GP LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JCP Solaris Credit Fund GP LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Partners Structured Solutions Fund GP LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JCP Acacia Fund GP LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JCP Funding 2024 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							JSPCS MM 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 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 2024-I Ltd.	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		

STATEMENT AS OF JUNE 30, 2026 OF THE Massachusetts Mutual Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-cent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000							JFIN Revolver CLO 2025-I Ltd.	..DE....	..NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							JFIN Revolver CLO 2025-II Ltd.	..DE....	..NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							JFIN Revolver CLO 2026-I Ltd.	..DE....	..NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							JFIN Revolver CLO 2026-II Holdings LLC	..DE....	..NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							JFIN Revolver CLO 2026-II LLC	..DE....	..NIA.....	JFIN Revolver CLO 2026-II Holdings 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.....	57.950	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							JF CEI Holdings 1 LLC	..DE....	..NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							JF CEI Holdings 2 LLC	..DE....	..NIA.....	JF CEI Holdings 1 LLC	Ownership.....	100.000	MMLIC		
.0000							Apex Credit CLO 2024-I Ltd.	..NY....	..NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							Apex Credit Holdings LLC	..DE....	..NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							Custom Ecology Holdco, LLC	..DE....	..NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							Massachusetts Mutual Life Insurance Company	..DE....	..DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	63312	86-2294635				Glidepath Holdings Inc.	..DE....	..DS.....	Glidepath Holdings Inc.	Ownership.....	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	93661	13-1935920				MassMutual Ascend Life Insurance Company	..OH....	..DS.....	MassMutual Ascend Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000			31-1021738				Annuity Investors Life Insurance Company	..OH....	..DS.....	MassMutual Ascend Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000			31-1395344				MM Ascend Life Investor Services, LLC	..OH....	..DS.....	MassMutual Ascend Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000			04-1590850				MM Ascend Mortgage Lending LLC	..DE....	..DS.....	MassMutual Ascend Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000							MM Vine Street LLC	..DE....	..DS.....	MassMutual Ascend Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000							Counterpointe Ascend Mortgage Lending LLC	..DE....	..DS.....	MassMutual Ascend Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000							MALIC 10 Centennial Drive Member LLC	..DE....	..DS.....	MassMutual Ascend Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000			26-3260520				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.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000			04-1590850				MM Copper Hill Road LLC	..DE....	..DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000							MMV CTF I GP LLC	..DE....	..DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000							MassMutual Ventures Climate Technology Fund I LP	..DE....	..DS.....	MMV CTF I GP LLC	Management.....	0.000	MMLIC		
.0000							DPI-ACRES Capital LLC	..DE....	..DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000							DPI-ARES Mortgage Lending LLC	..DE....	..DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000							MM Investment Holding	..CYM....	..DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000							MMIH Bond Holdings LLC	..DE....	..DS.....	MM Investment Holding	Ownership.....	99.610	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	..DE....	..DS.....	C.M. Life Insurance Company	Ownership.....	0.400	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	..DE....	..DS.....	MM Investment Holding	Ownership.....	99.600	MMLIC		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.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 2023-A	..DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2024-A	..DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							Barings Equipment Finance LLC 2025-A	..DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							Barings Equipment Finance LLC 2025-B	..DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							Barings Equipment Finance LLC 2026-A	..DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			04-2443240				MML Management Corporation	..MA	DS	MM Investment Holding	Ownership	100.000	MMLIC	..YES	
.0000			04-3548444				MassMutual International Holding MSC, Inc.	..MA	DS	MML Management Corporation	Ownership	100.000	MMLIC		
.0000			04-3341767				MassMutual Holding MSC, Inc.	..MA	DS	MML Management Corporation	Ownership	100.000	MMLIC		
							Massachusetts Mutual Life Insurance Company								
.0000							MML CM LLC	..DE	DS	Massachusetts Mutual Life Insurance Company	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							SoraFinance, Inc.	..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		
							Massachusetts Mutual Life Insurance Company								
.0000			04-3356880				MML Distributors LLC	..MA	DS	Company	Ownership	99.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	..MA	DS	MassMutual Holding LLC	Ownership	1.000	MMLIC		
							Massachusetts Mutual Life Insurance Company								
.0000							MML Investment Advisers, LLC	..DE	DS	Company	Ownership	100.000	MMLIC		
							Massachusetts Mutual Life Insurance Company								
.0000			46-3238013				MML Strategic Distributors, LLC	..DE	DS	Company	Ownership	100.000	MMLIC		
							Massachusetts Mutual Life Insurance Company								
.0000			06-1563535	2881445			MassMutual Private Wealth & Trust, FSB	..CT	DS	Company	Ownership	100.000	MMLIC	..YES	
							Massachusetts Mutual Life Insurance Company								
.0000			04-1590850				MML Private Placement Investment Company I, LLC	..DE	DS	Company	Ownership	100.000	MMLIC		
							Massachusetts Mutual Life Insurance Company								
.0000			04-1590850				MML Private Equity Fund Investor LLC	..DE	NIA	Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Private Equity Fund Investor LLC	..DE	NIA	Baring Asset Management Limited	Management	0.000	MMLIC		
							Massachusetts Mutual Life Insurance Company								
.0000			04-1590850				MM Private Equity Intercontinental LLC	..DE	NIA	Company	Ownership	100.000	MMLIC		
							Massachusetts Mutual Life Insurance Company								
.0000			45-2738137				Pioneers Gate LLC	..DE	DS	Company	Ownership	100.000	MMLIC		
							Massachusetts Mutual Life Insurance Company								
.0000			04-2854319	2392316			MassMutual Holding LLC	..DE	DS	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	32.200	MMLIC		
.0000							Steeper Street LLC	..DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			82-2932156				GASL Holdings LLC	..DE	NIA	MassMutual Holding LLC	Ownership	73.370	MMLIC		
.0000			82-2932156				GASL Holdings LLC	..DE	NIA	Barings LLC	Board	0.000	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	..DE	NIA	MassMutual Holding LLC	Ownership/Influence	11.423	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	..DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.120	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	..DE	NIA	Barings LLC	Management	0.000	MMLIC		
							Barings Perpetual European Direct Lending Fund	..LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	50.535	MMLIC		
.0000							Barings Perpetual European Direct Lending Fund	..LUX	NIA	Barings LLC	Influence	0.000	MMLIC		
							Massachusetts Mutual Life Insurance Company								
.0000			88-0916548				Barings Emerging Generation Fund II	..DE	NIA	Company	Ownership/Influence	29.632	MMLIC		

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Perce- ntage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	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	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
.0000			88-0916548				Barings Emerging Generation Fund II	..DE.....	..NIA.....	Barings LLC	Influence.....	..0.000	MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	..DE.....	..NIA.....	MassMutual Holding LLC	Ownership/Influence	..23.875	MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	..DE.....	..NIA.....	C.M. Life Insurance Company	Ownership.....	..1.520	MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	..DE.....	..NIA.....	Barings LLC	Management.....	..0.000	MMLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	..DE.....	..NIA.....	MassMutual Holding LLC	Ownership/Influence	..32.422	MMLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	..DE.....	..NIA.....	C.M. Life Insurance Company	Ownership.....	..6.240	MMLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	..DE.....	..NIA.....	Barings LLC	Management.....	..0.000	MMLIC		
.0000							Barings Global Special Situations Credit Fund 3	..LUX.....	..NIA.....	MassMutual Holding LLC	Ownership/Influence	..15.978	MMLIC		
.0000							Barings Global Special Situations Credit Fund 3	..LUX.....	..NIA.....	Barings LLC	Management.....	..0.000	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							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.....	..16.660	MMLIC		
.0000							MassMutual Ventures Management LLC	..DE.....	..DS.....	MassMutual Ventures Holding LLC	Ownership.....	..100.000	MMLIC		
.0000							MassMutual Ventures SEA Management Private Limited	..SGP.....	..DS.....	MassMutual Ventures Management LLC	Ownership.....	..100.000	MMLIC		
.0000							MassMutual Ventures SEA Management Private Limited	..GBR.....	..DS.....	MassMutual Ventures SEA Management Private Limited	Ownership.....	..100.000	MMLIC		
.0000							MassMutual Ventures SEA Management 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							Crane APAC I LP	..GBR.....	..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.....	..47.600	MMLIC		
.0000							Riverton Home Finance 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.....	..99.900	MMLIC		
.0000							Rothesay Property Partnership 1 LLP	..GBR.....	..DS.....	Rothesay MA No.4 Limited	Ownership.....	..0.100	MMLIC		
.0000							Rothesay Property Partnership 2 LLP	..GBR.....	..DS.....	Rothesay Life PLC	Ownership.....	..99.900	MMLIC		
.0000							Rothesay Property Partnership 2 LLP	..GBR.....	..DS.....	Rothesay MA No.4 Limited	Ownership.....	..0.100	MMLIC		
.0000							Rothesay Property Company 1 Limited	..GBR.....	..DS.....	Rothesay Life PLC	Ownership.....	..100.000	MMLIC		
.0000							Rothesay Mortgages Partnership 1 LLP	..GBR.....	..DS.....	Rothesay Life PLC	Ownership.....	..99.900	MMLIC		
.0000							Rothesay Mortgages Partnership 1 LLP	..GBR.....	..DS.....	Rothesay MA No.4 Limited	Ownership.....	..0.100	MMLIC		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.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			47-1466022				LifeScore Labs, LLC	.MA	.DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			45-4000072				MM Asset Management Holding LLC	.DE	.DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			51-0504477				Barings LLC	.DE	.DS	MM Asset Management Holding LLC	Ownership	81.500	MMLIC		
.0000			51-0504477				Barings LLC	.DE	.DS	C.M. Life Insurance Company	Ownership	0.500	MMLIC		
.0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	.HKG	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			98-0457463				Baring Asset Management (Asia) Limited	.HKG	.DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Baring Asset Management Korea Limited	.KOR	.DS	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
.0000							Barings Investment Management (Shanghai) Limited	.HKG	.DS	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
.0000							Barings Overseas Investment Fund Management (Shanghai) Limited	.HKG	.DS	Barings Investment Management (Shanghai) Limited	Ownership	100.000	MMLIC		
.0000			98-0457707				Baring SICE (Taiwan) Limited	.TWN	.DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings Singapore Pte. Ltd.	.SGP	.DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings Real Estate Investment Japan Limited	.JPN	.DS	Barings Singapore Pte. Ltd.	Ownership	100.000	MMLIC		
.0000			98-0236449				Barings Japan Limited	.JPN	.DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings Australia Holding Company Pty Ltd	.AUS	.DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings Australia Pty Ltd	.AUS	.DS	Barings Australia Holding Company Pty Ltd	Ownership	100.000	MMLIC		
.0000							Barings Australia Real Estate Holdings Pty Ltd	.AUS	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			14-0045656				Barings Australia Real Estate Pty Ltd	.AUS	.DS	Barings Australia Real Estate Holdings Pty Ltd	Ownership	100.000	MMLIC		
.0000			98-0457456				Barings Australia Property Holdings Pty Ltd	.AUS	.DS	Barings Australia Real Estate Pty Ltd	Ownership	100.000	MMLIC		
.0000							Barings Australia Asset Management Pty Ltd	.AUS	.DS	Barings Australia Property Holdings Pty Ltd	Ownership	100.000	MMLIC		
.0000							Barings Australia Property Pty Ltd	.AUS	.DS	Barings Australia Property Holdings Pty Ltd	Ownership	100.000	MMLIC		
.0000							Barings Australia Structured Finance Holdings Pty Ltd	.AUS	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Australia Structured Finance Pty Ltd	.AUS	.DS	Barings Australia Structured Finance Holdings Pty Ltd	Ownership	100.000	MMLIC		
.0000							Gryphon Capital Partners Pty Ltd	.AUS	.DS	Barings Australia Structured Finance Pty Ltd	Ownership	100.000	MMLIC		
.0000							Gryphon Capital Management Pty Ltd	.AUS	.DS	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MMLIC		
.0000							Gryphon Capital Investments Pty Ltd	.AUS	.DS	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MMLIC		
.0000							Barings Real Estate Holdings LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Artemis Real Estate Partners, LLC	.DE	.DS	Barings Real Estate Holdings LLC	Ownership	100.000	MMLIC		
.0000							Artemis Real Estate Advisors, LLC	.DE	.DS	Artemis Real Estate Partners, LLC	Ownership	100.000	MMLIC		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000							Artemis Real Estate Partners Acquisitions I, LLC	.DE	.DS	Artemis Real Estate Partners, LLC	Ownership	100.000	MMLIC		
.0000							Artemis Industrial Development Member, LLC	.DE	.DS	Artemis Real Estate Partners Acquisitions I, LLC	Ownership	100.000	MMLIC		
.0000			80-0875475				Barings Finance LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							BCF Europe Funding Limited	.IRL	.DS	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							BCF Senior Funding I LLC	.DE	.DS	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							BCF Senior Funding I Designated Activity Company	.IRL	.DS	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							Barings Real Estate Acquisitions LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-3238351				Barings Securities LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			98-0437588				Barings Guernsey Limited	.GGY	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Europe Limited	.GBR	.DS	Barings Guernsey Limited	Ownership	100.000	MMLIC		
.0000							Barings Asset Management Spain SL	.ESP	.DS	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Baring France SAS	.FRA	.DS	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Baring International Fund Managers (Ireland) Limited	.IRL	.DS	Barings Europe Limited	Ownership	100.000	MMLIC		
.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			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	Baring 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.	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Massachusetts Mutual Life Insurance Company				Ownership/Influence	.65.180	MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	.DE	.NIA	Barings LLC	Influence	.0.000	MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	.DE	.NIA	Barings LLC	Influence	.0.000	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 Infiniti Fund Management LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Infrastructure CLO Equity Partnership GP LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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. 0000 ...							Barings Infrastructure Secondaries & Solutions Fund II Managing Member LLC	.. DE.....	..DS.....	Barings LLC	Ownership.....	100.000 ...	MMLIC		
. 0000 ...							Barings NAPLF IV Rated Feeder, L.P.	.. DE.....	..DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	43.480 ...	MMLIC .....	.....	.....
. 0000 ...							Barings New Jersey Emerging Manager Program GP, LLC	.. DE.....	..DS.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings New Jersey Emerging Manager Program II GP, LLC	.. DE.....	..DS.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Blue Ridge Fund GP LLC	.. DE.....	..DS.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Blue Ridge Fund, L.P.	.. DE.....	..DS.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Specialty Asset Based Finance Fund GP LLC	.. DE.....	..DS.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Hotel Opportunity Venture I GP, LLC	.. DE.....	..DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	50.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Hotel Opportunity Venture II GP, LLC	.. DE.....	..DS.....	Barings LLC	Ownership.....	25.000 ...	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 FC III LLC	.. DE.....	..DS.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Barings Global Investment Funds (U.S.) Management LLC	.. DE.....	..DS.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings QLO Investment Partners GP, LLC	.. DE.....	..DS.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings QLO Investment Partners (Cayman) LP	..CYM.....	..DS.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings QLO Investment Partners (Mini-Master) LP	.. DE.....	..DS.....	Barings LLC	Ownership.....	99.910 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Core Property Fund GP LLC	.. DE.....	..DS.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Direct Lending GP Ltd.	..CYM.....	..DS.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Direct Investments LLC	.. DE.....	..DS.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Diversified Residential Fund GP LLC	.. DE.....	..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 QLO Equity Partnership GP, LLC	.. DE.....	..DS.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			88-3792609 ..	.....	.....	.....	Barings Centre Street QLO Equity Partnership L.P.	.. DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	22.957 ...	MMLIC .....	.....	.....
. 0000 ...			88-3792609 ..	.....	.....	.....	Barings Centre Street QLO Equity Partnership L.P.	.. DE.....	..NIA.....	Barings LLC	Management.....	0.000 ...	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 North American Private Loan Fund IV (Cayman)-A, L.P.	..CYM.....	..DS.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings North American Private Loan Fund IV Management, LLC	.. DE.....	..DS.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-cent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0000 ...							Barings Portfolio Finance Investment Grade Fund GP LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Portfolio Finance IG Issuer I, LLC ..	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Real Asset Special Servicer LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings – MM Revolver Fund GP LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Real Estate European Value Add Fund II Feeder LLC	..CYM.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings SBIC II GP, LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings SEM GP LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							BMT RE Debt Fund GP LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			84-5063008 ..	.....	.....	.....	Barings Small Business Fund LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	30.310 ...	MMLIC .....	.....	.....
. 0000 ...			84-5063008 ..	.....	.....	.....	Barings Small Business Fund LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Management.....	0.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings TYIDF2 Rated Feeder GP LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings TYIDF2 Rated Feeder, L.P.	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Active Passive Equity Direct EAFE LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							BCLF GP LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							BDAE Private Fund GP	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							BDAE Private Fund, LP	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			98-0536233 ..	.....	.....	.....	Benton Street Advisors, Inc.	..CYM.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							BHOVI Incentive LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							BIG Real Estate Incentive I LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							BIG Real Estate Incentive II LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							BRECS VII GP LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							BREDIF GP LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							CPF Springing Member, LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							CREA-MA Reorganization Trust	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							CREF X GP LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Lake Jackson LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Martello Re GP LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Emerging Markets Blended Fund I GP, LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Emerging Generation Fund III GP, LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Emerging Generation Fund III, LP	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings EPLF4 Rated Feeder GP LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			41-2280126 ..	.....	.....	.....	Mezzco III LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	99.300 ...	MMLIC .....	.....	.....
. 0000 ...			80-0920285 ..	.....	.....	.....	Mezzco IV LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	99.300 ...	MMLIC .....	.....	.....
. 0000 ...							Mezzco Australia II LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							NAPLF (Cayman)-A Senior Funding IV LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							RECSA-NY GP LLC	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Terrapin Middle Market Infrastructure Fund, L.P.	.. DE.....	..DS.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			98-1624360 ..	.....	.....	.....	Barings CLO 2022-I	..CYM.....	..NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Influence.....	0.000 ...	MMLIC .....	.....	.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0000 ...							Barings QLO 2022-II	..CYM.....	NIA.....	Barings LLC	Influence.....	.. 0.000 ...	MMLIC		
. 0000 ...							Amherst Long Term Holdings, LLC	.. DE.....	DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..24.500 ...	MMLIC		
. 0000 ...							Enroll Confidently, Inc.	.. DE.....	DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..22.400 ...	MMLIC		
. 0000 ...							Imbiba Growth LLP	..GBR.....	DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..20.000 ...	MMLIC		
. 0000 ...							Yunfeng Financial Group Limited	..HKG.....	DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..23.650 ...	MMLIC		
. 0000 ...							Yingda Taihe Life Insurance Co., Ltd.	..CHN.....	DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..19.900 ...	MMLIC		
. 0000 ...			27-3576835 ..				MassMutual External Benefits Group LLC	.. DE.....	DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ...	MMLIC		
. 0000 ...							Stillings Street LLC	.. DE.....	DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ...	MMLIC		
. 0000 ...							Eclipse Business Capital Holdings LLC	.. DE.....	DS.....	Massachusetts Mutual Life Insurance Company	Board	.. 7.000 ...	MMLIC		
. 0000 ...							Port 51 Lending Holdings LLC	.. DE.....	DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..90.200 ...	MMLIC		
. 0000 ...							Port 51 Lending LLC	.. DE.....	DS.....	Port 51 Lending Holdings LLC	Ownership.....	..100.000 ...	MMLIC		
. 0000 ...							Port 51 Commercial LLC	.. DE.....	DS.....	Port 51 Lending Holdings LLC	Ownership.....	..100.000 ...	MMLIC		
. 0000 ...							Counterpointe MM Mortgage Lending LLC	.. DE.....	DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ...	MMLIC		
. 0000 ...							LNL MM, LLC	.. DE.....	DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..71.250 ...	MMLIC		
. 0000 ...							LNL MM D Core, LLC	.. DE.....	DS.....	LNL MM, LLC	Ownership.....	..100.000 ...	MMLIC		
. 0000 ...							LNL MM D, LLC	.. DE.....	DS.....	LNL MM, LLC	Ownership.....	..100.000 ...	MMLIC		
. 0000 ...							Corten Real Estate Credit Fund I LLC	.. DE.....	DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..73.500 ...	MMLIC		
. 0000 ...							Corten Real Estate Credit Fund I LLC	.. DE.....	DS.....	MassMutual Ascend Life Insurance Company	Ownership.....	..24.500 ...	MMLIC		
. 0000 ...							CapSec LLC	.. DE.....	DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ...	MMLIC		
. 0000 ...							LNL MM 2, LLC	.. DE.....	DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..85.500 ...	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 ...							Almack Mezzanine Fund II Unleveraged LP	..GBR.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..72.900 ...	MMLIC		
. 0000 ...			82-3468147 ..				Barings Affordable Housing Mortgage Fund I LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ...	MMLIC		
. 0000 ...			82-3468147 ..				Barings Affordable Housing Mortgage Fund I LLC	.. DE.....	NIA.....	Barings LLC	Management.....	.. 0.000 ...	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.....	.. 0.000 ...	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.....	.. 0.000 ...	MMLIC		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0000							Barings Capital Solutions Perpetual Fund (CA), L.P.	..CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..35.000	MMLIC		
. 0000							Barings Capital Solutions Perpetual Fund (CA), L.P.	..CYM	NIA	Barings LLC	Influence	..0.000	MMLIC		
. 0000							Barings Construction Lending Fund LP	..DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	..53.720	MMLIC		
. 0000							Barings Construction Lending Fund LP	..DE	DS	MassMutual Ascend Life Insurance Company	Management	..0.000	MMLIC		
. 0000							12-18 West 55th Street Predevelopment, LLC	..DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	..90.200	MMLIC		
. 0000							21 West 86th LLC	..DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	..96.240	MMLIC		
. 0000							Barings Diversified Residential Fund LP	..DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
. 0000							Barings Emerging Generation Fund II LP	..DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	..39.380	MMLIC		
. 0000			84-3784245				Barings Emerging Generation Fund, LP	..DE	DS	Company	Ownership	..33.160	MMLIC		
. 0000			84-3784245				Barings Emerging Generation Fund, LP	..DE	DS	Barings LLC	Management	..0.000	MMLIC		
. 0000							Barings Emerging Markets Corporate Bond Fund	..IRL	NIA	Massachusetts Mutual Life Insurance Company	Influence	..0.000	MMLIC		
. 0000							Barings Emerging Markets Corporate Bond Fund	..IRL	NIA	Company	Influence	..0.000	MMLIC		
. 0000			99-4893321				Barings Small Business Fund II, L.P.	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..42.977	MMLIC		
. 0000			99-4893321				Barings Small Business Fund II, L.P.	..DE	NIA	Barings LLC	Management	..0.000	MMLIC		
. 0000							Barings Euro CLO 2025-1 DAC	..IRL	NIA	Barings LLC	Influence	..0.000	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	..0.000	MMLIC		
. 0000							Barings Hotel Opportunity Venture II LP	..DE	DS	Barings LLC	Ownership/Influence	..50.000	MMLIC		
. 0000							Barings Miller Investment Trust	..AUS	NIA	MassMutual Ascend Life Insurance Company	Influence	..0.000	MMLIC		
. 0000							Barings Miller Investment Trust	..AUS	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..70.210	MMLIC		
. 0000			85-3449260				Barings Real Estate Debt Income Fund LP	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..24.619	MMLIC		
. 0000			85-3449260				Barings Real Estate Debt Income Fund LP	..DE	NIA	C.M. Life Insurance Company	Influence	..0.000	MMLIC		
. 0000			85-3449260				Barings Real Estate Debt Income Fund LP	..DE	NIA	Barings LLC	Management	..0.000	MMLIC		
. 0000							Barings Real Estate European Value Add I SCSp	..LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..43.900	MMLIC		
. 0000							Barings Real Estate European Value Add I SCSp	..LUX	NIA	Company	Ownership	..4.880	MMLIC		
. 0000							Barings Real Estate European Value Add I SCSp	..LUX	NIA	C.M. Life Insurance Company	Ownership	..4.880	MMLIC		
. 0000							Barings Real Estate European Value Add I SCSp	..LUX	NIA	Barings LLC	Management	..0.000	MMLIC		
. 0000			04-1590850				Barings Real Estate European Value Add Fund 3 SCSp	..LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..99.466	MMLIC		
. 0000			04-1590850				Barings Real Estate European Value Add Fund 3 SCSp	..LUX	NIA	Company	Ownership	..99.466	MMLIC		
. 0000			04-1590850				Barings Real Estate European Value Add Fund 3 SCSp	..LUX	NIA	C.M. Life Insurance Company	Influence	..0.000	MMLIC		
. 0000			04-1590850				Barings Real Estate European Value Add Fund 3 SCSp	..LUX	NIA	Barings LLC	Management	..0.000	MMLIC		
. 0000							Barings Small Business Fund, L.P.	..DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	..33.600	MMLIC		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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.0000			04-1590850				Barings Storage Operations Trust	..AUS.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..87.760	MMLIC		
.0000			04-1590850				Barings Storage Operations Trust	..AUS.....	..NIA.....	MassMutual Ascend Life Insurance Company	Ownership.....	..7.740	MMLIC		
.0000							Barings U.S. Core Bond Fund	..DE.....	..DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	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.....	MassMutual Ascend Life Insurance Company	Ownership/Influence	..14.000	MMLIC		
.0000			04-1590850				Barings Australia Storage Trust	..AUS.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..87.760	MMLIC		
.0000			04-1590850				Barings Australia Storage Trust	..AUS.....	..NIA.....	MassMutual Ascend Life Insurance Company	Ownership.....	..7.740	MMLIC		
.0000							Beauty Brands Acquisition LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..32.630	MMLIC		
.0000							Beauty Brands Acquisition Intermediate LLC	..DE.....	..NIA.....	Beauty Brands Acquisition LLC	Ownership.....	..100.000	MMLIC		
.0000							Forma Brands, LLC	..DE.....	..NIA.....	Beauty Brands Acquisition Intermediate LLC	Ownership.....	..100.000	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.....	..0.000	MMLIC		
.0000							CREA Ridge Apartments, LLC	..DE.....	..DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC		
.0000							Euro Real Estate Holdings Herleshausen LLC	..DE.....	..DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..47.500	MMLIC		
.0000							London Office JV Holdings LLC	..DE.....	..DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC		
.0000							MALIC AsiaPac LP Investor LLC	..DE.....	..DS.....	MassMutual Ascend Life Insurance Company	Ownership.....	..100.000	MMLIC		
.0000							MALIC BAM LLC	..DE.....	..DS.....	MassMutual Ascend Life Insurance Company	Ownership.....	..100.000	MMLIC		
.0000							MALIC Elco Yards D Member LLC	..DE.....	..DS.....	MassMutual Ascend Life Insurance Company	Ownership.....	..100.000	MMLIC		
.0000							MALIC Maret LLC	..DE.....	..DS.....	MassMutual Ascend Life Insurance Company	Ownership.....	..100.000	MMLIC		
.0000							End-to-End JPM Affordable Housing Fund LLC	..DE.....	..DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC		
.0000							MM BAM LLC	..DE.....	..DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC		
.0000							MM Maret LLC	..DE.....	..DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC		
.0000							MM New Albany Industrial LLC	..DE.....	..DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC		
.0000							MM One Harbor Shore Member	..DE.....	..DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC		
.0000							MALIC Australia BSOT LLC	..DE.....	..DS.....	MassMutual Ascend 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	..26.856	MMLIC		
.0000			83-0560183				Aland Royalty Holdings LP	..DE.....	..DS.....	Barings LLC	Management.....	..0.000	MMLIC		
.0000			81-2244465				Chassis Acquisition Holding LLC	..DE.....	..DS.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..30.000	MMLIC		
.0000							EIP Holdings I, LLC	..DE.....	..DS.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..29.000	MMLIC		
.0000			46-0687392				Validus Holding Company LLC	..DE.....	..DS.....	Barings LLC	Ownership.....	..40.440	MMLIC		
.0000							SBNP SIA III LLC	..DE.....	..DS.....	Barings LLC	Ownership.....	..100.000	MMLIC		
.0000							MM Speedway El Paso Member LLC	..DE.....	..DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..82.600	MMLIC		

STATEMENT AS OF JUNE 30, 2026 OF THE Massachusetts Mutual Life Insurance Company

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

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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 ...							MM Speedway El Paso Member LLC	.. DE.....	 DS.....	MassMutual Ascend Life Insurance Company . Massachusetts Mutual Life Insurance Company	Ownership.....	..12.400	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Speedway El Paso Member II LLC	.. DE.....	 NIA.....	MassMutual Ascend Life Insurance Company . Massachusetts Mutual Life Insurance Company	Ownership.....	..86.950	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Speedway El Paso Member II LLC	.. DE.....	 NIA.....	MassMutual Ascend Life Insurance Company . Massachusetts Mutual Life Insurance Company	Ownership.....	..12.050	MMLIC .....	.....	.....
. 0000 ...							Barings European Real Estate Debt Income Fund	.. LUX.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..40.533	MMLIC .....	.....	.....
. 0000 ...							Barings European Real Estate Debt Income Fund	.. LUX.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			13-1935920 ..	.....	.....	.....	Martello Member New Albany Industrial LLC ...	.. NC.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..44.820	MMLIC .....	.....	.....
. 0000 ...							Barings US High Yield Bond Fund	.. IRL.....	 NIA.....	Barings LLC	Management.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings US High Yield Fund	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..20.256	MMLIC .....	.....	.....
. 0000 ...							Barings US High Yield Fund	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	..2.986	MMLIC .....	.....	.....
. 0000 ...							Barings US High Yield Fund	.. DE.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			39-3814745 ..	.....	.....	.....	Barings US Core Bond Fund	.. NC.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			39-3814745 ..	.....	.....	.....	Barings US Core Bond Fund	.. NC.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Barings Infrastructure Secondaries & Solutions Fund II LLC	.. NC.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			39-3891881 ..	.....	.....	.....	Capital Solutions DE Rated Feeder	.. NC.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Babson CLO Ltd. 2015-I	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			98-1473665 ..	.....	.....	.....	Barings CLO 2019-II	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	2
. 0000 ...							Barings CLO 2019-III	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings CLO 2019-IV	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings CLO 2020-I	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings CLO 2020-III	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings CLO 2020-IV	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings CLO 2021-II	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings CLO 2021-III	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings CLO 2021-III	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings CLO 2024-II	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Babson Euro CLO 2015-I BV	.. NLD.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			36-037260H ..	.....	.....	.....	Barings Euro CLO 2019-I BV	.. IRL.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings Euro CLO 2019-II BV	.. IRL.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings Euro CLO 2020-I DAC	.. IRL.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			37-15576VH ..	.....	.....	.....	Barings Euro CLO 2021-I DAC	.. IRL.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			37-50378QH ..	.....	.....	.....	Barings Euro CLO 2021-II DAC	.. IRL.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings Euro CLO 2021-III DAC	.. IRL.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings Euro CLO 2023-II DAC	.. IRL.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			42-78301GH ..	.....	.....	.....	Barings Euro CLO 2024-II	.. IRL.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings CLO 2025 - IV	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			98-1332384 ..	.....	.....	.....	Barings Global Energy Infrastructure Fund I LP	.. CYM.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..94.253	MMLIC .....	.....	.....
. 0000 ...							Barings Joondalup Trust	.. AUS.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..49.720	MMLIC .....	.....	.....
. 0000 ...							Barings Joondalup Trust	.. AUS.....	 NIA.....	MassMutual Ascend Life Insurance Company .	Ownership/Influence	..9.500	MMLIC .....	.....	.....
. 0000 ...							Barings Joondalup Trust	.. AUS.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			93-4219244 ..	.....	.....	.....	Barings Construction Lending Fund	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..100.000	MMLIC .....	.....	.....
. 0000 ...			93-4219244 ..	.....	.....	.....	Barings Construction Lending Fund	.. DE.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	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)					
.0000							Barings Liquidity Investment Strategy	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	9.821	MLLIC		
.0000							Barings Liquidity Investment Strategy	..DE.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000			82-4059427				Artemis Real Estate Income and Growth Fund II LP	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.306	MLLIC		
.0000			82-4059427				Artemis Real Estate Income and Growth Fund II LP	..DE.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000			99-1828090				Artemis EM Strategy Sponsor Investor, LLC ..	..DE.....	NIA.....	Barings LLC	Management.....	0.000	MLLIC		
.0000			85-1465973				Barings Global Special Situations Credit 4 Delaware	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	62.070	MLLIC		
.0000			85-1465973				Barings Global Special Situations Credit 4 Delaware	..DE.....	NIA.....	C.M. Life Insurance Company	Ownership.....	3.270	MLLIC		
.0000			85-1465973				Barings Global Special Situations Credit 4 Delaware	..DE.....	NIA.....	Barings LLC	Management.....	0.000	MLLIC		
.0000			98-1570693				Barings Global Special Situations Credit 4 LUX	..LUX.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	11.895	MLLIC		
.0000			98-1570693				Barings Global Special Situations Credit 4 LUX	..LUX.....	NIA.....	C.M. Life Insurance Company	Ownership.....	0.630	MLLIC		
.0000			98-1570693				Barings Global Special Situations Credit 4 LUX	..LUX.....	NIA.....	Barings LLC	Management.....	0.000	MLLIC		
.0000							Barings Europe Select Fund	..IRL.....	NIA.....	Barings LLC	Management.....	0.000	MLLIC		
.0000			87-0977058				Barings Hotel Opportunity Venture	..CT.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	49.479	MLLIC		
.0000			87-0977058				Barings Hotel Opportunity Venture	..CT.....	NIA.....	Barings LLC	Management.....	0.000	MLLIC		
.0000			86-3661023				Barings Innovations & Growth Real Estate Fund	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	34.090	MLLIC		
.0000			86-3661023				Barings Innovations & Growth Real Estate Fund	..DE.....	NIA.....	C.M. Life Insurance Company	Ownership.....	0.430	MLLIC		
.0000							Barings Middle Market CLO 2017-I Ltd & LLC ..	..CYM.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	..CYM.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000							Barings Middle Market CLO Ltd 2023-I	..BMU.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000							Barings Middle Market CLO Ltd 2023-II	..BMU.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000							Barings Euro Middle Market CLO 2024-1 DAC ..	..IRL.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000							Barings Middle Market Loan Partners 1	..CYM.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000							Barings Middle Market Loan Partners 2	..CYM.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000							Barings Loan Partners 5	..CYM.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000							Barings Loan Partners 4	..CYM.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000			98-1332384				Barings RE Credit Strategies VII LP	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.381	MLLIC		
.0000			98-1332384				Barings RE Credit Strategies VII LP	..DE.....	NIA.....	Baring Asset Management Limited	Management.....	0.000	MLLIC		
.0000			98-1567942				Barings Target Yield Infrastructure Debt Fund ..	..LUX.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	18.484	MLLIC		
.0000			98-1567942				Barings Target Yield Infrastructure Debt Fund ..	..LUX.....	NIA.....	Baring Asset Management Limited	Management.....	0.000	MLLIC		
.0000			81-0841854				Barings CLO Investment Partners LP	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	94.997	MLLIC		
.0000			81-0841854				Barings CLO Investment Partners LP	..DE.....	NIA.....	Barings LLC	Management.....	0.000	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	..LUX.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	25.520	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	..LUX.....	NIA.....	C.M. Life Insurance Company	Ownership.....	2.220	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	..LUX.....	NIA.....	Barings LLC	Management.....	0.000	MLLIC		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0000 ...			87-1262754 ..	.....	.....	.....	Barings Transportation Fund LP	.. DE.....	 NIA.....	MassMutual Holding LLC	Ownership/Influence	..13.435	MMLIC .....	.....	.....
. 0000 ...			87-1262754 ..	.....	.....	.....	Barings Transportation Fund LP	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 8.148	MMLIC .....	.....	.....
. 0000 ...							Braemar Energy Ventures I, L.P.	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..98.520	MMLIC .....	.....	.....
. 0000 ...							Braemar Energy Ventures I, L.P.	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	.. 1.480	MMLIC .....	.....	.....
. 0000 ...							Braemar Energy Ventures I, L.P.	.. DE.....	 NIA.....	Barings LLC	Management.....	.. 0.000	MMLIC .....	.....	.....
. 0000 ...							Barings European Core Property Fund SCSp	..LUX.....	 NIA.....	MassMutual Holding LLC	Ownership/Influence	..11.410	MMLIC .....	.....	.....
. 0000 ...							Barings European Core Property Fund SCSp	..LUX.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	.. 0.732	MMLIC .....	.....	.....
. 0000 ...							Barings European Core Property Fund SCSp	..LUX.....	 NIA.....	Barings Real Estate Advisers LLC	Management.....	.. 0.000	MMLIC .....	.....	.....
. 0000 ...			46-5001122 ..	.....	.....	.....	Barings European Private Loan Fund III A	..LUX.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..45.036	MMLIC .....	.....	.....
. 0000 ...			38-4059932 ..	.....	.....	.....	Benchmark 2018-B2 Mortgage Trust	.. NY.....	 NIA.....	Barings LLC	Influence.....	.. 0.000	MMLIC .....	.....	.....
. 0000 ...							Benchmark 2018-B4	.. NY.....	 NIA.....	Barings LLC	Influence.....	.. 0.000	MMLIC .....	.....	.....
. 0000 ...			38-4096530 ..	.....	.....	.....	Benchmark 2018-B8	.. NY.....	 NIA.....	Barings LLC	Influence.....	.. 0.000	MMLIC .....	.....	.....
. 0000 ...			20-5578089 ..	.....	.....	.....	Barings Core Property Fund LP	.. DE.....	 NIA.....	MassMutual Holding LLC	Influence.....	.. 0.000	MMLIC .....	.....	.....
. 0000 ...			20-5578089 ..	.....	.....	.....	Barings Core Property Fund LP	.. DE.....	 NIA.....	Barings Real Estate Advisers LLC	Management.....	.. 0.000	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 ...			98-1607033 ..	.....	.....	.....	GIA EU Holdings – Emerson JV Sarl	..LUX.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..91.988	MMLIC .....	.....	.....
. 0000 ...			98-1607033 ..	.....	.....	.....	GIA EU Holdings – Emerson JV Sarl	..LUX.....	 NIA.....	Barings LLC	Management.....	.. 0.000	MMLIC .....	.....	.....
. 0000 ...			38-4041011 ..	.....	.....	.....	JPMCC Commercial Mortgage Securities Trust 2017-JP7	.. NY.....	 NIA.....	Barings LLC	Influence.....	.. 0.000	MMLIC .....	.....	.....
. 0000 ...			38-4032059 ..	.....	.....	.....	JPMDB Commercial Mortgage Securities Trust 2017-C5	.. NY.....	 NIA.....	Barings LLC	Influence.....	.. 0.000	MMLIC .....	.....	.....
. 0000 ...							Martello Re Feeder LP	.. DE.....	 NIA.....	MassMutual Holding LLC	Ownership.....	..58.050	MMLIC .....	.....	.....
. 0000 ...							Martello Re LP	.. DE.....	 NIA.....	Martello Re Feeder LP	Ownership.....	..25.800	MMLIC .....	.....	.....
. 0000 ...							Martello Re Holding Limited LLC	.. DE.....	 NIA.....	Martello Re LP	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...							Martello Re Limited	..BMU.....	 NIA.....	Martello Re Holding Limited LLC	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...							Martello Re Services Company	.. DE.....	 NIA.....	Martello Re Holding Limited LLC	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Miami Douglas Three MM, LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..50.000	MMLIC .....	.....	.....
. 0000 ...			87-4021641 ..	.....	.....	.....	MM BIG Peninsula Co-Invest Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..26.510	MMLIC .....	.....	.....
. 0000 ...			87-4021641 ..	.....	.....	.....	MM BIG Peninsula Co-Invest Member LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	.. 0.820	MMLIC .....	.....	.....
. 0000 ...							MM Mezzanine Investor III LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..11.100	MMLIC .....	.....	.....
. 0000 ...							Red Lake Ventures LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..31.500	MMLIC .....	.....	.....
. 0000 ...							Tamiami Citrus LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..15.900	MMLIC .....	.....	.....
. 0000 ...			13-1935920 ..	.....	.....	.....	MALIC Member New Albany Industrial LLC	.. NC.....	 NIA.....	MassMutual Ascend Life Insurance Company	Ownership.....	.. 1.610	MMLIC .....	.....	.....
. 0000 ...			13-1935920 ..	.....	.....	.....	MM AsiaPac LP Investor LLC	..JPN.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Elco Yards A Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC .....	.....	.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Elco Yards D Member LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM New Albany Industrial Member LLC	.. NC.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	98.390	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.....	Massachusetts Mutual Life Insurance Company	Influence.....	0.000	MMLIC .....	.....	.....
. 0000 ...			81-3000420 ..	.....	.....	.....	MM Debt Participations LLC	.. DE.....	NIA.....	Barings LLC	Management.....	0.000	MMLIC .....	.....	.....
. 0000 ...			92-3857084 ..	.....	.....	.....	Barings Capital Solutions Perpetual Fund (DE) LP	.. DE.....	NIA.....	Barings LLC	Influence.....	0.000	MMLIC .....	.....	.....
. 0000 ...							Barings Capital Solutions Perpetual Fund (LUX)	.. LUX.....	NIA.....	Barings LLC	Influence.....	0.000	MMLIC .....	.....	.....
. 0000 ...							Barings Income Navigator Fund	.. IRL.....	NIA.....	Barings LLC	Influence.....	0.000	MMLIC .....	.....	.....
. 0000 ...							Barings Emerging Market Debt Blended Total Return Fund	.. IRL.....	NIA.....	Barings LLC	Influence.....	0.000	MMLIC .....	.....	.....
. 0000 ...							40 Exchange MM Member LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	88.350	MMLIC .....	.....	.....
. 0000 ...							40 Exchange MM Member LLC	.. DE.....	NIA.....	MassMutual Ascend Life Insurance Company	Ownership.....	6.650	MMLIC .....	.....	.....
. 0000 ...							Barings Global Investment Grade Credit Fund	.. IRL.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	45.904	MMLIC .....	.....	.....
. 0000 ...							Barings Global Investment Grade Credit Fund	.. IRL.....	NIA.....	Barings LLC	Management.....	0.000	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 ..	.....	.....	.....	MM National IOS Program Member LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							MM National Self-Storage Program Member II LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	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.....	MassMutual Ascend Life Insurance Company	Ownership.....	1.000	MMLIC .....	.....	.....
. 0000 ...							MM REED District Landco Member LLC	.. DE.....	DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	76.800	MMLIC .....	.....	.....
. 0000 ...							MM REED District Landco Member LLC	.. DE.....	DS.....	C.M. Life Insurance Company	Ownership.....	3.200	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Sedona Vortex Investor LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	76.290	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Sedona Vortex Investor LLC	.. DE.....	NIA.....	MassMutual Ascend Life Insurance Company	Ownership.....	18.710	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM SL Willistown LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	89.670	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM SL Willistown LLC	.. DE.....	NIA.....	C.M. Life Insurance Company	Ownership.....	10.330	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Subline Borrower LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC .....	.....	.....
. 0000 ...							MM The Gilman Member LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	45.000	MMLIC .....	.....	.....
. 0000 ...			39-2502808 ..	.....	.....	.....	MM Tokyo BTR1 LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	70.000	MMLIC .....	.....	.....
. 0000 ...			39-2502808 ..	.....	.....	.....	MM Tokyo BTR1 LLC	.. DE.....	NIA.....	MassMutual Ascend Life Insurance Company	Ownership.....	30.000	MMLIC .....	.....	.....
. 0000 ...			39-2502808 ..	.....	.....	.....	MM Tokyo BTR1 LLC Project Zeus	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	70.000	MMLIC .....	.....	.....
. 0000 ...			39-2502808 ..	.....	.....	.....	MM Tokyo BTR1 LLC Project Zeus	.. DE.....	NIA.....	MassMutual Ascend Life Insurance Company	Ownership.....	30.000	MMLIC .....	.....	.....

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	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	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
. 0000 ...							MLLIC Australia BAST LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MLLIC .....	.....	.....
. 0000 ...							MLLIC Australia BSOT LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MLLIC .....	.....	.....
. 0000 ...							SBNP SIA IV LLC	.. DE.....	 DS.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 99.000	MLLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Washington Pine LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MLLIC .....	.....	.....
. 0000 ...			33-5063019 ..	.....	.....	.....	PDX SW Third Hotel Owner LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MLLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Trailside MM Member LLC	.. DE.....	 NIA.....	Company	Ownership.....	.. 59.590	MLLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Trailside MM Member LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	.. 7.370	MLLIC .....	.....	.....
. 0000 ...			83-1325764 ..	.....	.....	.....	Washington Gateway Two LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 66.810	MLLIC .....	.....	.....
. 0000 ...			83-1325764 ..	.....	.....	.....	Washington Gateway Two LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	.. 28.190	MLLIC .....	.....	.....
. 0000 ...			32-0574045 ..	.....	.....	.....	Washington Gateway Three LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 83.781	MLLIC .....	.....	.....
. 0000 ...							MALIC Debt Participations LLC	.. DE.....	 DS.....	Company	Ownership.....	.. 100.000	MLLIC .....	.....	.....
. 0000 ...							MALIC Elco Yards A Member LLC	.. DE.....	 DS.....	MassMutual Ascend Life Insurance Company ..	Ownership.....	.. 100.000	MLLIC .....	.....	.....
. 0000 ...							Invesco Ltd	.. BMJ.....	 DS.....	MM Asset Management Holding LLC	Ownership.....	.. 18.200	MLLIC .....	.....	.....
. 0000 ...							Barings US Loan Fund Series	.. DE.....	 NIA.....	Barings LLC	Ownership.....	.. 0.028	MLLIC .....	.....	.....
. 0000 ...							Barings Global Private Loan Fund	.. LUX.....	 NIA.....	Barings LLC	Ownership.....	.. 13.475	MLLIC .....	.....	.....
. 0000 ...							KKR MM Project Vector LP	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 90.000	MLLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Barings Developed Europe Private Loan Fund 1 SCSp	.. LUX.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MLLIC .....	.....	.....
. 0000 ...							Barings Developed Europe Real Estate Debt Fund	.. NC.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 68.671	MLLIC .....	.....	.....
. 0000 ...							Barings Developed Europe Real Estate Debt Fund	.. NC.....	 NIA.....	MassMutual Ascend Life Insurance Company ..	Ownership.....	.. 31.330	MLLIC .....	.....	.....
. 0000 ...							Barings Umbrella Fund plc – Barings Global Investment Grade	.. IRL.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 40.010	MLLIC .....	.....	.....
. 0000 ...							Barings CLO LTD 2018-III	.. CYM.....	 NIA.....	Barings LLC	Influence.....	.. 0.000	MLLIC .....	.....	.....
. 0000 ...							Babson LP-II	.. CYM.....	 NIA.....	Barings LLC	Influence.....	.. 0.000	MLLIC .....	.....	.....
. 0000 ...							Barings Loan Partners CLO-III	.. CYM.....	 NIA.....	Barings LLC	Influence.....	.. 0.000	MLLIC .....	.....	.....
. 0000 ...							Barings CLO Ltd 2025-III	.. CYM.....	 NIA.....	Barings LLC	Influence.....	.. 0.000	MLLIC .....	.....	.....
. 0000 ...							Barings CLO Ltd 2025-VI	.. CYM.....	 NIA.....	Barings LLC	Influence.....	.. 0.000	MLLIC .....	.....	.....
. 0000 ...							Barings CLO Ltd 2025-VII	.. CYM.....	 NIA.....	Barings LLC	Influence.....	.. 0.000	MLLIC .....	.....	.....
. 0000 ...							Barings CLO Ltd 2025-VII	.. CYM.....	 NIA.....	Barings LLC	Influence.....	.. 0.000	MLLIC .....	.....	.....
. 0000 ...							Barings CLO Romeo Warehouse	.. CYM.....	 NIA.....	Barings LLC	Influence.....	.. 0.000	MLLIC .....	.....	.....
. 0000 ...							Barings Euro CLO 2014-II BV	.. IRL.....	 NIA.....	Barings LLC	Influence.....	.. 0.000	MLLIC .....	.....	.....
. 0000 ...							Barings China Aggregate Bond Private Securities Investment Fund	.. CHN.....	 NIA.....	Barings LLC	Management.....	.. 0.000	MLLIC .....	.....	.....
. 0000 ...			47-3790192 ..	.....	.....	.....	Barings Global High Yield Fund	.. MA.....	 NIA.....	Barings LLC	Management.....	.. 0.000	MLLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Wood Creek Venture Fund LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 40.000	MLLIC .....	.....	.....
. 0000 ...							Barings California Mortgage Fund IV	.. CA.....	 NIA.....	Company	Ownership/Influence	.. 98.942	MLLIC .....	.....	.....
. 0000 ...							Barings California Mortgage Fund IV	.. CA.....	 NIA.....	Barings LLC	Influence.....	.. 0.000	MLLIC .....	.....	.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Per-cent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	..LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..22.972	MMLIC		
.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	..LUX	NIA	C.M. Life Insurance Company	Ownership	..1.997	MMLIC		
.0000			82-3307907				Cornbrook PRS Holdings LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..96.080	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			61-1750537				Cornerstone Permanent Mortgage Fund II LLC	..MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000			61-1750537				Cornerstone Permanent Mortgage Fund II LLC	..MA	NIA	Barings LLC	Management	..0.000	MMLIC		
.0000							Cornerstone Permanent Mortgage Fund III LLC	..MA	DS	Massachusetts Mutual Life Insurance Company	Ownership	..98.472	MMLIC		
.0000			61-1793735				Cornerstone Permanent Mortgage Fund IV LLC	..MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000			82-2783393				Danville Riverwalk Venture, LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..93.860	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	..59.150	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- GIA Italy SCSp	..MA	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	..95.000	MMLIC		
.0000			81-5360103				Landmark Manchester Holdings LLC	..DE	NIA	Company	Ownership	..100.000	MMLIC		
.0000			13-1935920				MMLIC Debt Participations LLC	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..100.000	MMLIC		
.0000			04-1590850				MM Brookhaven Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..97.010	MMLIC		
.0000			04-1590850				MM Kannapolis Industrial Member LLC	..DE	NIA	Company	Ownership	..87.080	MMLIC		
.0000			04-1590850				MM Kannapolis Industrial Member LLC	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..12.920	MMLIC		
.0000							MM DS Investor LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000			04-1590850				MM East South Crossing Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..95.000	MMLIC		
.0000							MM Fremont Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000			04-1590850				MM Horizon Savannah Member LLC	..DE	NIA	Company	Ownership	..84.270	MMLIC		
.0000			04-1590850				MM Horizon Savannah Member LLC	..DE	NIA	C.M. Life Insurance Company	Ownership	..3.510	MMLIC		
.0000			04-1590850				MM Horizon Savannah Member II LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..88.710	MMLIC		
.0000			04-1590850				MM Horizon Savannah Member II LLC	..DE	NIA	C.M. Life Insurance Company	Ownership	..3.690	MMLIC		
.0000			04-1590850				MM Horizon Savannah Member II LLC	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..7.600	MMLIC		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000			04-1590850				MM Ironhead Commerce Center	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..75.210	MM LIC		
.0000			04-1590850				MM Ironhead Commerce Center	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..19.790	MM LIC		
.0000			13-1935920				BRAVA5 MM Investor LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000			04-1590850				BRAVA5 MALIC Investor LLC	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..100.000	MM LIC		
.0000							MM Ironhead Commerce Center Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000							MM 425 Montgomery Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..78.355	MM LIC		
.0000							MM 425 Montgomery Member LLC	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..21.645	MM LIC		
.0000							MM 550 Corporate Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000							MM Ascend DS Investors LLC	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..100.000	MM LIC		
.0000							MM Century Square LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000							MM Horizon Savannah Member III LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..88.710	MM LIC		
.0000							MM Horizon Savannah Member III LLC	..DE	NIA	C.M. Life Insurance Company	Ownership	..3.690	MM LIC		
.0000							MM Horizon Savannah Member III LLC	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..7.600	MM LIC		
.0000							MM Liberty Centre LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000			04-1590850				MM National Self-Storage Program Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..98.000	MM LIC		
.0000							MM Park City Investor LLC	..NC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..92.880	MM LIC		
.0000							MM Park City Investor LLC	..NC	NIA	MassMutual Ascend Life Insurance Company	Ownership	..7.120	MM LIC		
.0000			04-1590850				MM ReDiscover Member LLC	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..6.560	MM LIC		
.0000			04-1590850				MM ReDiscover Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..88.450	MM LIC		
.0000			04-1590850				MM Liberty Centre Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..82.000	MM LIC		
.0000			04-1590850				MM Century Square Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..68.560	MM LIC		
.0000			04-1590850				MM Century Square Member LLC	..DE	NIA	C.M. Life Insurance Company	Ownership	..3.120	MM LIC		
.0000			04-1590850				MM Stowe Investor LLC	..NC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000			04-1590850				MM Virginian Investor LLC	..NC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000							MM 10 Centennial Drive Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000							MM 100 Congress Owner LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000			04-1590850				MM 340 Madison Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..96.721	MM LIC		
.0000			04-1590850				MM 340 Madison Member LLC	..DE	NIA	C.M. Life Insurance Company	Ownership	..3.279	MM LIC		
.0000			04-1590850				MM 1370 AVE OF AM LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..90.000	MM LIC		
.0000			04-1590850				MM 1370 AVE OF AM LLC	..DE	NIA	C.M. Life Insurance Company	Ownership	..3.330	MM LIC		
.0000			04-1590850				MM 1400 E 4th Street Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..86.100	MM LIC		

STATEMENT AS OF JUNE 30, 2026 OF THE Massachusetts Mutual Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-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 ...			04-1590850 ..	.....	.....	.....	Miami Douglas Four MM LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Five50West Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 52.990 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Five50West Member LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	.. 6.720 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Breton Village Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 81.130 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Breton Village Member LLC	.. DE.....	 NIA.....	MassMutual Ascend Life Insurance Company	Ownership.....	.. 18.870 ...	MMLIC .....	.....	.....
. 0000 ...			80-0948028 ..	.....	.....	.....	One Harbor Shore LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 86.440 ...	MMLIC .....	.....	.....
. 0000 ...			80-0948028 ..	.....	.....	.....	Salomon Brothers Commercial Mortgage Trust 2001-MM	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	.. 8.550 ...	MMLIC .....	.....	.....
. 0000 ...								.. DE.....	 NIA.....	Barings Real Estate Advisers LLC	Influence.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Trailside MM Member II LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 47.120 ...	MMLIC .....	.....	.....
. 0000 ...			82-3250684 ..	.....	.....	.....	Unna, Dortmund Holding LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 50.000 ...	MMLIC .....	.....	.....
. 0000 ...			45-5401109 ..	.....	.....	.....	Washington Gateway Apartments Venture LLC ...	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 91.000 ...	MMLIC .....	.....	.....
. 0000 ...			45-5401109 ..	.....	.....	.....	Washington Gateway Apartments Venture LLC ...	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	.. 4.800 ...	MMLIC .....	.....	.....
. 0000 ...			88-3861481 ..	.....	.....	.....	West 37th Street Hotel LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 93.800 ...	MMLIC .....	.....	.....
. 0000 ...			88-3861481 ..	.....	.....	.....	West 37th Street Hotel LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	.. 6.200 ...	MMLIC .....	.....	.....
. 0000 ...			02-0769954 ..	.....	916053	QO	MassMutual Select Small Capital Value Equity Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...			47-3529636 ..	.....	.....	.....	MML Series II Dynamic Bond Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...			45-1618046 ..	.....	916053	QO	MassMutual ishares 60/40 Allocation Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 37.805 ...	MMLIC .....	.....	.....
. 0000 ...			04-3556992 ..	.....	916053	QO	MassMutual Blue Chip Growth Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 61.909 ...	MMLIC .....	.....	.....
. 0000 ...			01-0821120 ..	.....	916053	QO	MassMutual Diversified Value Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ...	MMLIC .....	.....	.....
. 0000 ...			03-0532475 ..	.....	916053	QO	MassMutual Inflation-Protected and Income Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 38.091 ...	MMLIC .....	.....	.....
. 0000 ...			04-3512596 ..	.....	916053	QO	MassMutual Mid Cap Growth Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-3464165 ..	.....	916053	QO	MassMutual Premier Diversified Bond Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-3557000 ..	.....	916053	QO	MassMutual Select Overseas Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-3520009 ..	.....	916053	QO	MassMutual High Yield Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 18.616 ...	MMLIC .....	.....	.....
. 0000 ...			41-5125534 ..	.....	.....	QO	MML Vip American Funds 80/20 Allocation Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 97.610 ...	MMLIC .....	.....	.....
. 0000 ...			04-3277549 ..	.....	916053	QO	MML Barings Core Bond Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 11.754 ...	MMLIC .....	.....	.....

Asterisk	Explanation
1	Massachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC

STATEMENT AS OF JUNE 30, 2026 OF THE Massachusetts Mutual Life Insurance Company

Asterisk	Explanation
2	Debt investors own .5% and includes only Great Lakes III, L.P.

STATEMENT AS OF JUNE 30, 2026 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.	NO

AUGUST FILING

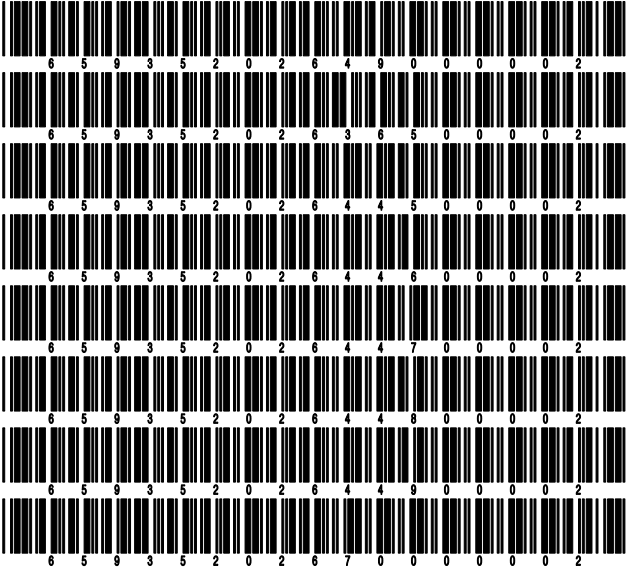
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES
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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
8. 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]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



STATEMENT AS OF JUNE 30, 2026 OF THE Massachusetts Mutual Life Insurance Company

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4 December 31 Prior Year Net Admitted Assets
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504.	Employee insurance plan advances	41,975,448	245	41,975,204	41,227,512
2505.	Investment in trust	13,656,757		13,656,757	17,461,063
2506.	Cash advances to agents	316,670,943	316,670,943		
2507.	Pension plan assets	111,463,179	111,463,179		
2508.	Receivable for commissions and expenses on long-term lease	102,576,717	102,576,717		
2509.	Intangible assets	1,231,075	1,231,075		
2510.	Bills receivable	121,417	121,417		
2597.	Summary of remaining write-ins for Line 25 from overflow page	587,695,535	532,063,574	55,631,960	58,688,575

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Funds awaiting escheat and other miscellaneous	125,654,410	120,166,615
2505.	Deferred income liability	22,662,737	23,296,169
2597.	Summary of remaining write-ins for Line 25 from overflow page	148,317,148	143,462,785

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304.	Revenue sharing	3,663,497	672,321	2,702,303
08.305.	Miscellaneous income	(4,610,928)	(6,825,960)	72,078,413
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	(947,431)	(6,153,639)	74,780,716

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Miscellaneous charges to operations	19,123,314	(3,160,654)	(1,742,750)
2797.	Summary of remaining write-ins for Line 27 from overflow page	19,123,314	(3,160,654)	(1,742,750)

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	327,046,493	322,671,947
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	125,000,000	27,600,000
2.2 Additional investment made after acquisition	505,588	1,574,394
3. Current year change in encumbrances	615,000	4,380,000
4. Total gain (loss) on disposals	138,039,994	1,673,615
5. Deduct amounts received on disposals	98,628,156	3,628,482
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	6,851,691	27,224,981
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	485,727,228	327,046,493
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	485,727,228	327,046,493

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	24,697,582,955	23,727,747,681
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	3,788,535,868	5,973,237,258
2.2 Additional investment made after acquisition	295,485,297	520,684,167
3. Capitalized deferred interest and other	41,578,911	60,214,105
4. Accrual of discount	(4,299,223)	14,957,352
5. Unrealized valuation increase/(decrease)		
6. Total gain (loss) on disposals	(19,589,306)	(34,341,433)
7. Deduct amounts received on disposals	2,331,827,116	5,657,043,215
8. Deduct amortization of premium and mortgage interest points and commitment fees	23,304,287	25,005,086
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	(36,191,539)	201,674,059
10. Deduct current year's other than temporary impairment recognized	16,361,449	84,541,932
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	26,391,610,112	24,697,582,955
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	26,391,610,112	24,697,582,955
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	26,391,610,112	24,697,582,955

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	17,255,563,819	14,905,847,250
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	2,244,680,833	1,337,666,386
2.2 Additional investment made after acquisition	1,860,332,181	3,325,594,887
3. Capitalized deferred interest and other		
4. Accrual of discount	46,191,294	91,042,180
5. Unrealized valuation increase/(decrease)	446,528,735	1,168,312,612
6. Total gain (loss) on disposals	168,781,887	(363,884,399)
7. Deduct amounts received on disposals	1,223,236,109	3,134,522,344
8. Deduct amortization of premium, depreciation and proportional amortization	7,156,080	7,775,232
9. Total foreign exchange change in book/adjusted carrying value	(37,464,351)	151,408,474
10. Deduct current year's other than temporary impairment recognized	77,850,820	218,125,995
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	20,676,371,389	17,255,563,819
12. Deduct total nonadmitted amounts	171,362,010	143,939,708
13. Statement value at end of current period (Line 11 minus Line 12)	20,505,009,378	17,111,624,112

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	199,242,140,867	191,686,566,122
2. Cost of bonds and stocks acquired	33,457,737,906	59,773,930,376
3. Accrual of discount	216,688,075	483,182,654
4. Unrealized valuation increase/(decrease)	174,313,299	959,169,617
5. Total gain (loss) on disposals	(133,613,108)	(91,429,764)
6. Deduct consideration for bonds and stocks disposed of	39,346,144,504	55,272,745,613
7. Deduct amortization of premium	57,450,746	173,499,822
8. Total foreign exchange change in book/adjusted carrying value	(542,502,319)	2,113,434,594
9. Deduct current year's other than temporary impairment recognized	154,501,182	252,698,442
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	19,590,545	16,231,145
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	192,876,258,834	199,242,140,867
12. Deduct total nonadmitted amounts	165,891,623	
13. Statement value at end of current period (Line 11 minus Line 12)	192,710,367,211	199,242,140,867

STATEMENT AS OF JUNE 30, 2026 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 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	51,798,647,130	8,057,449,289	10,974,591,758	(1,053,320,298)	51,798,647,130	47,828,184,363		52,256,910,737
2. NAIC 2 (a)	57,034,908,184	26,943,187,978	28,835,983,979	222,228,128	57,034,908,184	55,364,340,311		57,090,354,203
3. NAIC 3 (a)	2,233,825,953	1,656,556,208	1,665,927,276	(40,005,501)	2,233,825,953	2,184,449,384		1,666,121,329
4. NAIC 4 (a)	2,187,969,188	575,291,543	301,099,151	(122,327,432)	2,187,969,188	2,339,834,149		2,067,951,076
5. NAIC 5 (a)	1,856,302,941	88,832,912	172,497,578	79,634,414	1,856,302,941	1,852,272,689		1,810,547,231
6. NAIC 6 (a)	394,583,621	25,012,729	10,129,223	27,449,012	394,583,621	436,916,138		552,295,011
7. Total ICO	115,506,237,017	37,346,330,657	41,960,228,964	(886,341,676)	115,506,237,017	110,005,997,034		115,444,179,587
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	52,411,193,943	4,326,797,399	5,904,142,190	394,852,574	52,411,193,943	51,228,701,726		52,609,645,842
9. NAIC 2	8,039,113,496	785,223,189	1,178,950,587	70,476,642	8,039,113,496	7,715,862,739		8,080,994,288
10. NAIC 3	1,860,301,786	343,076,431	184,102,488	(170,624,811)	1,860,301,786	1,848,650,918		1,705,694,278
11. NAIC 4	249,313,124	22,241,078	3,370,839	(25,826,234)	249,313,124	242,357,130		244,997,004
12. NAIC 5	87,359,447	464	187,821	(5,217,267)	87,359,447	81,954,823		151,803,396
13. NAIC 6	61,543,458		50,075	(40,648,890)	61,543,458	20,844,494		70,807,820
14. Total ABS	62,708,825,255	5,477,338,561	7,270,804,000	223,012,014	62,708,825,255	61,138,371,829		62,863,942,629
PREFERRED STOCK								
15. NAIC 1	284,979,800				284,979,800	284,979,800		255,542,300
16. NAIC 2	1,041,058,988	2,530,068,732	699,279	39,711,640	1,041,058,988	3,610,140,080		1,010,554,063
17. NAIC 3	161,170,249	2,364,978	72,889,048	570,041	161,170,249	91,216,220		162,172,718
18. NAIC 4	8,202,102	5,729,368		(1,783,587)	8,202,102	12,147,882		7,546,756
19. NAIC 5	117,953,895	3,152,613		22,539,597	117,953,895	143,646,104		131,017,421
20. NAIC 6	71,128,562	2,247,593	3	(22,230,726)	71,128,562	51,145,426		84,592,641
21. Total Preferred Stock	1,684,493,595	2,543,563,284	73,588,330	38,806,964	1,684,493,595	4,193,275,513		1,651,425,899
22. Total ICO, ABS & Preferred Stock	179,899,555,866	45,367,232,502	49,304,621,294	(624,522,698)	179,899,555,866	175,337,644,377		179,959,548,115

(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 \$ 1,121,336,477 ; NAIC 2 \$ 4,210,456,864 ; NAIC 3 \$ 11,497,608 NAIC 4 \$ 82,041 ; NAIC 5 \$ 2,207,486 ; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	1,134,612,823	xxx	1,128,527,311	5,671,082	168,658

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	888,165,429	872,657,550
2. Cost of short-term investments acquired	1,432,551,389	2,559,818,483
3. Accrual of discount	13,440,863	21,231,176
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	3,104,601	21,773
6. Deduct consideration received on disposals	1,199,197,432	2,565,709,664
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value	(3,452,029)	146,111
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)	1,134,612,823	888,165,429
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,134,612,823	888,165,429

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)	5,283,821,318
2.	Cost paid/(consideration received) on additions	68,820,256
3.	Unrealized valuation increase/(decrease)	(234,571,224)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(320,394,402)
6.	Considerations received/(paid) on terminations	(385,597,140)
7.	Amortization	(120,419)
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	401,616,730
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	5,584,769,399
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	5,584,769,399

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)	(5,208,029)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	17,813,165
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	12,628,434
3.14	Section 1, Column 18, prior year	(5,208,029) 17,836,462 17,836,462
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	12,628,434
3.24	Section 1, Column 19, prior year plus	(5,208,029)
3.25	SSAP No. 108 adjustments	17,836,462 17,836,462
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
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	
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	12,605,136
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	12,605,136

STATEMENT AS OF JUNE 30, 2026 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*HR5	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1	295,537,500	(17,952,580)	(8,422,070)	10/24/2022	11/28/2048	Currency Swap	(52,645,080)	(27,718,209)	G18198-AB-6	Canal & River Trust Senior Note Ser	1	34,692,500	19,296,139
57629*HR5	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		14,044,000	8,424,163	10/24/2022	11/28/2048	Currency Swap			G9302*-AE-9	University of Stirling Senior Note Ser	1	14,044,000	8,424,163
57629*HR5	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		60,240,870	35,933,506	10/24/2022	11/28/2048	Currency Swap			G6892*-AA-5	Paradigm Homes Charitabl Senior Secured	1	60,240,870	35,933,506
57629*HR5	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		40,912,520	27,076,521	10/24/2022	11/28/2048	Currency Swap			G6892*-AB-3	Paradigm Homes Charitabl Senior Secured	1	40,912,520	27,076,521
57629*HR5	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		36,479,970	19,826,883	10/24/2022	11/28/2048	Currency Swap			G8308*-AA-1	University of Lancaster Senior Note Ser	1	36,479,970	19,826,883
57629*HR5	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		14,183,400	8,366,488	10/24/2022	11/28/2048	Currency Swap			G8309*-AA-6	University of Durham Senior Unsecured Notes	1	14,183,400	8,366,488
57629*HR5	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		83,818,440	49,954,897	10/24/2022	11/28/2048	Currency Swap			G9288*-AB-1	University of East Angli Senior Unsecured Notes	1	83,818,440	49,954,897
57629*HR5	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		38,874,000	25,264,761	10/24/2022	11/28/2048	Currency Swap			G1870*-AB-4	Cambridge Housing Societ Senior Secured Notes Series B	2	38,874,000	25,264,761
57629*HR5	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		28,399,050	17,966,455	10/24/2022	11/28/2048	Currency Swap			G1870*-AA-6	Cambridge Housing Societ Senior Secured Notes Series A	2	28,399,050	17,966,455
57629*HT1	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1	258,992,600	(38,785,160)	(5,426,219)	10/26/2022	08/15/2052	Currency Swap	(45,054,160)	(9,308,857)	G2269*-AA-9	College of Corpus Christ Senior Notes	1	6,269,000	3,882,638
57629*HT1	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		18,054,720	10,900,679	10/26/2022	08/15/2052	Currency Swap			G5879*-AA-6	The Master, The Fellows Senior Notes	1	18,054,720	10,900,679
57629*HT1	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		62,360,000	33,957,264	10/26/2022	08/15/2052	Currency Swap			G6428*-AM-2	Network Homes Ltd Senior Secured Note	1	62,360,000	33,957,264
57629*HT1	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		12,174,000	6,990,357	10/26/2022	08/15/2052	Currency Swap			G2034*-AB-1	Duchy of Lancaster Senior Note Series A	2	12,174,000	6,990,357
57629*HT1	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		181,230,000	90,066,543	10/26/2022	08/15/2052	Currency Swap			G5649*-AA-7	LORD MAYOR & CITIZENS CITY WESTMINSTER GBP TERM LN ISSUED AUG 2019	1	181,230,000	90,066,543
57629*HS3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1	213,608,440	(15,716,500)	(17,478,477)	10/26/2022	10/12/2033	Currency Swap	(33,542,000)	(33,450,840)	G7996*-AE-0	Segro plc Senior Note Series B	1	17,825,500	15,972,363
57629*HS3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		153,657,000	120,830,397	10/26/2022	10/12/2033	Currency Swap			G1847*-AB-0	Capital Investors Europe PBI Limited - Series B Senior Note	1	153,657,000	120,830,397
57629*HS3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		88,292,250	72,311,665	10/26/2022	10/12/2033	Currency Swap			L0269F-AH-2	Aroundtown SA Senior Unsecured Notes	2	88,292,250	72,311,665
57629*HUB	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1	104,286,000	19,473,000	16,348,683	10/27/2022	11/27/2043	Currency Swap	(16,325,400)	(6,562,381)	G5560*-AB-0	London School Of Economi Senior Note Ser	1	35,798,400	22,911,064
57629*HUB	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		10,407,750	6,462,009	10/27/2022	11/27/2043	Currency Swap			G1819*-AA-8	Canal & River Trust Senior Note Ser	1	10,407,750	6,462,009
57629*HUB	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		28,088,000	18,338,335	10/27/2022	11/27/2043	Currency Swap			G9302*-AD-1	University of Stirling Senior Note Ser	1	28,088,000	18,338,335
57629*HUB	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		54,369,150	33,989,981	10/27/2022	11/27/2043	Currency Swap			G4E1JX-AY-7	Heathrow Funding Limited Senior Secured Notes Class A	2Z	54,369,150	33,989,981
57629*HV6	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	61,752,000	57,852,200	42,006,263	10/27/2022	02/22/2050	Currency Swap	(9,058,200)	(6,149,292)	B1401*-AE-7	Brussels Airport Company Senior Secured Notes	1	66,910,400	48,155,555
57629*HII4	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	192,767,520	(17,425,760)	(18,164,134)	10/27/2022	12/19/2028	Currency Swap	(28,343,040)	(27,929,734)	G5264*-AM-9	Kingspan Securities 2017 Gtd Senior Note	2	10,917,280	9,765,600
57629*HII4	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		31,559,600	28,907,168	10/27/2022	12/19/2028	Currency Swap			N5084*-AB-7	Koole Terminals Subholdi Senior Secured	2	31,559,600	28,907,168
57629*HII4	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		29,205,000	28,111,740	10/27/2022	12/19/2028	Currency Swap			F4832*-AA-4	Groupe Holder S.A.S. Bank Loan	2	29,205,000	28,111,740
57629*HII4	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		97,344,300	90,070,968	10/27/2022	12/19/2028	Currency Swap			F8494*-AB-2	Sodiaal International S. Senior Unsecured Notes	2	97,344,300	90,070,968
57629*HII4	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		31,900,400	30,569,294	10/27/2022	12/19/2028	Currency Swap			N5946*-AB-7	NSI N V EURO LN FAC	2	31,900,400	30,569,294
57629*HII4	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		15,790,400	15,151,874	10/27/2022	12/19/2028	Currency Swap			479142-E*-8	Johnson Matthey PLC Senior Note Series C	2	15,790,400	15,151,874
57629*HII4	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		26,807,070	25,921,469	10/27/2022	12/19/2028	Currency Swap			N2319*-AD-7	Corbion N.V. Senior Subordinated Debt	2	26,807,070	25,921,469

STATEMENT AS OF JUNE 30, 2026 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						Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description	Book/Adjusted Carrying Value	Fair Value
57629*HX2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	180,193,700	(15,059,980)	(16,252,357)	10/27/2022	09/12/2030	Currency Swap	(28,026,640)	(26,638,591)	G1744#-AT-5	Cadogan Estates Ltd Gtd Senior Note	2	12,966,660	10,386,234
57629*HX2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		28,214,560	22,476,784	10/27/2022	09/12/2030	Currency Swap			G5304*-AA-3	Knowsley Housing Trust Senior Secured	2	28,214,560	22,476,784
57629*HX2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		94,463,140	77,092,960	10/27/2022	09/12/2030	Currency Swap			G7496*-AC-3	RIT Capital Partners plc Senior Note Ser	1	94,463,140	77,092,960
57629*HX2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		23,391,280	19,240,030	10/27/2022	09/12/2030	Currency Swap			G8302#-AC-9	University of West Londo Senior Secured	1	23,391,280	19,240,030
57629*HX2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		7,404,630	6,354,526	10/27/2022	09/12/2030	Currency Swap			G7737#-AC-8	SGN MidCo Limited Gtd Senior Secu	2	7,404,630	6,354,526
57629*HX2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		10,650,400	9,552,863	10/27/2022	09/12/2030	Currency Swap			G2685#-AH-2	Great Portland Estates Senior Note Ser	2	10,650,400	9,552,863
57629*HX2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		50,597,740	48,813,576	10/27/2022	09/12/2030	Currency Swap			G9720#-AA-7	Wireless Infrastructure Senior Secured Notes	2	50,597,740	48,813,576
57629*HY0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	332,850,600	(14,933,035)	5,583,158	10/28/2022	10/26/2041	Currency Swap	(46,478,880)	(16,163,882)	G8302#-AB-3	University of Edinburgh Senior Note Ser	1	31,545,845	21,747,040
57629*HY0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		31,538,316	21,090,045	10/28/2022	10/26/2041	Currency Swap			G1128*-AC-2	BIRMINGHAM ARPT FIN PLC SR NT	2	31,538,316	21,090,045
57629*HY0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		41,280,000	26,072,971	10/28/2022	10/26/2041	Currency Swap			G7896*-AA-3	Scottish Oriental Smaller Senior Unsecured Notes	1	41,280,000	26,072,971
57629*HY0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		13,549,440	8,061,388	10/28/2022	10/26/2041	Currency Swap			G9000#-AG-5	Tottenham Hotspur Stadiu Gtd Senior Secured Note Series C	2	13,549,440	8,061,388
57629*HY0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		98,505,400	58,008,765	10/28/2022	10/26/2041	Currency Swap			G0892#-AB-6	Bazalgette Tunnel Limite Senior Secured Notes	2	98,505,400	58,008,765
57629*HY0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		137,600,000	86,012,983	10/28/2022	10/26/2041	Currency Swap			G9160#-AB-4	UK Power Networks Servic Senior Unsecured Notes	2	137,600,000	86,012,983
57629*HY0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		44,667,000	33,976,889	10/28/2022	10/26/2041	Currency Swap			G2493#-AA-7	Crail Meters Limited - Term Loan Dyson Finance Limited Gtd Senior	2	44,667,000	33,976,889
57629*JAO	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	294,033,600	(24,776,490)	(24,193,597)	10/27/2022	06/27/2029	Currency Swap	(39,116,970)	(38,563,487)	G294A#-AH-2	Note Brussels Airport Company Senior	1	14,340,480	14,369,890
57629*JAO	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		17,823,520	17,822,176	10/27/2022	06/27/2029	Currency Swap			B1401#-AB-3	Secured Jones Lang LaSalle Finan Gtd Senior	1	17,823,520	17,822,176
57629*JAO	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		26,068,040	25,470,673	10/27/2022	06/27/2029	Currency Swap			48021P-AB-7	Note	2	26,068,040	25,470,673
57629*JAO	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		45,832,540	44,133,248	10/27/2022	06/27/2029	Currency Swap			N9146#-AE-7	Van Oord NV - EUR Term Loan	2	45,832,540	44,133,248
57629*JAO	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		135,240,840	133,692,705	10/27/2022	06/27/2029	Currency Swap			F2977#-AA-3	Elis S.A. Senior Note Series A	2	135,240,840	133,692,705
57629*JAO	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		67,994,280	64,835,706	10/27/2022	06/27/2029	Currency Swap			F8568#-AF-6	Sonepar S.A. Senior Note Series C Bidcorp Foodservice Inte Senior	1	67,994,280	64,835,706
57629*JAO	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		18,856,400	18,393,896	10/27/2022	06/27/2029	Currency Swap			G1267*-AB-5	Unsecured Notes Knowsley Housing Trust Senior	2	18,856,400	18,393,896
57629*HZ7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1	174,033,900	10,317,960	13,130,536	10/28/2022	12/02/2040	Currency Swap	(24,643,560)	(9,735,329)	G5304*-AC-9	Secured King's College, London Senior Note	2	34,961,520	22,865,865
57629*HZ7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		67,868,420	40,658,157	10/28/2022	12/02/2040	Currency Swap			G5258#-AB-3	Ser PRES & SCHOLARS ST MARY MAGDALEN SR	1	67,868,420	40,658,157
57629*HZ7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		15,446,000	9,905,488	10/28/2022	12/02/2040	Currency Swap			G7228#-AB-6	NT SER B Oxford Brookes Universit Senior	1	15,446,000	9,905,488
57629*HZ7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		20,606,160	13,947,942	10/28/2022	12/02/2040	Currency Swap			G6853#-AC-0	Note Ser Tottenham Hotspur Limite Senior	2	20,606,160	13,947,942
57629*HZ7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		12,503,000	8,571,930	10/28/2022	12/02/2040	Currency Swap			G9000#-AB-6	Secured Note Series B Scottish Mortgage Invest Senior	2	12,503,000	8,571,930
57629*HZ7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		65,110,000	43,283,027	10/28/2022	12/02/2040	Currency Swap			G7895*-AH-9	Unsecured Notes Plymouth Community Homes Senior	1	65,110,000	43,283,027
57629*JB8	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1	144,459,719	1,340,043	9,391,823	10/28/2022	09/27/2042	Currency Swap	(20,172,191)	(6,533,112)	G7137#-AC-4	Secured University of Glasgow Senior Note	1	21,512,234	15,924,935
57629*JB8	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		51,097,200	32,991,931	10/28/2022	09/27/2042	Currency Swap			G9303#-AC-8	Ser University of Birmingham Senior	1	51,097,200	32,991,931
57629*JB8	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		30,911,400	20,124,145	10/28/2022	09/27/2042	Currency Swap			G9304*-AA-5	Unsecure	1	30,911,400	20,124,145

STATEMENT AS OF JUNE 30, 2026 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*JB8	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		27,535,600	19,008,274	10/28/2022	09/27/2042	Currency Swap			G8306#-AB-7	University of Keele Senior Note Series A	1	27,535,600	19,008,274
57629*JB8	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		17,827,810	11,630,594	10/28/2022	09/27/2042	Currency Swap			G8279#-AB-4	South East Water Limited Gtd Senior Secured Note Series 2	2	17,827,810	11,630,594
57629*JB8	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		13,177,000	8,936,652	10/28/2022	09/27/2042	Currency Swap			G5383*-AD-1	Last Mile Infrastructure Senior Secured Notes	2	13,177,000	8,936,652
57629*JD4	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1	111,515,400	(4,669,020)	321,137	10/31/2022	06/28/2039	Currency Swap	(16,120,620)	(8,569,229)	G4622#-AP-4	Howard De Walden Estates Senior Unsecured Notes Series B	1	11,451,600	8,890,366
57629*JD4	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		53,963,760	40,121,437	10/31/2022	06/28/2039	Currency Swap			G1608#-AA-1	Bromford Housing Group L Senior Secured Notes	1	53,963,760	40,121,437
57629*JD4	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		58,445,580	43,282,783	10/31/2022	06/28/2039	Currency Swap			G6043#-AF-2	Metropolitan Housing Tru Senior Secured Notes	1	58,445,580	43,282,783
57629*JC6	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	111,620,250	43,635,690	38,170,199	10/31/2022	03/31/2034	Currency Swap	(16,180,740)	(16,118,157)	G9006#-AD-8	Transmission Finance DAC Senior Secured	2	59,816,430	54,288,356
57629*JC6	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		9,293,880	7,513,081	10/31/2022	03/31/2034	Currency Swap			D5472#-AQ-3	Molkerei Alois Muller GM Senior Note Series M	2	9,293,880	7,513,081
57629*JC6	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		55,785,000	49,947,145	10/31/2022	03/31/2034	Currency Swap			D7002#-AB-3	Rheinkalk Holding GmbH Senior Note Series A-2034	2	55,785,000	49,947,145
57629*JE2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	166,457,590	3,986,952	5,803,923	10/31/2022	12/02/2035	Currency Swap	(24,227,708)	(14,537,388)	G5304*-AB-1	Knowsley Housing Trust Senior Secured	2	28,214,560	20,341,311
57629*JE2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		68,145,828	49,827,624	10/31/2022	12/02/2035	Currency Swap			G0746*-AA-0	Bankers Investment Trust Senior Note	1	68,145,828	49,827,624
57629*JE2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		15,446,000	10,927,529	10/31/2022	12/02/2035	Currency Swap			G7228#-AA-8	PRES & SCHOLARS ST MARY MAGDALEN SR NT SER A	1	15,446,000	10,927,529
57629*JE2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		20,606,160	15,198,635	10/31/2022	12/02/2035	Currency Swap			G6853#-AB-2	Oxford Brookes Universit Senior Note Ser	2	20,606,160	15,198,635
57629*JE2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		6,251,500	4,974,672	10/31/2022	12/02/2035	Currency Swap			G9000#-AA-8	Tottenham Hotspur Limite Senior Secured Note Series A	2	6,251,500	4,974,672
57629*JE2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		33,067,020	25,880,673	10/31/2022	12/02/2035	Currency Swap			G3122#-AD-0	ESPUG Finance Limited Senior Secured Notes	2	33,067,020	25,880,673
57629*JE2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		33,792,200	26,120,728	10/31/2022	12/02/2035	Currency Swap			G2685#-AL-3	Great Portland Estates P Senior Unsecured Notes	2	33,792,200	26,120,728
57629*JF9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1	168,429,200	7,584,440	11,121,470	11/01/2022	12/14/2036	Currency Swap	(24,681,580)	(14,980,400)	G1512#-AA-8	AVI Global Trust PLC - Senior Note Series A GBP	1	32,266,020	26,101,870
57629*JF9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		23,142,450	17,939,715	11/01/2022	12/14/2036	Currency Swap			G9302*-AB-5	University of Stirling Senior Note Ser	1	23,142,450	17,939,715
57629*JF9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		21,107,200	16,310,240	11/01/2022	12/14/2036	Currency Swap			G4622#-AM-1	Howard De Walden Estates Gtd Senior Note	1	21,107,200	16,310,240
57629*JF9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		34,745,940	28,176,818	11/01/2022	12/14/2036	Currency Swap			G4410*-AB-5	Heriot Watt University Senior Unsecure	2	34,745,940	28,176,818
57629*JF9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		6,774,720	4,622,723	11/01/2022	12/14/2036	Currency Swap			G9000#-AF-7	Tottenham Hotspur Stadiu Gtd Senior Secured Note Series B	2	6,774,720	4,622,723
57629*JF9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		61,980,100	46,113,717	11/01/2022	12/14/2036	Currency Swap			G4378*-AL-3	Heathrow Airport Limited Senior Secured Notes	2	61,980,100	46,113,717
57629*JF9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		18,607,050	13,899,636	11/01/2022	12/14/2036	Currency Swap			G4569#-AB-0	Hightown Housing Association Limited	1	18,607,050	13,899,636
57629*JG7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	156,241,020	(5,314,610)	(7,317,726)	11/01/2022	07/14/2032	Currency Swap	(22,954,470)	(23,265,882)	G1591#-BJ-0	Britvic PLC Senior Notes Series 0	2	17,639,860	15,948,156
57629*JG7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		34,682,040	29,724,033	11/01/2022	07/14/2032	Currency Swap			D5472#-AP-5	Molkerei Alois Muller GM Senior Note Series L	2	34,682,040	29,724,033
57629*JG7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		38,521,000	35,613,575	11/01/2022	07/14/2032	Currency Swap			F3152*-AJ-3	Ermewa Holding SAS Senior Secured Notes	2	38,521,000	35,613,575
57629*JG7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		32,103,000	32,458,701	11/01/2022	07/14/2032	Currency Swap			N7660#-AY-3	SHV Holdings NV Guaranteed Notes	2	32,103,000	32,458,701
57629*JG7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		31,338,000	30,171,797	11/01/2022	07/14/2032	Currency Swap			479142-F#-3	Johnson Matthey PLC Senior Notes Sustainability-Linked Series A	2	31,338,000	30,171,797
57629*JG7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		15,093,000	16,042,230	11/01/2022	07/14/2032	Currency Swap			F4832#-AC-0	Groupe Holder S.A.S. Senior Unsecured Notes	2	15,093,000	16,042,230
57629*JH5	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	106,120,800	39,669,440	33,166,384	11/01/2022	10/06/2032	Currency Swap	(15,550,920)	(13,026,176)	G0892#-AA-8	Bazalgette Tunnel Limite Senior Secured	2	55,220,360	46,192,560

STATEMENT AS OF JUNE 30, 2026 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*JH5	Long Fixed Rate ABS Bank Loan or Corporate Bond	2		33,182,500	28,636,249	11/01/2022	10/06/2032	Currency Swap			G31228-AB-4	ESPUG Finance Limited Gtd Senior Secu	2	33,182,500	28,636,249
57629*JH5	Long Fixed Rate ABS Bank Loan or Corporate Bond	2		12,122,000	11,457,570	11/01/2022	10/06/2032	Currency Swap			G6970*-AX-4	Peel Ports PP Finance Lt Senior Secured Notes	2	12,122,000	11,457,570
57629*JH5	Long Fixed Rate ABS Bank Loan or Corporate Bond	2		17,812,080	21,000,651	11/01/2022	10/06/2032	Currency Swap			G2283#-AG-8	Colombo BidCo Limited Senior Secured Notes	2	17,812,080	21,000,651
57629*JJ1	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	185,116,639	(9,210,604)	(782,680)	11/01/2022	10/06/2037	Currency Swap	(26,577,574)	(15,656,997)	G5676#-AA-9	Lowland Investment Compa Senior Note	1	17,366,970	14,874,317
57629*JJ1	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		118,372,811	96,403,483	11/01/2022	10/06/2037	Currency Swap			G7304#-AD-9	Quadgas Midco Limited Fixed Rate Guar	2	118,372,811	96,403,483
57629*JJ1	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		21,512,234	17,373,644	11/01/2022	10/06/2037	Currency Swap			G7137#-AB-6	Plymouth Community Homes Senior Secured	1	21,512,234	17,373,644
57629*JJ1	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		27,535,600	20,975,045	11/01/2022	10/06/2037	Currency Swap			G9306#-AA-9	University of Keele Senior Note Ser	1	27,535,600	20,975,045
57629*JJ1	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		26,015,080	20,045,702	11/01/2022	10/06/2037	Currency Swap			G31228-AC-2	ESPUG Finance Limited Gtd Senior Secu	2	26,015,080	20,045,702
57629*JJ1	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		13,177,000	9,923,205	11/01/2022	10/06/2037	Currency Swap			G5383*-AC-3	Last Mile Infrastructure Senior Secured Notes	2	13,177,000	9,923,205
57629*JJ1	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		17,649,840	19,690,395	11/01/2022	10/06/2037	Currency Swap			G5348#-AA-7	Lidl Great Britain Ltd Senior Note Series I	2	17,649,840	19,690,395
57629*JK8	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1	160,260,800	(3,797,710)	9,532,509	11/02/2022	11/24/2051	Currency Swap	(24,765,040)	(2,883,055)	G9303#-AB-0	University of Glasgow Senior Note Ser	1	20,967,330	12,415,564
57629*JK8	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		75,680,000	36,920,212	11/02/2022	11/24/2051	Currency Swap			G9312*-AB-3	Vale of Aylesbury Housin Senior Secured Notes	1	75,680,000	36,920,212
57629*JK8	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		2,647,381	1,716,197	11/02/2022	11/24/2051	Currency Swap			G6260#-AB-7	MORhones plc Senior Secured Notes	2	2,647,381	1,716,197
57629*JK8	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		11,946,470	6,002,440	11/02/2022	11/24/2051	Currency Swap			G5744#-AA-7	Magna Housing Limited Senior Secured Notes	1	11,946,470	6,002,440
57629*JK8	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		41,834,220	20,441,176	11/02/2022	11/24/2051	Currency Swap			G5702*-AA-1	MDS Group Investments Ltd Senior Unsecured Notes	1	41,834,220	20,441,176
57629*JK8	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		32,598,720	17,401,680	11/02/2022	11/24/2051	Currency Swap			G5702*-AD-5	MDS Group Investments Ltd Senior Note Series D	1	32,598,720	17,401,680
57629*JL6	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1	90,275,000	22,421,100	15,020,105	11/02/2022	11/17/2050	Currency Swap	(13,768,900)	(1,462,246)	G2034#-AA-3	Duchy of Lancaster Senior Unsecured Notes	2	36,190,000	16,482,351
57629*JL6	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		67,304,700	31,044,176	11/02/2022	11/17/2050	Currency Swap			G6658#-AB-9	Northumberland Estates L Senior Unsecured Notes	1	67,304,700	31,044,176
57629*KL4	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	34,573,000	17,895,500	14,350,511	11/02/2022	11/01/2037	Currency Swap	(5,400,500)	(5,588,964)	G1512#-AC-4	British Empire Securitie Senior Unsecure	1	23,296,000	19,939,475
57629*KL4	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		16,509,000	13,873,737	11/02/2022	11/01/2037	Currency Swap			F3152*-AL-8	Ernewa Holding SAS Senior Secured Notes	2	16,509,000	13,873,737
57629*JM4	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	47,095,440	22,881,720	20,469,838	11/02/2022	12/15/2035	Currency Swap	(7,268,520)	(7,476,841)	A8688#-AC-3	TIWAG-Tiroler Wasserkraf Senior Note	1	30,150,240	27,946,679
57629*JM4	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		22,012,000	19,243,582	11/02/2022	12/15/2035	Currency Swap			F3152*-AK-0	Ernewa Holding SAS Senior Secured Notes	2	22,012,000	19,243,582
57629*JN2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1	73,143,945	18,581,880	17,291,158	11/02/2022	06/08/2036	Currency Swap	(11,314,350)	(11,413,602)	G1512#-AB-6	AVI Global Trust PLC - Senior Note Series B EUR	1	29,896,230	28,704,760
57629*JN2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		29,253,780	21,340,103	11/02/2022	06/08/2036	Currency Swap			F1000#-AC-2	Akiem Holding SAS Green Senior Notes Series A	2	29,253,780	21,340,103
57629*JN2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		26,950,950	19,534,587	11/02/2022	06/08/2036	Currency Swap			G1847#-AC-8	Capital Investors Europe PBI Limited - Series C Senior Note	1	26,950,950	19,534,587
57629*KK6	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	51,868,500	27,961,268	21,941,702	11/03/2022	11/14/2034	Currency Swap	(8,172,120)	(5,715,153)	G2479#-AB-3	Coventry University Senior Note Ser	2	36,133,388	27,656,855
57629*KK6	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		12,724,000	11,163,648	11/03/2022	11/14/2034	Currency Swap			G4622#-AN-9	Howard De Walden Estates Senior Unsecured Notes Series A	1	12,724,000	11,163,648
57629*KK6	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		21,719,200	19,212,673	11/03/2022	11/14/2034	Currency Swap			G6750*-AF-9	1887 Company Ltd Senior Secured Note Series F	2	21,719,200	19,212,673
57629*KK6	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		10,272,000	8,770,870	11/03/2022	11/14/2034	Currency Swap			G4622#-AS-8	Howard De Walden Estates Senior Unsecured Notes Series E	1	10,272,000	8,770,870
57629*KK6	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		63,830,740	52,876,613	11/03/2022	11/14/2034	Currency Swap			G6300#-AB-9	Moto Investments Limited Senior Secured Notes	2	63,830,740	52,876,613

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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*KK6	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		12,122,000	10,803,669	11/03/2022	11/14/2034	Currency Swap			G6970*-AY-2	Peel Ports PP Finance Lt Senior Secured Notes	2	12,122,000	10,803,669
57629*KJ9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	278,348,060	(21,908,170)	(22,165,204)	11/02/2022	11/30/2031	Currency Swap	(43,609,930)	(42,597,257)	X2145*-AD-8	Elenia Verkko Oyj Gtd Senior Note	2	21,701,760	20,432,053
57629*KJ9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		42,847,000	35,612,816	11/02/2022	11/30/2031	Currency Swap			03063#-AD-6	Americold Realty Trust Senior Unsecured Notes	2	42,847,000	35,612,816
57629*KJ9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		24,236,000	19,989,293	11/02/2022	11/30/2031	Currency Swap			D5472#-AL-4	Molkerei Alois Muller GM Senior Unsecured Notes	2	24,236,000	19,989,293
57629*KJ9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		38,201,600	32,346,911	11/02/2022	11/30/2031	Currency Swap			F8494#-AC-0	Sodiaal International S. Senior Unsecured Notes	2	38,201,600	32,346,911
57629*KJ9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		31,760,100	26,856,948	11/02/2022	11/30/2031	Currency Swap			L8367#-AG-8	Shurgard Self Storage S. Senior Unsecured Notes	2	31,760,100	26,856,948
57629*KJ9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		56,590,000	50,993,826	11/02/2022	11/30/2031	Currency Swap			F9768#-AB-9	Vilmorin & Cie SA Senior Unsecured Notes	2	56,590,000	50,993,826
57629*KJ9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		90,078,120	80,054,281	11/02/2022	11/30/2031	Currency Swap			F2000#-AA-6	C2 Developpement Senior Unsecured Notes	2	90,078,120	80,054,281
57629*KJ9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		25,700,160	22,949,152	11/02/2022	11/30/2031	Currency Swap			F9731#-AJ-6	Vicat SA Senior Unsecured Notes	2	25,700,160	22,949,152
57629*KH3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	210,761,250	6,734,250	4,815,210	11/03/2022	12/22/2031	Currency Swap	(32,781,000)	(26,726,080)	G4133#-AA-1	Grosvenor Limited Senior Note Ser Porterbrook Rail Finance Senior	2	39,515,250	31,541,290
57629*KH3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		14,241,960	12,993,809	11/03/2022	12/22/2031	Currency Swap			G7178*-AD-6	Secured Notes	2	14,241,960	12,993,809
57629*KH3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		11,872,800	10,379,485	11/03/2022	12/22/2031	Currency Swap			G4622#-AL-3	Howard De Walden Estates Gtd Senior Note	1	11,872,800	10,379,485
57629*KH3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		35,780,290	32,090,026	11/03/2022	12/22/2031	Currency Swap			G8279#-AA-6	South East Water Limited Gtd Senior Secured Note Series 1	2	35,780,290	32,090,026
57629*KH3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		31,842,500	30,020,346	11/03/2022	12/22/2031	Currency Swap			L0808#-AC-1	Beacon Finco S.a.r.l Senior Secured Note Series B	2	31,842,500	30,020,346
57629*KH3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		22,260,800	18,789,365	11/03/2022	12/22/2031	Currency Swap			G1151#-AB-0	Bellway Plc Senior Note Series B	2	22,260,800	18,789,365
57629*KH3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		60,239,580	49,798,000	11/03/2022	12/22/2031	Currency Swap			G8655#-AA-8	TP REIT Propco 2 Limited Senior Secured Notes	1	60,239,580	49,798,000
57629*KH3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		21,571,740	17,772,497	11/03/2022	12/22/2031	Currency Swap			G1320*-AB-0	Breedon Group Plc Senior Note Series B	2	21,571,740	17,772,497
57629*KH3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		45,725,123	38,614,459	11/03/2022	12/22/2031	Currency Swap			G8277#-AF-7	SOUTH STAFFORDSHIRE PLC GBP FAC B LN - ISSUED DEC 2021	2	45,725,123	38,614,459
57629*KE0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	274,857,995	(240,100)	(3,111,507)	11/04/2022	08/19/2030	Currency Swap	(43,159,750)	(42,928,876)	592688-B#-1	Mettler-Toledo Internati Senior Note	2	42,919,650	39,817,369
57629*KE0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		50,700,930	50,365,007	11/04/2022	08/19/2030	Currency Swap			X2145*-AC-0	Elenia Verkko Oyj Gtd Senior Note Envol Investments Limite Senior	2	50,700,930	50,365,007
57629*KE0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		34,749,000	33,165,021	11/04/2022	08/19/2030	Currency Swap			G3076*-AE-6	Secured Notes	2	34,749,000	33,165,021
57629*KE0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		36,998,400	35,104,993	11/04/2022	08/19/2030	Currency Swap			F5900#-AA-8	MacqPisto SAS Senior Term Loa	2	36,998,400	35,104,993
57629*KE0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		27,855,090	25,520,037	11/04/2022	08/19/2030	Currency Swap			G4940#-AA-4	Irish Residential Proper Senior Secured Notes	2	27,855,090	25,520,037
57629*KE0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		15,857,060	15,387,987	11/04/2022	08/19/2030	Currency Swap			G3301*-AB-9	FIL Limited Senior Unsecured Notes	2	15,857,060	15,387,987
57629*KE0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		47,506,560	48,785,898	11/04/2022	08/19/2030	Currency Swap			G294A#-AK-5	Dyson Finance Limited Guaranteed Series A Senior Notes	1	47,506,560	48,785,898
57629*KE0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		56,150,000	53,609,612	11/04/2022	08/19/2030	Currency Swap			F7754#-AC-7	Safran Group Senior Unsecured Notes	1	56,150,000	53,609,612
57629*KF7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	144,418,111	(16,772,095)	(16,383,333)	11/04/2022	12/07/2029	Currency Swap	(22,626,577)	(22,032,840)	24906P-C#-4	DENTSPLY Sirona Inc. Senior Note Ser	2	5,854,482	5,649,507
57629*KF7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		17,563,446	16,851,655	11/04/2022	12/07/2029	Currency Swap			D8286#-AD-2	Sirona Dental Services G Senior Note Ser	2	17,563,446	16,851,655
57629*KF7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		64,579,647	58,625,026	11/04/2022	12/07/2029	Currency Swap			B9550#-AB-7	Unicore SA Senior Note Ser	2	64,579,647	58,625,026
57629*KF7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		13,280,890	12,564,548	11/04/2022	12/07/2029	Currency Swap			F5662#-AA-6	Laurent-Perrier Group Senior Unsecure	2	13,280,890	12,564,548

STATEMENT AS OF JUNE 30, 2026 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*KF7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		38,300,500	37,281,533	11/04/2022	12/07/2029	Currency Swap			B9550#-AD-3	Unicore SA Senior Note Series B	2	38,300,500	37,281,533
57629*KF7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		19,855,700	19,226,489	11/04/2022	12/07/2029	Currency Swap			F1000#-AB-4	Akiem Holding SAS Senior Secured Notes (Bullet)	2	19,855,700	19,226,489
57629*KF7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		5,596,230	5,437,777	11/04/2022	12/07/2029	Currency Swap			285295-B#-7	Electrocomponents plc Senior Notes Series C	2	5,596,230	5,437,777
57629*KG5	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	181,392,270	112,665,272	89,940,913	11/04/2022	12/11/2031	Currency Swap	(28,525,768)	(27,777,299)	N5269#-AB-4	Lineage Treasury Europe Senior Unsecured Notes Series D	2	141,191,040	117,718,212
57629*KG5	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		22,609,967	20,752,632	11/04/2022	12/11/2031	Currency Swap			E5444#-AF-1	Futbol Club Barcelona Senior Secured Note Series B1 (Amortizing)	2	22,609,967	20,752,632
57629*KG5	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		33,828,001	29,106,142	11/04/2022	12/11/2031	Currency Swap			E5444#-AG-9	Futbol Club Barcelona Senior Secured Note Series B2 (Bullet)	2	33,828,001	29,106,142
57629*KG5	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		70,271,100	63,638,757	11/04/2022	12/11/2031	Currency Swap			F3152*-AG-9	ERMIEWA HLDG SECD SR INITIAL PP NTS 2019-2	2	70,271,100	63,638,757
57629*KD2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	58,747,500	3,072,830	4,342,665	11/07/2022	04/05/2046	Currency Swap	(10,836,000)	(4,456,206)	G9302#-AC-1	University of Edinburgh Senior Note Ser	1	13,908,830	8,798,871
57629*KD2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		60,621,920	39,263,262	11/07/2022	04/05/2046	Currency Swap			X3204#-AB-4	Gibraltar Capital Assets Senior Secured	2	60,621,920	39,263,262
57629*KAB	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	149,261,412	(3,873,055)	(6,856,828)	11/07/2022	12/31/2029	Currency Swap	(27,610,359)	(25,380,928)	G0566*-AC-3	Arqiva PP Financing PLC Guaranteed Senior Secured Notes Series 3	2	23,737,304	18,524,100
57629*KAB	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		20,188,350	15,319,276	11/07/2022	12/31/2029	Currency Swap			G1745*-AM-3	BUUK Infrastructure Issuer PLC - Senior Note Series B	2	20,188,350	15,319,276
57629*KAB	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		52,066,566	39,996,799	11/07/2022	12/31/2029	Currency Swap			G0176#-AA-7	ALLIANCE TR PLC	1	52,066,566	39,996,799
57629*KAB	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		3,042,343	3,231,288	11/07/2022	12/31/2029	Currency Swap			G0566*-AD-1	Arqiva PP Financing PLC Guaranteed Senior Secured Notes Series 4	2	3,042,343	3,231,288
57629*KAB	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		26,926,560	27,155,787	11/07/2022	12/31/2029	Currency Swap			G8472#-AE-1	STERIS Corporation Senior Note Ser	2	26,926,560	27,155,787
57629*KAB	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		21,974,720	21,587,155	11/07/2022	12/31/2029	Currency Swap			G6750*-AE-2	1887 Company Ltd Senior Secured Note Series E	2	21,974,720	21,587,155
57629*KAB	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		26,936,720	26,474,859	11/07/2022	12/31/2029	Currency Swap			L0808#-AB-3	Beacon Finco S.a.r.l Senior Secured Note Series A	2	26,936,720	26,474,859
57629*KAB	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		29,243,980	26,229,487	11/07/2022	12/31/2029	Currency Swap			G8277#-AE-0	SOUTH STAFFORDSHIRE PLC GBP FAC A LN - ISSUED DEC 2021	2	29,243,980	26,229,487
57629*KB6	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1	36,262,875	8,699,645	5,950,281	11/07/2022	12/08/2045	Currency Swap	(6,746,355)	(3,046,814)	G7228#-AC-4	PRES & SCHOLARS ST MARY MAGDALEN SR NT SER C	1	15,446,000	8,997,095
57629*KB6	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1		33,695,205	20,930,767	11/07/2022	12/08/2045	Currency Swap			G2867#-AA-5	Dunedin Income Growth In Senior Secured	1	33,695,205	20,930,767
57629*KC4	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	144,666,640	(9,615,420)	(10,094,689)	11/07/2022	11/29/2030	Currency Swap	(24,135,740)	(24,200,177)	F5662#-AB-4	Laurent-Perrier Group Senior Unsecured Notes	2	14,520,320	14,105,488
57629*KC4	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		160,204,500	144,669,385	11/07/2022	11/29/2030	Currency Swap			F3419#-AA-7	FFP SA Senior Unsecured Notes	1	160,204,500	144,669,385
57629*JZ5	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	9,488,550	2,882,200	2,429,736	11/07/2022	12/11/2033	Currency Swap	(1,777,350)	(1,487,916)	G1591#-BF-8	Britvic PLC Senior Notes Se	2	4,659,550	3,917,652
57629*JZ5	Long Fixed Rate ABS Bank Loan or Corporate Bond	2		6,985,500	5,533,206	11/07/2022	12/11/2033	Currency Swap			G7737#-AD-6	SGN MidCo Limited Gtd Senior Secu	2	6,985,500	5,533,206
57629*JY8	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	61,834,505	15,427,902	9,871,430	11/07/2022	08/14/2029	Currency Swap	(6,067,597)	(6,229,453)	Q7794#-AF-0	QPH Finance Co. Pty. Ltd Gtd Senior Secu	2	21,495,499	16,100,883
57629*JY8	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		31,415,500	28,598,092	11/07/2022	08/14/2029	Currency Swap			Q8458*-AA-0	Servco Australia Pty Ltd Senior Note Ser	2	31,415,500	28,598,092
57629*JY8	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		24,181,920	21,994,009	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	21,994,009
57629*JX0	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	48,513,122	74,950,136	44,583,230	11/07/2022	11/15/2049	Currency Swap	4,647,412	20,258,650	J9891#-AC-6	Lilly Japan Financing Go Senior Note Series C	1	70,302,724	24,324,580
57629*JV4	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	59,735,360	60,182,560	52,857,775	11/08/2022	06/25/2031	Currency Swap	(4,445,120)	(4,336,588)	74726M-AA-0	Gantas Airways Limited Senior Secured Notes	2	64,627,680	57,194,363
57629*JI12	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	65,036,160	35,758,080	29,158,493	11/08/2022	07/17/2034	Currency Swap	(4,677,120)	(4,777,251)	Q0846#-AA-4	Australian Laboratory Se Senior Unsecured Notes	2	40,435,200	33,935,744

STATEMENT AS OF JUNE 30, 2026 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*JW2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2 .....	.....	.....31,091,040	25,881,192	11/08/2022	07/17/2034	Currency Swap .....	.....	.....	Q2600#-AF-7	Coates Group Pty Ltd Senior Note Series 2022-F (AUD)	2	31,091,040	25,881,192
57629*LD1	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1	46,334,100	44,841,700	32,350,753	11/07/2022	01/15/2049	Currency Swap	(8,007,300)	(2,625,257)	G6428#-AD-2	Network Homes Limited Senior Secured Notes	1	52,849,000	34,976,010
57629*LD1	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	1 .....	.....	.....268,004	179,218	11/07/2022	01/15/2049	Currency Swap .....	.....	.....	G1128*-AC-2	BIRMINGHAM ARPT FIN PLC SR NT	2	268,004	179,218
57629*JU6	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	64,738,386	90,051,210	64,722,136	11/09/2022	05/11/2032	Currency Swap	6,849,386	13,704,433	L2289#-AB-7	DH Japan Finance SA Senior Note Ser	1	83,201,824	51,017,703
57629*LK5	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	20,000,000	18,888,000	20,661,048	01/31/2023	01/31/2033	Currency Swap	(2,842,000)	(3,341,667)	N3000#-AB-3	Cooperatie Koninklijke Cosun U.A - EUR Senior Unsecured Term Loan	2	21,730,000	24,002,715
57629*JS1	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	46,466,369	22,826,355	18,054,446	11/09/2022	06/04/2038	Currency Swap	(7,073,165)	(3,943,760)	G7895*-AE-6	Scottish Mortgage Invest Senior Note Ser	1	29,899,520	21,998,206
57629*JS1	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2 .....	.....	.....22,878,842	19,001,308	11/09/2022	06/04/2038	Currency Swap .....	.....	.....	G6260#-AA-9	MORhomes plc Senior Secured Notes	2	22,878,842	19,001,308
57629*JT9	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	20,044,000	20,704,000	13,092,314	11/09/2022	10/14/2040	Currency Swap	(2,798,000)	(2,477,106)	A5791*-AA-9	ÖBB Produktion GmbH Senior Unsecured Notes	1	23,502,000	15,569,420
57629*JR3	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	39,645,360	44,443,440	31,547,112	11/09/2022	06/15/2041	Currency Swap	(2,680,560)	(2,180,964)	Q9609*-AD-0	WestConnex Finance Compa Senior Secured Notes	2	47,124,000	33,728,076
57629*J05	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	47,794,356	48,341,469	46,517,331	11/09/2022	11/30/2027	Currency Swap	(7,203,594)	(6,962,816)	G2735*-AA-9	Great Rolling Stock Co PLC/The	2	55,545,063	53,480,147
57629*JP7	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	204,717,093	30,091,557	22,825,661	11/10/2022	12/11/2028	Currency Swap	(30,202,418)	(28,683,362)	G1745*-AJ-0	BUUK Infrastructure Issuer PLC - Senior Note Series H	2	60,293,975	51,509,023
57629*JP7	Long Fixed Rate ABS Bank Loan or Corporate Bond	2 .....	.....	.....33,099,370	31,922,003	11/10/2022	12/11/2028	Currency Swap .....	.....	.....	G7178*-AB-0	Porterbrook Rail Finance Senior Secured	2	33,099,370	31,922,003
57629*JP7	Long Fixed Rate ABS Bank Loan or Corporate Bond	2 .....	.....	.....2,263,210	2,145,410	11/10/2022	12/11/2028	Currency Swap .....	.....	.....	G1591#-BC-5	Britvic PLC Senior Notes Se	2	2,263,210	2,145,410
57629*JP7	Long Fixed Rate ABS Bank Loan or Corporate Bond	2 .....	.....	.....12,514,220	11,827,401	11/10/2022	12/11/2028	Currency Swap .....	.....	.....	G2685#-AG-4	Great Portland Estates Senior Note Ser	2	12,514,220	11,827,401
57629*JP7	Long Fixed Rate ABS Bank Loan or Corporate Bond	2 .....	.....	.....8,635,440	8,258,142	11/10/2022	12/11/2028	Currency Swap .....	.....	.....	G4133#-AE-3	Grosvenor Limited Senior Notes Series A	2	8,635,440	8,258,142
57629*JP7	Long Fixed Rate ABS Bank Loan or Corporate Bond	2 .....	.....	.....70,367,580	67,584,735	11/10/2022	12/11/2028	Currency Swap .....	.....	.....	G9075*-AA-2	Tritax Big Box REIT plc Senior Note Series A	2	70,367,580	67,584,735
57629*JP7	Long Fixed Rate ABS Bank Loan or Corporate Bond	2 .....	.....	.....13,913,000	12,691,976	11/10/2022	12/11/2028	Currency Swap .....	.....	.....	G1151#-AA-2	Bellway Plc Senior Note Series A .	2	13,913,000	12,691,976
57629*JP7	Long Fixed Rate ABS Bank Loan or Corporate Bond	2 .....	.....	.....44,697,600	40,564,907	11/10/2022	12/11/2028	Currency Swap .....	.....	.....	B1000#-AA-0	Aedifica SA Senior Unsecured Notes	2	44,697,600	40,564,907
57629*JP7	Long Fixed Rate ABS Bank Loan or Corporate Bond	2 .....	.....	.....1,546,175	1,844,864	11/10/2022	12/11/2028	Currency Swap .....	.....	.....	22982*-AA-4	Cubitt Global LLC Senior Secured Notes	6	1,546,175	1,844,864
57629*JP7	Long Fixed Rate ABS Bank Loan or Corporate Bond	2 .....	.....	.....8,281,669	10,080,049	11/10/2022	12/11/2028	Currency Swap .....	.....	.....	22982*-AB-2	Cubitt Global LLC Senior Secured Notes Series 6	6	8,281,669	10,080,049
57629*KP5	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	271,752,401	(1,684,888)	3,894,489	11/10/2022	10/31/2034	Currency Swap	(40,335,488)	(30,298,054)	G2686#-AB-4	Great Rolling Stock Comp Senior Secured	2	38,650,600	34,192,543
57629*KP5	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2 .....	.....	.....39,733,285	36,768,385	11/10/2022	10/31/2034	Currency Swap .....	.....	.....	00183F-AA-3	Anno 2017 Joint Holding Senior Secured	2	39,733,285	36,768,385
57629*KP5	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2 .....	.....	.....13,049,417	12,608,049	11/10/2022	10/31/2034	Currency Swap .....	.....	.....	G2854#-AA-0	Dudgeon Offshore Wind Lt Senior Secured Notes	1	13,049,417	12,608,049
57629*KP5	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2 .....	.....	.....60,905,460	54,658,389	11/10/2022	10/31/2034	Currency Swap .....	.....	.....	X2313#-AA-6	Eruca Investments Limite Senior Secured Notes	2	60,905,460	54,658,389
57629*KP5	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2 .....	.....	.....25,601,370	23,103,435	11/10/2022	10/31/2034	Currency Swap .....	.....	.....	L0808#-AG-2	Beacon Finco S.a.r.l Senior Secured Note Series F	2	25,601,370	23,103,435
57629*KP5	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2 .....	.....	.....128,893,500	102,389,231	11/10/2022	10/31/2034	Currency Swap .....	.....	.....	G6954#-AD-4	Peabody Trust Senior Secured Notes	2	128,893,500	102,389,231
57629*KNO	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	189,332,355	15,536,155	7,416,889	11/14/2022	12/12/2027	Currency Swap	(30,617,775)	(29,589,484)	G6462*-AA-9	Newlon Housing Trust Senior Secured	2	46,153,930	37,006,373
57629*KNO	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2 .....	.....	.....27,700,200	23,558,356	11/14/2022	12/12/2027	Currency Swap .....	.....	.....	G9302#-AB-1	University of West Londo Senior Secured	1	27,700,200	23,558,356
57629*KNO	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2 .....	.....	.....94,623,360	87,743,656	11/14/2022	12/12/2027	Currency Swap .....	.....	.....	G8056*-AB-5	Severn Trent Water Limit Senior Note Ser	2	94,623,360	87,743,656
57629*KNO	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2 .....	.....	.....20,878,120	20,749,160	11/14/2022	12/12/2027	Currency Swap .....	.....	.....	G6970*-AJ-5	Peel Ports PP Finance Lt Senior Secured	2	20,878,120	20,749,160

STATEMENT AS OF JUNE 30, 2026 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	Value	Value	CUSIP	Description	Description	Value	Value
57629*KNO	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		25,217,360	25,240,992	11/14/2022	12/12/2027	Currency Swap			G9766#-AE-4	Workspace Group plc Senior Note Ser	2	25,217,360	25,240,992
57629*KNO	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		116,370,074	113,250,093	11/14/2022	12/12/2027	Currency Swap			636012-AA-5	National Express Group P Senior Note Series A	4	116,370,074	113,250,093
57629*LF6	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	188,016,165	(2,061,039)	(2,680,903)	11/14/2022	07/31/2039	Currency Swap	(31,462,983)	(22,825,254)	G9288#-AA-1	University of Brighton Senior Secured	2	29,401,944	20,144,351
57629*LF6	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		64,564,341	56,693,330	11/14/2022	07/31/2039	Currency Swap			G8408#-AA-8	St. James's Oncology Sr Note	1	64,564,341	56,693,330
57629*LF6	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		23,927,925	21,656,170	11/14/2022	07/31/2039	Currency Swap			G3296*-AA-8	FCC Energy Limited Senior Secured GIP III Jupiter LTD Senior Secured	2	23,927,925	21,656,170
57629*LF6	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		33,445,146	30,276,678	11/14/2022	07/31/2039	Currency Swap			G3426#-AB-5	Notes BIIF Bidco Limited Senior Secured	2	33,445,146	30,276,678
57629*LF6	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		32,947,762	27,292,598	11/14/2022	07/31/2039	Currency Swap			G1093*-AC-3	Notes Last Mile Infrastructure Senior Secured Notes (Delayed Tranche)	2Z	32,947,762	27,292,598
57629*LF6	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		17,916,648	14,784,038	11/14/2022	07/31/2039	Currency Swap			G5383*-AA-7	EQUITIX SOLAR FINCO 4 LTD GBP TERM LN	2	17,916,648	14,784,038
57629*LF6	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		16,396,335	15,681,250	11/14/2022	07/31/2039	Currency Swap			G3087#-AA-7	Dyson Finance Limited Gtd Senior Note	2	16,396,335	15,681,250
57629*LE9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	146,068,775	2,633,810	3,701,574	11/14/2022	10/30/2027	Currency Swap	(20,506,510)	(20,301,386)	G294A#-AG-4	Jones Lang LaSalle Finan Gtd Senior Note	1	23,140,320	24,002,960
57629*LE9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		13,425,600	13,471,332	11/14/2022	10/30/2027	Currency Swap			48021P-A*-9	Note	2	13,425,600	13,471,332
57629*LE9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		65,238,650	62,571,823	11/14/2022	10/30/2027	Currency Swap			G7996#-AA-8	Segro Plc Senior Unsecured	1	65,238,650	62,571,823
57629*LE9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		14,281,493	14,301,255	11/14/2022	10/30/2027	Currency Swap			X0827*-AA-3	Budapest Airport Zrt. Tranche 2 Origi	2	14,281,493	14,301,255
57629*LE9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		21,855,307	21,885,550	11/14/2022	10/30/2027	Currency Swap			X0032*-AA-4	Origi	2	21,855,307	21,885,550
57629*LE9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		4,436,800	4,501,510	11/14/2022	10/30/2027	Currency Swap			G1267*-AA-7	Bidcorp Foodservice Inte Senior Unsecured Notes	2	4,436,800	4,501,510
57629*LE9	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		22,396,500	25,932,347	11/14/2022	10/30/2027	Currency Swap			T0149#-AA-7	ASR Media and Sponsorshi Senior Secured Notes	2	22,396,500	25,932,347
57629*LC3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	140,526,037	62,154,418	59,989,902	11/15/2022	12/31/2047	Currency Swap	(18,991,957)	(7,919,904)	G7612#-AA-2	Rock Rail Southwestern p Senior Secured	2	81,146,375	67,909,806
57629*LC3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		74,524,310	49,935,031	11/15/2022	12/31/2047	Currency Swap			G2018*-AA-7	Enfinium Holding Limited Senior Secured Notes	2	74,524,310	49,935,031
57629*LB5	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	23,217,790	24,329,065	15,661,955	11/16/2022	04/13/2041	Currency Swap	(2,422,355)	(2,269,685)	F1000#-AD-0	Akiem Holding SAS Green Senior Notes Series B	2	26,751,420	17,931,640
57629*LA7	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	26,465,280	25,850,880	19,211,761	11/16/2022	04/30/2044	Currency Swap	(2,772,480)	(2,444,480)	G4990#-AC-7	JPMORGAN GLOBAL GROWTH & INCOME PLC Senior Unsecured Notes	1	28,623,360	21,656,241
57629*KZ3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	196,747,734	6,067,302	1,017,361	11/16/2022	08/31/2043	Currency Swap	(20,359,113)	(21,433,870)	D8T8A2-AA-3	Via Solutions Nord GmbH Senior Secured	1	26,426,415	22,451,231
57629*KZ3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		23,702,907	21,189,091	11/16/2022	08/31/2043	Currency Swap			25461C-AA-0	DirectRoute (Tuam) Limit Senior Secured	2	23,702,907	21,189,091
57629*KZ3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		27,838,578	24,723,652	11/16/2022	08/31/2043	Currency Swap			382879-AA-2	Gorey To Enniscorthy M11 Senior Secured	2	27,838,578	24,723,652
57629*KZ3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		32,961,487	32,126,457	11/16/2022	08/31/2043	Currency Swap			E6732#-AA-3	ITEMOSA 3.40%	2	32,961,487	32,126,457
57629*KZ3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		50,393,104	48,506,224	11/16/2022	08/31/2043	Currency Swap			K7784*-AA-3	P/F Eystur-og Sandoyartu Senior Secured	1	50,393,104	48,506,224
57629*KZ3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		44,972,070	37,517,208	11/16/2022	08/31/2043	Currency Swap			B7000#-AB-5	Puratos NV Senior Note Series B ..	2	44,972,070	37,517,208
57629*KY6	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	123,383,920	136,837,417	103,360,130	11/16/2022	06/30/2050	Currency Swap	(12,754,400)	(12,674,394)	G2044*-AA-5	Channel Link Enterprises Senior Secured	2	149,591,817	116,034,524
57629*KX8	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	150,220,554	30,383,347	27,570,066	11/16/2022	12/31/2027	Currency Swap	(15,704,876)	(15,891,804)	B9550#-AA-9	Unicore SA Senior Note Ser	2	46,088,223	43,461,870
57629*KX8	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		100,485,300	96,471,551	11/16/2022	12/31/2027	Currency Swap			372460-D#-1	Genuine Parts Company Senior Note Ser	2	100,485,300	96,471,551
57629*KX8	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		22,185,150	21,666,502	11/16/2022	12/31/2027	Currency Swap			031100-N*-7	AMETEK, Inc. Senior Secured Series T	2	22,185,150	21,666,502

STATEMENT AS OF JUNE 30, 2026 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*KT7	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	50,040,690	49,554,850	34,036,183	11/21/2022	12/04/2044	Currency Swap	(1,760,150)	(1,891,192)	Q0832*-AK-2	Australian Pacific Airpro Gtd Senior Secured Note Series 2019D	2	51,315,000	35,927,375
57629*KS9	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	41,286,850	41,655,702	38,684,485	11/22/2022	07/07/2030	Currency Swap	(1,229,507)	(1,377,382)	Q9749#-AN-5	Westrac Pty Ltd Senior Unsecured Notes	2	42,885,209	40,061,867
57629*KR1	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	14,696,148	15,323,718	10,536,109	11/22/2022	03/15/2052	Currency Swap	(532,884)	123,342	Q8059#-AC-7	Registry Finance Pty Ltd Gtd Senior Secured Note Series C	1	15,856,602	10,412,767
57629*KQ3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	251,066,369	70,017,674	60,491,780	11/22/2022	10/31/2049	Currency Swap	(28,990,326)	(2,043,913)	G2451*-AA-1	Cottsway Housing Associa Senior Secured Notes	1	99,008,000	62,535,693
57629*KQ3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		87,243,000	49,973,953	11/22/2022	10/31/2049	Currency Swap			G2711*-AC-3	Curo Places Ltd. Senior Secured Note Series C	1	87,243,000	49,973,953
57629*KQ3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		90,567,937	68,290,075	11/22/2022	10/31/2049	Currency Swap			G3029#-AA-0	Eastlands Arena Limited Senior Secured Notes	2	90,567,937	68,290,075
57629*LH2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	94,480,000	43,128,000	26,831,844	11/23/2022	09/17/2050	Currency Swap	(11,552,000)	1,608,465	G9143#-AB-4	Two Rivers Housing Senior Secured Note Series B	2	54,680,000	25,223,379
57629*LH2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		51,916,000	25,223,379	11/23/2022	09/17/2050	Currency Swap			G9143#-AA-6	Two Rivers Housing Senior Secured Notes	2	51,916,000	25,223,379
57629*ML2	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	17,724,000	15,045,000	11,138,823	11/23/2022	11/01/2052	Currency Swap	(2,157,000)	396,881	G7150*-AA-4	Plus Dane Housing Limite Senior Secured Notes	1	17,202,000	10,741,942
57629*MG3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	257,284,194	15,330,420	21,876,067	11/23/2022	06/30/2046	Currency Swap	(31,482,400)	(10,628,523)	G9288#-AC-9	University of East Angli Senior Secured Notes	1	46,812,820	32,504,590
57629*MG3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		43,028,019	35,145,330	11/23/2022	06/30/2046	Currency Swap			G7611*-AA-7	Rock Rail East Anglia pl Senior Secured Notes	2	43,028,019	35,145,330
57629*MG3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		37,255,120	28,699,978	11/23/2022	06/30/2046	Currency Swap			G6853#-AE-6	Oxford Brookes Universit Senior Note Series E	2	37,255,120	28,699,978
57629*MG3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		108,001,520	77,759,411	11/23/2022	06/30/2046	Currency Swap			G2564*-AA-5	Cross London Trains Limi Senior Secured Notes	2	108,001,520	77,759,411
57629*MG3	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		59,769,376	43,713,095	11/23/2022	06/30/2046	Currency Swap			G9369*-AA-7	Viridor Energy Group Lim Senior Secured Note	2	59,769,376	43,713,095
57629*MF5	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	47,558,600	44,547,090	33,320,390	11/25/2022	01/15/2050	Currency Swap	(5,589,940)	(1,261,116)	G9000#-AD-2	Tottenham Hotspur Limite Senior Secured Note Series D	2	50,137,030	34,581,506
57629*ME8	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	13,285,912	13,856,682	9,624,098	11/25/2022	03/15/2047	Currency Swap	(564,761)	(329,183)	Q8059#-AB-9	Registry Finance Pty Ltd Gtd Senior Secured Note Series B	1	14,421,443	9,953,281
57629*MC2	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	69,616,475	73,766,760	60,398,684	11/25/2022	12/31/2036	Currency Swap	3,905,285	1,273,194	66815P-AA-8	Northwestern Hydro Acqui Senior Secured Notes	2	69,861,475	59,125,490
57629*MB4	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	11,580,492	16,658,136	11,069,726	11/25/2022	11/15/2034	Currency Swap	1,593,267	2,889,592	J3891#-AB-8	Lilly Japan Financing Go Senior Note Series B	1	15,064,869	8,180,134
57629*MD0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	349,915,677	33,917,750	27,216,318	11/25/2022	12/31/2038	Currency Swap	(39,102,813)	(40,476,553)	G7605#-AD-5	Roadster Finance DAC Senior Secured Notes	2	73,020,563	67,692,871
57629*MD0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		41,747,706	36,801,098	11/25/2022	12/31/2038	Currency Swap			F1000#-AA-6	Akiem Holding SAS Senior Secured Notes (Amortizing)	2	41,747,706	36,801,098
57629*MD0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		29,901,335	28,146,484	11/25/2022	12/31/2038	Currency Swap			E7134#-AA-3	Linia Nou Tram Dos S.A. EUR Term Loan	2	29,901,335	28,146,484
57629*MD0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		37,480,992	33,706,628	11/25/2022	12/31/2038	Currency Swap			E2R15T-AB-7	Bothwell Spain SA-SECURED	2Z	37,480,992	33,706,628
57629*MD0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		16,023,647	15,573,075	11/25/2022	12/31/2038	Currency Swap			L0527#-AA-5	BEIP S.a.r.l - EUR Term Loan	2	16,023,647	15,573,075
57629*MD0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		38,698,353	33,002,293	11/25/2022	12/31/2038	Currency Swap			E8417U-AA-6	Renovables Atlasol SA-SECURED	2	38,698,353	33,002,293
57629*MD0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		27,936,387	27,476,202	11/25/2022	12/31/2038	Currency Swap			F2838H-AA-8	Dunkerque LNG Holding SA Senior Secured Notes	2	27,936,387	27,476,202
57629*MD0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		35,224,000	36,221,610	11/25/2022	12/31/2038	Currency Swap			F2000#-AB-4	C2 Developpement Senior Unsecured Notes	2	35,224,000	36,221,610
57629*MD0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		22,487,336	24,338,057	11/25/2022	12/31/2038	Currency Swap			L0527#-AB-3	BEIP S.a.r.l - 2022 EUR Fixed Senior Term Loan	2	22,487,336	24,338,057
57629*MD0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		24,494,555	22,718,032	11/25/2022	12/31/2038	Currency Swap				Eliantus Finco Duo, S.A. 2.20 31/12/2038	2	24,494,555	22,718,032
57629*MD0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		25,820,238	23,598,194	11/25/2022	12/31/2038	Currency Swap			44916W-AA-8	Hypesol Solar Inversione Senior Secured Notes	1	25,820,238	23,598,194
57629*MD0	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		16,315,144	16,709,399	11/25/2022	12/31/2038	Currency Swap			L0175#-AB-8	Alpha Trains Finance S.A Term Loan	2	16,315,144	16,709,399

STATEMENT AS OF JUNE 30, 2026 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*LZ2	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	10,311,589	13,240,532	11,017,056	11/29/2022	01/07/2032	Currency Swap	592,249	277,030	763169-D8-5	Richardson International Senior Secured Debentures Series 2021-2 (CAD)	2	12,648,283	10,740,026
57629*MA6	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	29,864,118	32,466,083	27,309,054	11/29/2022	11/25/2030	Currency Swap	1,692,118	878,172	C32988-AC-4	ALS Canada Limited Senior Unsecured Notes	2	30,773,965	26,430,882
57629*LY5	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	77,746,500	78,195,000	41,221,096	11/30/2022	11/24/2056	Currency Swap	(8,404,500)	1,736,315	G5702*-AB-9	MDS Group Investments Ltd Senior Unsecured Notes	1	86,599,500	39,484,781
57629*LJ8	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	18,445,000	17,549,000	18,795,868	06/27/2023	06/27/2030	Currency Swap	(1,541,750)	(1,858,896)	877409-AF-9	Taylor Wimpey PLC Senior Unsecured Notes	2	19,090,750	20,654,764
57629*LX7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	76,555,725	9,035,731	8,847,538	12/07/2022	06/30/2032	Currency Swap	(6,746,765)	(6,890,866)	F1068F-AG-2	Bonduelle SCA Gtd Senior Note	2	15,782,496	15,738,404
57629*LX7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		10,272,080	9,249,037	12/07/2022	06/30/2032	Currency Swap			E3075F-AB-1	Club Atltitico de Madrid - 2022 EUR Fixed Senior Term Loan	2	10,272,080	9,249,037
57629*LX7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		47,231,591	43,037,204	12/07/2022	06/30/2032	Currency Swap			E3075F-AA-3	Club Atletico de Madrid Euro Fac A Ln	2	47,231,591	43,037,204
57629*LX7	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		28,319,336	28,970,787	12/07/2022	06/30/2032	Currency Swap			X7T60Y-AB-6	Sisu Industrial Energy Solutions Oy	2	28,319,336	28,970,787
57629*MK4	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	48,089,172	39,577,302	45,906,877	12/08/2022	08/15/2028	Currency Swap	(7,933,338)	(9,611,582)	24906P-B*-9	DENTSPLY SIRONA Inc. Senior Note Ser	2	47,510,640	55,518,459
57629*LI9	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	21,552,182	17,737,812	21,504,242	12/08/2022	08/15/2026	Currency Swap	(3,552,828)	(3,596,166)	24906P-A*-0	DENTSPLY SIRONA Inc. Senior Note Ser	2	21,290,640	25,100,408
57629*LV1	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	16,711,867	19,202,477	16,517,847	12/09/2022	09/20/2027	Currency Swap	653,827	439,774	C4931*-BC-6	Keyera Partnership Gtd Senior Note	2	18,548,650	16,078,073
57629*LS8	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	3,985,450	4,151,240	3,514,447	12/12/2022	01/12/2032	Currency Swap	(94,990)	(142,260)	Q26008-AE-0	Coates Group Pty Ltd Senior Note Series 2022-E (AUD)	2	4,246,230	3,656,707
57629*LR0	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	16,574,646	18,489,541	14,746,249	12/12/2022	09/30/2033	Currency Swap	(1,079,135)	(1,881,483)	W9792F-AB-0	Varian Gas AB - 12 Year Fixed Rate	3	19,568,676	16,627,732
57629*KM2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2	29,639,898	17,663,293	13,670,461	12/12/2022	12/17/2031	Currency Swap	(1,905,383)	(3,133,974)	W9792F-AA-2	Varian Gas AB - 10 Year Fixed Rate	3	19,568,676	16,804,435
57629*KM2	Basket of Long Fixed Rate ABS Bank Loan or Corporate Bond	2		14,823,111	13,195,353	12/12/2022	12/17/2031	Currency Swap			X75528-AA-7	SISU Industrial Energy Solutions OY-SEK Fixed Term Loan	2	14,823,111	13,195,353
57629*MJ7	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	15,496,055	21,751,248	15,467,090	12/14/2022	03/15/2027	Currency Swap	2,531,823	2,531,014	G29448-AD-1	Dyson Finance Limited Gtd Senior Note	1	19,219,425	12,936,076
57629*MT5	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	36,984,000	33,965,250	29,801,685	02/08/2023	10/01/2052	Currency Swap	(2,418,450)	(4,737,652)	09778P-A*-6	Bon Secours Mercy Health Senior Secured Notes	1	36,383,700	34,539,337
57629*MU2	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	30,085,000	27,765,000	17,571,530	02/08/2023	02/01/2053	Currency Swap	(3,050,000)	(401,474)	G7150*-AB-2	Plus Dane Housing Limite Senior Secured Notes (Delayed Tranche)	1	30,815,000	17,973,004
57629*MV0	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	13,310,000	12,608,200	13,352,587	02/22/2024	02/22/2034	Currency Swap	(1,269,400)	(1,093,841)	G3663F-AL-5	Forth Ports Finance plc Senior Secured Notes Series B	2	13,877,600	14,446,428
57629*MX6	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	17,952,000	16,932,000	17,638,744	05/22/2023	05/22/2033	Currency Swap	(1,463,700)	(2,277,582)	G80068-AM-8	Transmission Finance DAC Senior Secured Notes	2	18,395,700	19,916,326
57629*MY4	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	32,234,400	29,942,880	31,908,892	03/31/2023	03/31/2033	Currency Swap	(2,756,160)	(2,601,927)	G97208-AA-9	Wireless Infrastructure Senior Secured Notes	2	32,699,040	34,510,819
57629*MZ1	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	2,097,333	2,599,202	2,219,391	04/04/2023	03/05/2038	Currency Swap	(157,172)	(69,829)	G6260F-AA-9	MORhones plc Senior Secured Notes Espai Barca FT - Senior Unsecured	2	2,756,374	2,289,220
57629*NB3	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	27,175,000	25,425,000	26,357,782	05/31/2023	06/30/2047	Currency Swap	(1,377,500)	(4,485,711)	E5000*-AC-8	Note Series A3	2	26,802,500	30,843,493
57629*NA5	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	38,045,000	35,595,000	37,501,742	05/31/2023	06/30/2043	Currency Swap	(1,928,500)	(4,767,832)	E5000*-AB-0	Espai Barca FT - Senior Unsecured Note Series A2	2	37,523,500	42,269,574
57629*NJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	75,571,163	21,630,384	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared		(53,940,779)	G7741F-AA-6	SSG CREDIT STRATEGIES VII ICAV - Senior Secured Revolving Loan Facility	1	75,571,163	75,571,163
57629*NJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,086,892	11,086,892	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			186858-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	11,086,892	11,086,892
57629*NJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,000,495	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			48251M-BC-9	KKR QLO 15 Ltd-KKR 15 A2R2	1	15,000,000	15,000,495
57629*NJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,025,000	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			59590A-AH-2	Midcap Financial Issuer -MIDCAP FLOAT 01/15/56	2	15,000,000	14,025,000

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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						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		15,000,000	14,921,258	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			61776N-ZU-0	Morgan Stanley Private B-SENIOR UNSECURED	1	15,000,000	14,921,258
57629*NJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,000,690	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			671020-BM-9	OHA Credit Partners VII -OAKC 2012-7A B1R4	1	15,000,000	15,000,690
57629*NJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,021,015	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			67112K-AH-2	OCP CLO 2018-15 Ltd-OCP 2018-15A BR	1	15,000,000	15,021,015
57629*NJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,013,605	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			75000K-BC-0	RR 25 Ltd-RRAM 2023-25A A2R2	1	15,000,000	15,013,605
57629*NJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,000,780	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			82808U-AE-5	Silver Point CLO 7 LTD-SPCLO 2024-7A B	1	15,000,000	15,000,780
57629*NJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,012,510	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			829921-AC-9	Sixth Street CLO XXVI Lt-SIXST 2024-26A B	1	15,000,000	15,012,510
57629*NJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,936,430	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			97988F-AN-8	Woodmont 2022-10 Trust-WDMNT 2022-10A A1R	1	15,000,000	14,936,430
57629*NJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,629,340	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			06761A-AE-2	BARINGS PARTICIPATION IN Convertible Senior Note	2	15,000,000	15,629,340
57629*NJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,591,945	14,783,117	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			891160-MJ-9	Toronto-Dominion Bank/Th-SUBORDINATED	1	14,591,945	14,783,117
57629*NH0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	6,419,161	(36,572,801)	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared		(42,991,962)	171435-AA-8	CHURCHILL CFO 2022-1 LTD. - Class A Revolver	1	6,419,161	6,419,161
57629*NH0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		214,200,000	214,200,000	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			14979*-AA-6	CAZ GP OWNERSHIP EF AGGREGATOR, L.P. - Secured Senored Loan Facility (Revolver)	1	214,200,000	214,200,000
57629*NG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	190,000,000	22,460,000	(18,856,803)	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared		(41,330,773)	75009L-AL-0	Rad CLO 16 Ltd-RAD 2022-16A A1R	1	22,460,000	22,473,970
57629*NG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,850,846	5,850,846	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			18685@-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	5,850,846	5,850,846
57629*NG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,000,000	18,006,570	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			828085-AS-9	Silver Point CLO 1 Ltd-SPCLO 2022-1A BR	1	18,000,000	18,006,570
57629*NG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,000,000	18,028,080	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			87168N-AW-4	Symphony CLO XXXII Ltd-SYMP 2022-32A BR	1	18,000,000	18,028,080
57629*NG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,776,703	24,776,703	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			47237*-AB-2	Jefferies Credit Partners Rated Note Feeder 2026 LP - Class B Senior Secured Deferrable Floating Rate Delayed Draw Notes	2	24,776,703	24,776,703
57629*NG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,700,000	11,760,700	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			01751A-AW-6	Allegro CLO XIV Ltd-ALLEG 2021-2A CR	1	11,700,000	11,760,700
57629*NG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,700,000	11,721,107	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			38138T-AN-1	Goldentree Loan Managemen-GLM 2021-10A AR	1	11,700,000	11,721,107
57629*NG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,700,000	11,714,262	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			92917W-BQ-0	Voya CLO 2018-4 Ltd-VOYA 2018-4A BRR	1	11,700,000	11,714,262
57629*NG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	11,624,801	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			03770Q-AQ-7	Apidos CLO XLVII Ltd-APID 2024-47A BR	1	11,600,000	11,624,801
57629*NG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,500,000	11,412,117	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			06761K-BC-4	Barings CLO Ltd 2019-III-BABSN 2019-3A CRR	1	11,500,000	11,412,117
57629*NG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,500,000	11,434,324	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			06764E-AJ-1	Barings Middle Market Lo-BMMLP 2024-1A D	2	11,500,000	11,434,324
57629*NG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,500,000	11,508,142	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			08187T-AE-4	Benefit Street Partners -BSP 2026-48A C	1	11,500,000	11,508,142
57629*NG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,500,000	11,523,069	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			49835M-AE-9	KKR CLO 60 Ltd-KKR 2024-60A B	1	11,500,000	11,523,069
57629*NG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,480,314	11,480,871	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			00401U-AS-7	ABSOLUTE ISSUER CO LLC S Class A	1	11,480,314	11,480,871
57629*NM9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	23,827,469	2,010,167	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared		(21,817,302)	06684@-AA-9	OHA Credit Solutions Master Fund I SPV, L.P. - Fund I Revolver	1	23,827,469	23,827,469
57629*NM9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,000,000	17,025,075	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			67579H-AE-2	Octagon 73 Ltd-OCT73 2025-4A B	1	17,000,000	17,025,075
57629*NM9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,000,000	17,058,140	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			47587*-AA-0	JEN HoldCo 24 LLC Senior Secured Notes	2	17,000,000	17,058,140

STATEMENT AS OF JUNE 30, 2026 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*MM9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,000,000	33,456,640	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			86678#-AB-2	Sun Jupiter Parent LLC	2	35,000,000	33,456,640
57629*MM9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,000	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			04525S-AB-2	ASP WHCO Funding 3k, L.P. Class A Loans	1	10,000,000	10,000,000
57629*NL1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	150,000,000	20,000,000	(12,677,365)	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared		(32,689,805)	75009L-AL-0	Rad CLO 16 Ltd-RAD 2022-16A A1R	1	20,000,000	20,012,440
57629*NL1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,000,000	10,000,000	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			87246M-AJ-6	TICP CLO VI 2016-2 Ltd-TICP 2016-6A BR2	1	10,000,000	10,000,000
57629*NL1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,900,000	10,112,134	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			26833R-AC-2	ECMC Group Student Loan -ECMC 2021-1A B	1	10,900,000	10,112,134
57629*NL1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		11,000,000	10,921,108	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			06763K-AJ-8	Barings Middle Market CL-BMM 2023-1A C	2	11,000,000	10,921,108
57629*NL1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		11,032,019	11,403,357	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			64034A-AD-5	Nelnet Student Loan Trus-NSLT 2018-3A B	1	11,032,019	11,403,357
57629*NL1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		16,047,904	16,047,904	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			17143S-AA-8	CHURCHILL CFO 2022-1 LTD. - Class A Revolver	1	16,047,904	16,047,904
57629*NL1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		21,072,727	21,072,727	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			87301*-AA-1	TCG BDC II SPV 2 LLC-Revolving Credit Facility	2	21,072,727	21,072,727
57629*NL1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		5,197,350	5,185,396	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			049400-AB-0	Atlas Secured Advance Funding, L.P.	1	5,197,350	5,185,396
57629*NL1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		17,750,000	17,835,946	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			12567H-AJ-6	CIFC Funding 2021-VII Lt-CIFC 2021-7A CR	1	17,750,000	17,835,946
57629*NL1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		17,750,000	17,562,862	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			38193A-AJ-7	Golub Capital Partners C-GOCAP 2025-78A C	1	17,750,000	17,562,862
57629*NL1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,000,000	10,000,000	04/10/2023	04/10/2053	Interest Rate Swap - SOFR CME cleared			87169B-AW-9	Symphony CLO 30 Ltd-SYMP 2023-30A D1R	2	10,000,000	10,000,000
57629*NC1	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	18,690,000	17,727,000	18,392,935	05/10/2023	05/12/2030	Currency Swap	(1,191,000)	(1,502,813)	L3009#-AA-6	Ergea Group S.A r.L. Guaranteed Secured Senior Notes Series A	2	18,918,000	19,895,748
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	65,009,960	59,707,169	09/05/2023	03/05/2034	SOFR Replacement Swap - CME cleared	9,960	(5,407,361)	03665Y-AN-5	Antares CLO 2019-2 LTD-ANTR 2019-2A A1R	1	65,000,000	65,114,530
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,050,000	8,057,438	09/05/2023	03/05/2034	SOFR Replacement Swap - CME cleared			48252R-AQ-7	KKR CLO 24 Ltd-KKR 24 BR	1	8,050,000	8,057,438
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,000,000	17,014,178	09/05/2023	03/05/2034	SOFR Replacement Swap - CME cleared			00140N-AY-6	Aimco CLO 11 Ltd-AIMCO 2020-11A BR2	1	17,000,000	17,014,178
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,000,000	17,012,155	09/05/2023	03/05/2034	SOFR Replacement Swap - CME cleared			05686C-AG-8	Bain Capital Credit CLO -BCC 2025-1A C	1	17,000,000	17,012,155
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	14,410,795	11,438,765	09/05/2023	03/05/2034	SOFR Replacement Swap - CME cleared	9,957	(5,394,227)	34684S-AC-4	Fort Benning Family Comm-UNSECURED	1	14,400,838	16,832,992
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,001,225	09/05/2023	03/05/2034	SOFR Replacement Swap - CME cleared			06792S-AC-1	Barings Middle Market Lo-BMMLP 2024-1IA A	1	5,000,000	5,001,225
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,917,330	22,954,296	09/05/2023	03/05/2034	SOFR Replacement Swap - CME cleared			00112A-AA-0	ABPCI Direct Lending Fun-ABPCI 2024-17A A1	1	22,917,330	22,954,296
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,525,057	1,556,292	09/05/2023	03/05/2034	SOFR Replacement Swap - CME cleared			00435T-AB-7	ACCESS GROUP INC-SERIES 2015-1 CLASS B	1	1,525,057	1,556,292
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,850,808	2,845,429	09/05/2023	03/05/2034	SOFR Replacement Swap - CME cleared			91159H-HR-4	US Bancorp-SENIOR UNSECURED	1	2,850,808	2,845,429
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		29,450,777	29,450,777	09/05/2023	03/05/2034	SOFR Replacement Swap - CME cleared			30034#-AA-3	EVERLAKE PRIVATE FUND BORROWER, LLC - Senior Secured Loan	2	29,450,777	29,450,777
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,900,000	16,912,776	09/05/2023	03/05/2034	SOFR Replacement Swap - CME cleared			74989A-AC-1	RRAM 2024-36RA A2R-RRAM 2024-36RA A2R	1	16,900,000	16,912,776
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,030,900	09/05/2023	03/05/2034	SOFR Replacement Swap - CME cleared			82667F-AE-8	Signal Peak CLO 14 Ltd-SPEAK 2024-14A B	1	10,000,000	10,030,900
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	85,000,000	70,088,935	64,578,594	08/09/2023	05/09/2034	SOFR Replacement Swap - CME cleared	14,212	(5,425,909)	57632#-BB-9	MASSMUTUAL HLDS LLC PROMISSORY NOTE	2	70,074,723	70,004,503
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,713,509	1,726,142	08/09/2023	05/09/2034	SOFR Replacement Swap - CME cleared			77342K-AA-8	ROCKFORD TOWER CLO 2018-ROCKT 2018-2A A	1	1,713,509	1,726,142

STATEMENT AS OF JUNE 30, 2026 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*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,732,143	14,732,143	08/09/2023	05/09/2034	SOFR Replacement Swap - CME cleared			09262X-AB-7	Blackstone Credit Rated Fund Trust SPV LP - Tranche A-2 Delayed Draw Term Loan	1	14,732,143	14,732,143
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	20,157	(4,715,523)	07/06/2023	10/06/2034	SOFR Replacement Swap - CME cleared							
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1						SOFR Replacement Swap - CME cleared	13,033	(4,722,613)	172967-LW-9	Citigroup Inc-SENIOR UNSECURED 2022-1A A1R	1	7,124	7,090
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,000,000	12,020,352	07/06/2023	10/06/2034	SOFR Replacement Swap - CME cleared			70016W-AQ-7	Park Blue CLO 2022-1 Ltd-PKBLU	1	12,000,000	12,020,352
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		36,813,471	36,813,471	07/06/2023	10/06/2034	SOFR Replacement Swap - CME cleared			30034@-AA-3	EVERLAKE PRIVATE FUND BORROWER, LLC - Senior Secured Loan	2	36,813,471	36,813,471
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,053,730	07/06/2023	10/06/2034	SOFR Replacement Swap - CME cleared							
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1						SOFR Replacement Swap - CME cleared			12554V-BC-9	CIFC Funding 2019-III Lt-CIFC 2019-3A CR2	1	15,000,000	15,053,730
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	80,040,903	57,263,680	08/04/2023	11/04/2044	SOFR Replacement Swap - CME cleared	40,903	(22,755,440)	06764E-AC-6	Barings Middle Market Lo-BMMLP 2024-1A A	1	80,000,000	80,019,120
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,839,741	2,840,175	08/04/2023	11/04/2044	SOFR Replacement Swap - CME cleared							
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,952,500	17,056,741	08/04/2023	11/04/2044	SOFR Replacement Swap - CME cleared			87166R-GE-1	Symphony CLO XXI Ltd-SYMP 2019-21A AR2	1	2,839,741	2,840,175
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,000,000	16,044,576	08/04/2023	11/04/2044	SOFR Replacement Swap - CME cleared			12516L-AC-9	CBAMR 2018-5A A1R-CBAMR 2018-5A A1R	1	16,952,500	17,056,741
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,000,000	16,018,848	08/04/2023	11/04/2044	SOFR Replacement Swap - CME cleared							
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1						SOFR Replacement Swap - CME cleared			072713-AE-0	Bayard Park CLO Ltd-BYRDPK 2025-1A B1	1	16,000,000	16,044,576
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,000,000	16,018,848	08/04/2023	11/04/2044	SOFR Replacement Swap - CME cleared							
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1						SOFR Replacement Swap - CME cleared			081917-AC-0	Benefit Street Partners -BSP 2017-12BR B	1	16,000,000	16,018,848
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	65,550,455	29,687,548	08/07/2023	02/05/2045	SOFR Replacement Swap - CME cleared	33,136	(35,829,771)	239426-AD-1	DAWSON RATED FUND 6-R1 LP - Secured Class A Term Loan	1	65,517,319	65,517,319
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,054,641	6,012,040	08/07/2023	02/05/2045	SOFR Replacement Swap - CME cleared							
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,000,000	21,035,322	08/07/2023	02/05/2045	SOFR Replacement Swap - CME cleared			74340X-BL-4	Prologis LP-SENIOR UNSECURED	1	6,054,641	6,012,040
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,795,000	20,810,368	08/07/2023	02/05/2045	SOFR Replacement Swap - CME cleared			96467P-AA-6	Whitebox Clo V Ltd-WBOX 2025-5A A1	1	21,000,000	21,035,322
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1						SOFR Replacement Swap - CME cleared							
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,871,397	20,288,005	08/07/2023	02/05/2045	SOFR Replacement Swap - CME cleared			03769R-AQ-8	Apidos Clo XL Ltd-APID 2022-40A BR	1	20,795,000	20,810,368
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1						SOFR Replacement Swap - CME cleared							
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1						SOFR Replacement Swap - CME cleared			02300B-AC-2	AMAPS 2 Class B Notes	2	19,871,397	20,288,005
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	36,481,659	3,256,589	09/06/2023	12/06/2046	SOFR Replacement Swap - CME cleared	28,827	(33,270,526)	756250-AE-9	Reckitt Benckiser Treasu-SENIOR UNSECURED	1	36,452,832	36,527,115
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,227,837	5,196,829	09/06/2023	12/06/2046	SOFR Replacement Swap - CME cleared							
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,239,109	2,197,743	09/06/2023	12/06/2046	SOFR Replacement Swap - CME cleared			83715R-AG-7	SOUTH CAROLINA STUDENT L-SERIES 2014-1 CLASS B	1	5,227,837	5,196,829
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,723,018	1,710,404	09/06/2023	12/06/2046	SOFR Replacement Swap - CME cleared			784420-AE-1	SLC STUDENT LOAN TRUST-SERIES 2005-1 CLASS B	1	2,239,109	2,197,743
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1						SOFR Replacement Swap - CME cleared							
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,703,692	7,715,247	09/06/2023	12/06/2046	SOFR Replacement Swap - CME cleared			78442G-QT-6	SLM STUDENT LOAN TRUST-SERIES 2005-8 CLASS B	1	1,723,018	1,710,404
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1						SOFR Replacement Swap - CME cleared							
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,645,000	2,356,761	09/06/2023	12/06/2046	SOFR Replacement Swap - CME cleared			72403*-CV-2	Pioneers Gate 2024-5 BLVN Issuance Confirmation	1	7,703,692	7,715,247
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1						SOFR Replacement Swap - CME cleared							
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,606,454	2,626,050	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	2,356,761
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1						SOFR Replacement Swap - CME cleared							
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,360,073	4,649,454	09/06/2023	12/06/2046	SOFR Replacement Swap - CME cleared			64031A-AJ-5	NELNET STUDENT LOAN TRUS-SERIES 2006-3 CLASS B	1	2,606,454	2,626,050
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1						SOFR Replacement Swap - CME cleared							
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,882,977	10,306,303	09/06/2023	12/06/2046	SOFR Replacement Swap - CME cleared			63939L-AC-1	NAVIENT STUDENT LOAN TRU-SERIES 2015-3 CLASS B	1	4,360,073	4,649,454
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1						SOFR Replacement Swap - CME cleared							
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,185,943	3,301,671	09/06/2023	12/06/2046	SOFR Replacement Swap - CME cleared			64033J-AB-1	NELNET STUDENT LOAN TRUS-SERIES 2014-1A CLASS B	1	9,882,977	10,306,303
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1						SOFR Replacement Swap - CME cleared							
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		852,424	847,242	09/06/2023	12/06/2046	SOFR Replacement Swap - CME cleared			64033N-AB-2	NELNET STUDENT LOAN TRUS-SERIES 2014-5A CLASS B	1	3,185,943	3,301,671
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1						SOFR Replacement Swap - CME cleared							
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,838,442	1,837,351	09/06/2023	12/06/2046	SOFR Replacement Swap - CME cleared			78442G-LJ-3	SLM STUDENT LOAN TRUST-SERIES 2004 - 3 CLASS B	1	852,424	847,242
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1						SOFR Replacement Swap - CME cleared							
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1						SOFR Replacement Swap - CME cleared			64033L-AD-2	NELNET STUDENT LOAN TRUS-SERIES 2014-2A CLASS B	1	1,838,442	1,837,351

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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		3,240,000	3,216,816	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	3,216,816
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,238,763	30,238,763	09/06/2023	12/06/2046	SOFR Replacement Swap - CME cleared			239426-AD-1	DAWSON RATED FUND 6-R1 LP - Secured Class A Term Loan	1	30,238,763	30,238,763
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,250,000	14,249,957	09/06/2023	12/06/2046	SOFR Replacement Swap - CME cleared			56581X-AA-4	Maranon Loan Funding 202-MRNON 2022-1A XR	1	14,250,000	14,249,957
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	8,190,443	(64,219,622)	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	53,676	(72,299,351)	00774M-AB-1	AERCAP IRELAND CAPITAL D-SENIOR UNSECURED	2	8,136,767	8,079,729
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		29,620,286	17,527,350	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			191216-CY-4	Coca-Cola Co/The-SENIOR UNSECURED	1	29,620,286	17,527,350
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		20,536,292	19,823,262	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			09778P-AA-3	Bon Secours Mercy Health-SECURED	1	20,536,292	19,823,262
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		13,204,823	10,523,884	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			23338V-AE-6	DTE Electric Co-SECURED	1	13,204,823	10,523,884
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		43,286,129	36,682,462	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			458140-AK-6	INTEL CORP-SENIOR UNSECURED NOTE	2	43,286,129	36,682,462
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		19,578,974	19,571,509	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			11271L-AC-6	Brookfield Finance Inc-SENIOR UNSECURED	1	19,578,974	19,571,509
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		26,193,983	23,561,454	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			40728T-AA-1	HAMILTON COLLEGE-UNSECURED	1	26,193,983	23,561,454
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,907,599	10,929,826	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			756250-AE-9	Reckitt Benckiser Treasu-SENIOR UNSECURED	1	10,907,599	10,929,826
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		27,047,974	27,047,974	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			515138-AA-9	Landmark Equity Partners XVI-D, LLC	1	27,047,974	27,047,974
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		11,000,000	10,820,926	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			X4771F-AG-4	Landsnet hf. Senior Notes Series G	2	11,000,000	10,820,926
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,800,000	10,767,690	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			404658-AH-5	HSRE Core Holding I, LLC Senior Note Series B	2	10,800,000	10,767,690
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,800,000	10,654,294	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			97164F-AP-9	Wilmington Investments, Senior Unsecure	2	10,800,000	10,654,294
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,700,000	10,495,665	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			502128-AK-3	LP 1A REIT INC Senior Notes Series J	2	10,700,000	10,495,665
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,296,411	10,334,959	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			49271V-AW-0	Keurig Dr Pepper Inc-SENIOR UNSECURED	2	10,296,411	10,334,959
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	90,853,695	18,413,093	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	53,695	(72,386,907)	06784F-AA-0	NSPC-L HLDGS II LP SECURED LOAN FACILITY	1	90,800,000	90,800,000
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,497,104	6,376,063	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			29365T-AF-1	Entergy Texas Inc-SECURED	1	6,497,104	6,376,063
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		33,272,727	33,272,727	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			87301*-AA-1	TCG BDC II SPV 2 LLC-Revolving Credit Facility	2	33,272,727	33,272,727
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,966,667	35,940,591	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			067934-AJ-8	Barings Middle Market CL-BMM 2023-11A A1R	1	35,966,667	35,940,591
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,500,000	17,525,918	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			118382-BC-3	Buckhorn Park CLO Ltd-BKPRK 2019-1A B1RR	1	17,500,000	17,525,918
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,017,670	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			55956R-AE-8	Magnetite LV Ltd-MAGNE 2026-55A B	1	10,000,000	10,017,670
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,943,110	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			58803F-AW-1	MidOcean Credit CLO XIV -MIDO 2024-14A DR	2	10,000,000	9,943,110
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,987,902	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			61776N-VE-0	Morgan Stanley Private B-MS 4.466 07/06/28	1	10,000,000	9,987,902
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,013,560	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			617922-AU-3	Morgan Stanley Eaton Van-MSEV 2022-17A BR	1	10,000,000	10,013,560
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,002,710	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			67091Y-BG-8	OCF CLO 2015-9 Ltd-OCF 2015-9A BR3	1	10,000,000	10,002,710
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,044,280	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared			67097L-AX-4	OCF CLO 2017-13 Ltd-OCF 2017-13A B1R2	1	10,000,000	10,044,280

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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	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description			
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	10,000,000	10,000,000	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	67109Y-BA-1	OHA Credit Partners XII -OAKC 2015-12A A2R2	1	10,000,000	10,000,000
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	1,647,489	(70,492,711)	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	53,636	(72,124,241)	456866-AM-4	INGERSOLL-RAND CO-DEBENTURE	1	1,593,853	1,631,530
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	2,119,272	2,144,141	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	042735-AK-6	Arrow Electronics Inc-DEBENTURE ..	2	2,119,272	2,144,141
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	12,050,382	12,074,938	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	75625Q-AE-9	Reckitt Benckiser Treasu-SENIOR UNSECURED	1	12,050,382	12,074,938
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	15,597,995	15,623,635	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	06760W-AJ-5	Barings Middle Market CL-BMM 2021-1A C	2	15,597,995	15,623,635
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	60,000,000	60,000,000	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	06784#-AA-0	NSPC-L HLDGS II LP SECURED LOAN FACILITY	1	60,000,000	60,000,000
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	50,355,201	50,355,201	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	05651#-AA-7	BR DSCO II Investco, LLC & BR SCO II-A Investco, LLC - Term Loan	1	50,355,201	50,355,201
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	19,300,000	19,344,294	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	82809V-AA-0	Silver Point CLO 9 Ltd-SPCLO 2025-9A A1	1	19,300,000	19,344,294
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	25,000,000	25,030,400	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	97988R-BA-9	Woodmont 2022-9 Trust-WDMNT 2022-9A A1R	1	25,000,000	25,030,400
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	24,874,013	24,871,861	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	00401U-AT-5	ABSOLUTE ISSUER CO LLC S Class B ..	2	24,874,013	24,871,861
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	23,229,000	23,787,376	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	025816-DK-2	American Express Co-SUBORDINATED ..	2	23,229,000	23,787,376
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	24,750,000	24,590,090	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	06764A-AG-5	Barings Loan Partners CL-BABSN LP-4A C	1	24,750,000	24,590,090
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	1,064,932	(71,046,224)	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	53,605	(71,984,153)	04352E-AA-3	Ascension Health-SENIOR UNSECURED DISCOVER FINANCIAL SVS-SENIOR UNSECURED	1	1,011,327	937,929
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	4,298,088	4,300,294	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	254709-AM-0	NSPC-L HLDGS II LP SECURED LOAN FACILITY	2	4,298,088	4,300,294
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	60,000,000	60,000,000	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	06784#-AA-0	FLORIDA POWER & LIGHT CO-SECURED BOND	1	60,000,000	60,000,000
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	43,268,138	36,454,818	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	341081-FG-7	Barings CLO Ltd 2024-V-BABSN 2024-5A C	1	43,268,138	36,454,818
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	30,000,000	30,040,650	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	06763Y-AJ-8	Xcel Energy Inc-SENIOR UNSECURED ..	2	1,293,642	1,281,441
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	1,293,642	1,281,441	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	98389B-AV-2	DAWSON RATED FUND 6-R1 LP - Secured Class A Term Loan	1	15,913,279	15,913,279
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	15,913,279	15,913,279	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	239426-AD-1	TCG BDC II SPV 2 LLC-Revolving Credit Facility	2	33,272,727	33,272,727
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	33,272,727	33,272,727	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	87301*-AA-1	RRPF ENGINE LEASING LTD Senior Secured Notes	1	13,000,000	13,054,955
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	13,000,000	13,054,955	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	G7334#-BC-6	TPF EQUITY REIT OP PTRSHP LP/TPF EQUITY TRUST OP PTRSHP LP/TPF HOTEL REIT OP PTRSHP GTD SR NOTES SER	2	12,700,000	12,798,059
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	12,700,000	12,798,059	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	87278*-AG-7	JRD Holdings LLC Senior Note Series 2020A	2	12,500,000	12,033,935
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	12,500,000	11,082,253	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	48121#-AG-6	Brown Advisory Managemen Senior Secured Notes	1	12,500,000	11,082,253
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	12,495,644	12,542,426	09/15/2023	09/15/2047	SOFR Replacement Swap - CME cleared	.....	.....	11523*-AA-3	Keurig Dr Pepper Inc-SENIOR UNSECURED	2	12,495,644	12,542,426
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	150,000,000	2,224,858	(26,732,165)	08/30/2023	08/30/2034	SOFR Replacement Swap - CME cleared	19,907	(28,955,286)	49271V-AW-0	EDUCATIONAL SERVICES OF -SERIES 2015-1 CLASS B	1	2,204,951	2,223,121
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		2,866,559	2,929,662	08/30/2023	08/30/2034	SOFR Replacement Swap - CME cleared			281377-AB-5	EDUCATIONAL SERVICES OF -SERIES 2014-2 CLASS B	1	2,866,559	2,929,662

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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*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		761,972	758,722	08/30/2023	08/30/2034	SOFR Replacement Swap - CME cleared			19458L-BD-1	COLLEGIATE FUNDING SERVI-SERIES 2005-A CLASS B	1	761,972	758,722
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		6,119,257	6,027,014	08/30/2023	08/30/2034	SOFR Replacement Swap - CME cleared			708696-BY-4	Pennsylvania Electric Co-SENIOR UNSECURED	1	6,119,257	6,027,014
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		40,359,661	40,403,667	08/30/2023	08/30/2034	SOFR Replacement Swap - CME cleared			806851-AK-7	Schlumberger Holdings Co-SENIOR UNSECURED	1	40,359,661	40,403,667
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		27,926,393	24,686,153	08/30/2023	08/30/2034	SOFR Replacement Swap - CME cleared			438516-BB-1	HONEYWELL INTERNATIONAL - SENIORUNSECURED NOTE	1	27,926,393	24,686,153
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		22,676,709	20,735,181	08/30/2023	08/30/2034	SOFR Replacement Swap - CME cleared			438516-AT-3	HONEYWELL INTERNATIONAL -SENIOR NOTE	1	22,676,709	20,735,181
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		20,000,000	20,034,840	08/30/2023	08/30/2034	SOFR Replacement Swap - CME cleared			067936-AA-2	BABSN 2024-2A A1-BABSN 2024-2A A1	1	20,000,000	20,034,840
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		24,991,289	25,084,852	08/30/2023	08/30/2034	SOFR Replacement Swap - CME cleared			49271V-AW-0	Keurig Dr Pepper Inc-SENIOR UNSECURED	2	24,991,289	25,084,852
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,000,000	10,000,000	08/30/2023	08/30/2034	SOFR Replacement Swap - CME cleared			04525S-AB-2	ASP WHCO Funding 3k, L.P. Class A Loans	1	10,000,000	10,000,000
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	200,000,000	5,935,335	(82,262,100)	08/30/2023	08/30/2049	SOFR Replacement Swap - CME cleared	47,705	(88,122,019)	28176E-AD-0	Edwards Lifesciences Cor-SENIOR UNSECURED	2	5,887,630	5,859,919
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		6,798,065	6,757,606	08/30/2023	08/30/2049	SOFR Replacement Swap - CME cleared			361448-BC-6	GATX Corp-SENIOR UNSECURED	2	6,798,065	6,757,606
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		43,901,802	34,988,540	08/30/2023	08/30/2049	SOFR Replacement Swap - CME cleared			23338V-AE-6	DTE Electric Co-SECURED	1	43,901,802	34,988,540
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		40,000,001	40,069,681	08/30/2023	08/30/2049	SOFR Replacement Swap - CME cleared			067936-AA-2	BABSN 2024-2A A1-BABSN 2024-2A A1 Park Blue CLO 2022-1 Ltd-PKBLU	1	40,000,001	40,069,681
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		8,000,000	8,013,568	08/30/2023	08/30/2049	SOFR Replacement Swap - CME cleared			70016W-AQ-7	2022-1A A1R	1	8,000,000	8,013,568
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		7,366,667	7,361,326	08/30/2023	08/30/2049	SOFR Replacement Swap - CME cleared			067934-AJ-8	Barings Middle Market CL-BMM 2023-11A A1R	1	7,366,667	7,361,326
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,375,000	10,389,017	08/30/2023	08/30/2049	SOFR Replacement Swap - CME cleared			25255R-AQ-2	Diameter Capital CLO 5 L-DCL0 2023-5A BR	1	10,375,000	10,389,017
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,300,000	10,316,841	08/30/2023	08/30/2049	SOFR Replacement Swap - CME cleared			08181B-BC-2	Benefit Street Partners -BSP 2016-9A BR2	1	10,300,000	10,316,841
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,240,000	10,248,438	08/30/2023	08/30/2049	SOFR Replacement Swap - CME cleared			13877P-AQ-0	Canyon CLO 2021-4 Ltd-CANYC 2021-4A BR	1	10,240,000	10,248,438
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,200,000	10,264,372	08/30/2023	08/30/2049	SOFR Replacement Swap - CME cleared			06765N-AG-6	Barings CLO Ltd 2026-I-BABSN 2026-1A C	1	10,200,000	10,264,372
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,200,000	10,215,547	08/30/2023	08/30/2049	SOFR Replacement Swap - CME cleared			X5151*-AN-0	LANDSVIRKJUN Senior Green Notes 2031	1	10,200,000	10,215,547
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,175,000	10,209,310	08/30/2023	08/30/2049	SOFR Replacement Swap - CME cleared			97718D-AC-4	Wise CLO 2025-3 Ltd-WIYZE 2025-3A B1	1	10,175,000	10,209,310
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,063,000	10,063,614	08/30/2023	08/30/2049	SOFR Replacement Swap - CME cleared			94950C-AQ-9	Wellfleet CLO 2021-1 Ltd-WELF 2021-1A BR	1	10,063,000	10,063,614
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,000,000	10,004,610	08/30/2023	08/30/2049	SOFR Replacement Swap - CME cleared			00112A-AE-2	ABPCI Direct Lending Fun-ABPCI 2024-17A B	1	10,000,000	10,004,610
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,000,000	9,999,690	08/30/2023	08/30/2049	SOFR Replacement Swap - CME cleared			00852Q-AE-1	AGL Core CLO 38 Ltd-AGL 2025-38A B	1	10,000,000	9,999,690
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	255,000,000	5,464,265	(104,742,096)	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared	76,249	(110,070,684)	06406R-AF-4	Bank of New York Mellon -SENIOR UNSECURED	1	5,388,016	5,328,588
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,422,820	8,373,574	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			606822-AV-6	Mitsubishi UFJ Financial-SENIOR UNSECURED	1	8,422,820	8,373,574
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,581,000	2,544,977	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			63100S-BH-7	Narragansett Electric Co-SENIOR UNSECURED	1	2,581,000	2,544,977
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,228,179	2,218,915	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			532457-AZ-1	Eli Lilly & Co-SENIOR UNSECURED	1	2,228,179	2,218,915
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,204,202	4,143,235	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			313747-AY-3	Federal Realty Investmen-SENIOR UNSECURED	2	4,204,202	4,143,235

STATEMENT AS OF JUNE 30, 2026 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		17,405,864	16,842,926	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			477143-AJ-0	JetBlue 2019-1 Class A P-JETBLUE 19-1 A	3	17,405,864	16,842,926
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,698,741	1,683,899	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			670346-AP-0	Nucor Corp-SENIOR UNSECURED	1	1,698,741	1,683,899
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,315,622	1,284,437	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			784426-RY-4	SLM STUDENT LOAN TRUST-SERIES 2006-2 CLASS B	1	1,315,622	1,284,437
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		999,999	1,001,741	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			067936-AA-2	BABSN 2024-2A A1-BABSN 2024-2A A1 BARINGS PORTFOLIO FINANC Floating Rate Notes	1	999,999	1,001,741
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		255,000,000	255,000,000	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			06766#-AA-5		1	255,000,000	255,000,000
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	306,000,000	10,577,435	(122,699,533)	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared	91,727	(133,069,219)	801060-AD-6	Sanofi-SENIOR UNSECURED	1	10,485,708	10,369,686
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,729,179	2,669,387	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			00108W-AH-3	AEP Texas Inc-SENIOR UNSECURED Toyota Motor Corp-SENIOR UNSECURED	2	2,729,179	2,669,387
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,499,000	12,345,569	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			892331-AD-1	salesforce.com Inc-SENIOR UNSECURED	1	12,499,000	12,345,569
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,944,686	18,807,779	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			79466L-AF-1		1	18,944,686	18,807,779
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,007,101	7,925,318	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			369550-BC-1	General Dynamics Corp-SENIOR UNSECURED	1	8,007,101	7,925,318
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,127,847	22,698,290	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			892330-AC-5	Toyota Industries Corp-SENIOR UNSECURED	1	23,127,847	22,698,290
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		48,115,000	48,128,376	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			29247B-AN-7	Empower CLO 2023-2 Ltd-EMPWR 2023-2A AR	1	48,115,000	48,128,376
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,805,350	13,394,109	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			458140-AK-6	INTEL CORP-SENIOR UNSECURED NOTE	2	15,805,350	13,394,109
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,100,000	11,100,000	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			06784#-AA-0	NSPC-L HLDGS II LP SECURED LOAN FACILITY	1	11,100,000	11,100,000
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		88,727,273	88,727,273	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			87301*-AA-1	TCG BDC II SPV 2 LLC-Revolving Credit Facility	2	88,727,273	88,727,273
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,500,000	17,525,953	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			42088A-AL-8	Hayfin US XIV Ltd-HAYFN 2021-14A A1R	1	17,500,000	17,525,953
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,000,000	19,018,943	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			14987V-AQ-2	CBAM 2019-9 Ltd-CBAM 2019-9A B1R Galaxy 35 CLO Ltd-GALXY 2025-35A B	1	19,000,000	19,018,943
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,000,000	19,087,932	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			362930-AC-3		1	19,000,000	19,087,932
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,940,110	18,991,257	09/05/2023	09/03/2049	SOFR Replacement Swap - CME cleared			64130X-AH-6	Neuberger Berman Loan Ad-NEUB 2018-29A BR	1	18,940,110	18,991,257
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	200,000,000	15,098,926	(49,158,511)	08/30/2023	08/30/2039	SOFR Replacement Swap - CME cleared	33,949	(58,641,380)	693304-AY-3	PECO Energy Co-SECURED	1	15,064,977	9,482,869
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		27,974,063	28,067,373	08/30/2023	08/30/2039	SOFR Replacement Swap - CME cleared			579780-AN-7	MCCORMICK & CO INC/MID-SENIOR UNSECURED	2	27,974,063	28,067,373
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		7,691,807	7,566,189	08/30/2023	08/30/2039	SOFR Replacement Swap - CME cleared			90932K-AA-7	United Airlines 2019-2 C-UNTD A1R 19-2 B FIXED	2	7,691,807	7,566,189
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		20,231,273	20,278,666	08/30/2023	08/30/2039	SOFR Replacement Swap - CME cleared			22822V-AE-1	CROWN CASTLE INTL CORP-SENIOR UNSECURED	2	20,231,273	20,278,666
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		9,744,347	9,699,069	08/30/2023	08/30/2039	SOFR Replacement Swap - CME cleared			05369A-AA-9	Aviation Capital Group L-SENIOR UNSECURED	2	9,744,347	9,699,069
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		25,000,000	25,046,550	08/30/2023	08/30/2039	SOFR Replacement Swap - CME cleared			67570K-AL-8	OCF CLO Ltd-OCF 2023-27A BR2	1	25,000,000	25,046,550
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		25,000,000	25,006,275	08/30/2023	08/30/2039	SOFR Replacement Swap - CME cleared			67707C-BE-7	Oak Hill Credit Partners-OAKC 2014-10RA B1R2	1	25,000,000	25,006,275
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		25,000,000	24,960,000	08/30/2023	08/30/2039	SOFR Replacement Swap - CME cleared			720921-AA-3	Pikes Peak CLO 22-PIPK 2026-22A A1	1	25,000,000	24,960,000
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		25,000,000	25,078,700	08/30/2023	08/30/2039	SOFR Replacement Swap - CME cleared			72132D-AD-3	Pikes Peak CLO 19 2025-PIPK 2025-19A B	1	25,000,000	25,078,700

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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*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2 .....	.....	.....25,000,000	25,073,075	08/30/2023	08/30/2039	SOFR Replacement Swap – CME cleared	.....	.....	77340X-AA-2	Rockford Tower 2024-2 Lt-ROCKT 2024-2A A1	1	25,000,000	25,073,075
57629*EW7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	18,969,294	(15,592,450)	07/10/2023	01/08/2035	SOFR Replacement Swap – CME cleared	40,961	(34,283,155)	61744Y-AK-4	Morgan Stanley-SENIOR UNSECURED ...	1	18,928,333	18,690,705
57629*EW7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....2,054,355	2,036,502	07/10/2023	01/08/2035	SOFR Replacement Swap – CME cleared	.....	.....	63942N-AC-2	Navient Student Loan Tru-NAVSL 2021-1A B	1	2,054,355	2,036,502
57629*EW7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....1,609,806	1,282,972	07/10/2023	01/08/2035	SOFR Replacement Swap – CME cleared	.....	.....	23338V-AE-6	DTE Electric Co-SECURED	1	1,609,806	1,282,972
57629*EW7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....13,588,189	11,054,924	07/10/2023	01/08/2035	SOFR Replacement Swap – CME cleared	.....	.....	95000U-20-5	Wells Fargo & Co-SENIOR UNSECURED	2	13,588,189	11,054,924
57629*EW7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....50,000,000	50,028,250	07/10/2023	01/08/2035	SOFR Replacement Swap – CME cleared	.....	.....	09077T-AN-5	Birch Grove CLO 8 Ltd-BGQLO 2024-8A A1R	1	50,000,000	50,028,250
57629*EW7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....50,000,000	49,999,810	07/10/2023	01/08/2035	SOFR Replacement Swap – CME cleared	.....	.....	14051L-AE-2	Capital Street Master Tr-CAPST 2026-1 A	1	50,000,000	49,999,810
57629*EW7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....50,000,000	50,075,000	07/10/2023	01/08/2035	SOFR Replacement Swap – CME cleared	.....	.....	25255U-AN-2	Diameter Capital Clo 6 L-DQLO 2024-6A A1R	1	50,000,000	50,075,000
57629*EW7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....43,745,051	43,503,500	07/10/2023	01/08/2035	SOFR Replacement Swap – CME cleared	.....	.....	34411J-AA-8	FNA 9 LLC-FNH 2026-1 A	1	43,745,051	43,503,500
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	19,411,158	(9,871,398)	07/10/2023	01/08/2032	SOFR Replacement Swap – CME cleared	45,228	(29,237,328)	056518-AA-7	BR DSCO II Investco, LLC & BR SCO II-A Investco, LLC – Term Loan	1	19,365,930	19,365,930
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....7,295,093	5,441,202	07/10/2023	01/08/2032	SOFR Replacement Swap – CME cleared	.....	.....	355611-AA-2	Fred Hutchinson Cancer R-UNSECURED	1	7,295,093	5,441,202
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....75,000,000	75,130,650	07/10/2023	01/08/2032	SOFR Replacement Swap – CME cleared	.....	.....	067936-AA-2	BABSN 2024-2A A1-BABSN 2024-2A A1 Barings Middle Market CL-BMM 2023-11A A1R	1	75,000,000	75,130,650
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....9,100,000	9,093,403	07/10/2023	01/08/2032	SOFR Replacement Swap – CME cleared	.....	.....	067934-AJ-8	Whitebox CLO IV Ltd-WBOX 2023-4A BR	1	9,100,000	9,093,403
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....13,000,000	13,000,000	07/10/2023	01/08/2032	SOFR Replacement Swap – CME cleared	.....	.....	96467K-AQ-2	American Express Co-SENIOR UNSECURED	1	13,000,000	13,000,000
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....12,967,243	13,030,061	07/10/2023	01/08/2032	SOFR Replacement Swap – CME cleared	.....	.....	025816-DP-1	Carlyle Global Market St-CGMS 2016-3A BRRR	1	12,967,243	13,030,061
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....12,925,000	12,928,180	07/10/2023	01/08/2032	SOFR Replacement Swap – CME cleared	.....	.....	14311U-BC-1	CTM CLO 2025-2 Ltd-CTM 2025-2A B	1	12,925,000	12,928,180
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....12,900,000	12,911,236	07/10/2023	01/08/2032	SOFR Replacement Swap – CME cleared	.....	.....	12719R-AE-7	CTM CLO 2025-2 Ltd-CTM 2025-2A B	1	12,900,000	12,911,236
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....12,900,000	12,901,548	07/10/2023	01/08/2032	SOFR Replacement Swap – CME cleared	.....	.....	36626T-AE-4	Garnet CLO 3 Ltd-GARNET 2025-3A B Barings Loan Partners CL-BABSN LP-5A D	1	12,900,000	12,901,548
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....12,833,333	12,671,312	07/10/2023	01/08/2032	SOFR Replacement Swap – CME cleared	.....	.....	06764C-AD-8	Golub Capital Partners C-GCBSL 2024-76A A1	1	12,833,333	12,671,312
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....12,755,143	12,762,630	07/10/2023	01/08/2032	SOFR Replacement Swap – CME cleared	.....	.....	38180B-AA-5	Apidos Loan Fund 2024-1 –APID 2024-1A BR	1	12,755,143	12,762,630
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....12,750,000	12,780,498	07/10/2023	01/08/2032	SOFR Replacement Swap – CME cleared	.....	.....	037986-AS-5	Halseypoint Clo 6 Ltd-HLSY 2022-6A DIR	1	12,750,000	12,780,498
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....12,750,000	12,454,391	07/10/2023	01/08/2032	SOFR Replacement Swap – CME cleared	.....	.....	40639G-AW-9 .....	.....	2	12,750,000	12,454,391
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....12,750,000	12,757,586	07/10/2023	01/08/2032	SOFR Replacement Swap – CME cleared	.....	.....	55820L-AL-9	Atrium XV-ATRM 15A B1R	1	12,750,000	12,757,586
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....12,750,000	12,753,570	07/10/2023	01/08/2032	SOFR Replacement Swap – CME cleared	.....	.....	70019K-AG-2	Park Blue CLO 2024-VI Lt-PKBLU 2024-6A C	1	12,750,000	12,753,570
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	215,000,000	24,129,086	(66,555,566)	08/21/2023	02/20/2050	SOFR Replacement Swap – CME cleared	59,339	(90,863,932)	87246M-AS-1	TICP CLO VI 2016-2 Ltd-TICP 2016-6A AR2	1	24,069,747	24,308,366
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....50,000,000	50,040,700	08/21/2023	02/20/2050	SOFR Replacement Swap – CME cleared	.....	.....	17181U-AA-6	CIFC Funding Ltd-CIFC 2024-2A A1 . Millennium Pipeline Comp Senior	1	50,000,000	50,040,700
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	.....13,614,386	13,959,315	08/21/2023	02/20/2050	SOFR Replacement Swap – CME cleared	.....	.....	60040F-AB-8	Secured	1	13,614,386	13,959,315
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		51,647,240	51,647,240	08/21/2023	02/20/2050	SOFR Replacement Swap – CME cleared			092598-AA-5	BLACKSTONE WAVE ASSET HOLDDO L.L.C. – Credit Facility Revolver	2	51,647,240	51,647,240

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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*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,250,000	17,265,473	08/21/2023	02/20/2050	SOFR Replacement Swap - CME cleared			82808E-AU-5	Silver Point CLO 2 Ltd-SPCLO 2023-2A BR	1	17,250,000	17,265,473
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,150,000	17,142,728	08/21/2023	02/20/2050	SOFR Replacement Swap - CME cleared			156945-AN-7	Cerberus Loan Funding XL-CERB 2023-4A C1R	1	17,150,000	17,142,728
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,000,000	33,660,669	08/21/2023	02/20/2050	SOFR Replacement Swap - CME cleared			02154#-AC-0	Alltior Global Holdings Senior Unsecured Notes	2	35,000,000	33,660,669
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,000	08/21/2023	02/20/2050	SOFR Replacement Swap - CME cleared			04525S-AB-2	ASP WHCO Funding 3k, L.P. Class A Loans	1	10,000,000	10,000,000
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	21,515,077	(90,812,165)	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared	83,478	(110,003,023)	04351L-AA-8	Ascension Health-UNSECURED BOND	1	21,431,599	19,190,858
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,775,000	11,775,341	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			69122H-AA-8	Owl Rock CLO XVIII LLC-OR 2024-18A A	1	11,775,000	11,775,341
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,609,640	35,620,852	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			156945-AA-5	Cerberus Loan Funding XL-CERB 2024-3A A	1	35,609,640	35,620,852
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,023,944	11,133,231	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			87246M-AS-1	TICP CLO VI 2016-2 Ltd-TICP 2016-6A AR2	1	11,023,944	11,133,231
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,510,500	10,454,616	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			06760Q-AU-3	Barings Middle Market CL-BMM 2017-1A CR	2	10,510,500	10,454,616
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,000,000	35,029,470	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			04040C-AA-5	Arini US CLO V Ltd-ARIN 5A A	1	35,000,000	35,029,470
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		32,930,890	33,520,287	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			38141G-ZK-3	Goldman Sachs Group Inc/-SENIOR UNSECURED	1	32,930,890	33,520,287
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		32,750,000	32,753,865	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			06764E-AE-2	Barings Middle Market Lo-BMMLP 2024-1A B	1	32,750,000	32,753,865
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	25,009,100	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			03770Q-AN-4	Apidos CLO XLVII Ltd-APID 2024-47A A1R	1	25,000,000	25,009,100
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,650,000	23,681,313	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			78663B-AC-3	Sagard-Halseypoint Clo 1-HLSY 2025-10A A2	1	23,650,000	23,681,313
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,600,000	23,584,802	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			82809X-AE-8	Silver Point CLO 11 Ltd-SPCLO 2025-11A B	1	23,600,000	23,584,802
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	37,983,376	(72,511,732)	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared	83,376	(109,554,893)	Q3920#-AL-3	Fonterra Co-operative Gr Senior Unsecured Notes	1	37,900,000	37,043,161
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,285,407	30,761,013	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			Q3535#-AD-8	Envestra Victoria Pty Lt Senior Secured	1	30,285,407	30,761,013
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,731,387	25,633,919	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			87305Q-CM-1	TTX CO-SENIOR UNSECURED	1	30,731,387	25,633,919
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		413,818	401,511	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			493268-BW-5	KEYCORP STUDENT LOAN TRU-SERIES 2004-A CLASS 1B	1	413,818	401,511
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,780,814	18,780,814	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			09259#-AA-5	BLACKSTONE WAVE ASSET HOLDCO L.L.C. - Credit Facility Revolver	2	18,780,814	18,780,814
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,700,000	17,809,669	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			28473C-AG-7	Eldridge CLO 2026-3 Ltd-ELD 2026-3A C	1	17,700,000	17,809,669
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,700,000	17,699,186	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			67570W-AG-3	OCP CLO 2026-49 Ltd-OCP 2026-49A C	1	17,700,000	17,699,186
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,450,000	11,447,138	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			38178D-AU-1	Golub Capital Partners C-GCBSL 2020-50A BR2	1	11,450,000	11,447,138
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,253,978	11,146,581	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			800363-AB-9	Sandy Spring Bancorp Inc-SUBORDINATED	2	11,253,978	11,146,581
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,250,000	11,266,526	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			090976-AN-1	Birch Grove CLO 5 Ltd-BGCLO 2023-5A A2R	1	11,250,000	11,266,526
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,250,000	11,303,888	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			46151R-AE-0	INVCO 2025-2A B-INVCO 2025-2A B	1	11,250,000	11,303,888
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,250,000	11,271,994	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			598014-AE-8	MidOcean Credit CLO XVII-MIDO 2024-17A B	1	11,250,000	11,271,994
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,200,000	11,213,899	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			17181T-AL-5	CIFC Funding 2018-IV Ltd-CIFC 2018-4A BR	1	11,200,000	11,213,899

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

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								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		11,200,000	11,205,925	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			89531M-BE-1	TRESTLES CLO II LTD-TREST 2018-2A BRR	1	11,200,000	11,205,925
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,200,000	11,201,702	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			95023A-AN-0	Wellfleet CLO 2021-2 Ltd-WELF 2021-2A A2R	1	11,200,000	11,201,702
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,000,000	11,006,677	08/25/2023	02/25/2050	SOFR Replacement Swap - CME cleared			05555G-AC-6	BCC Middle Market CLO 20-BCMM 2024-1A B	1	11,000,000	11,006,677
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	39,516,833	(75,635,790)	08/29/2023	02/26/2050	SOFR Replacement Swap - CME cleared	86,985	(113,983,567)	06235#-AN-2	Mirvac Group Finance Ltd Senior Note	1	39,429,848	38,347,777
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		37,728,258	36,963,109	08/29/2023	02/26/2050	SOFR Replacement Swap - CME cleared			Q3189*-AC-3	DEXUS Funds Management L Senior Note Ser	1	37,728,258	36,963,109
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		47,731,719	47,731,719	08/29/2023	02/26/2050	SOFR Replacement Swap - CME cleared			51513#-AA-9	Landmark Equity Partners XVI-D, LLC	1	47,731,719	47,731,719
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,658,896	20,658,896	08/29/2023	02/26/2050	SOFR Replacement Swap - CME cleared			09259#-AA-5	BLACKSTONE WAVE ASSET HOLDCO L.L.C. - Credit Facility Revolver	2	20,658,896	20,658,896
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,030,000	22,030,000	08/29/2023	02/26/2050	SOFR Replacement Swap - CME cleared			46148A-AE-3	Invesco US CLO 2024-2 Lt-INVCO 2024-2A B	1	22,030,000	22,030,000
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,000,000	22,035,398	08/29/2023	02/26/2050	SOFR Replacement Swap - CME cleared			001000-AB-4	ADS CLO 2 LLC-APDS 2025-2A A2	1	22,000,000	22,035,398
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,990,592	27,091,641	08/29/2023	02/26/2050	SOFR Replacement Swap - CME cleared			49271V-AW-0	Keurig Dr Pepper Inc-SENIOR UNSECURED	2	26,990,592	27,091,641
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,600,000	13,394,824	08/29/2023	02/26/2050	SOFR Replacement Swap - CME cleared			K7802#-BJ-7	ROYAL GREENLAND A S Senior Unsecured Notes 2025	2	13,600,000	13,394,824
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,000,000	13,140,592	08/29/2023	02/26/2050	SOFR Replacement Swap - CME cleared			27889*-AX-7	ECOM ATLANTIC INC Guaranteed Senior Notes Series B	1	13,000,000	13,140,592
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,000,000	13,171,478	08/29/2023	02/26/2050	SOFR Replacement Swap - CME cleared			87656X-D#-7	TATE AND LYLE PLC 5 YR - Senior Unsecured Notes	2	13,000,000	13,171,478
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	32,073,658	(101,576,977)	09/15/2023	06/15/2050	SOFR Replacement Swap - CME cleared	73,658	(133,588,583)	067925-AE-7	Barings Middle Market Lo-BMMLP 2024-1IA B	1	32,000,000	32,011,616
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,791,455	21,667,401	09/15/2023	06/15/2050	SOFR Replacement Swap - CME cleared			149123-CJ-8	Caterpillar Inc-SENIOR UNSECURED	1	30,791,455	21,667,401
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,733,208	8,854,309	09/15/2023	06/15/2050	SOFR Replacement Swap - CME cleared			91324P-EA-6	UnitedHealth Group Inc-SENIOR UNSECURED	1	14,733,208	8,854,309
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,423,677	16,755,730	09/15/2023	06/15/2050	SOFR Replacement Swap - CME cleared			143499-AB-7	Carnegie Institution of -UNSECURED	1	23,423,677	16,755,730
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,586,002	1,585,684	09/15/2023	06/15/2050	SOFR Replacement Swap - CME cleared			50200F-AG-4	LCM 26 Ltd-SERIES 26A CLASS C	1	1,586,002	1,585,684
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,500,000	13,484,556	09/15/2023	06/15/2050	SOFR Replacement Swap - CME cleared			95023A-AL-4	Wellfleet CLO 2021-2 Ltd-WELF 2021-2A A1R	1	13,500,000	13,484,556
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,500,000	21,048,887	09/15/2023	06/15/2050	SOFR Replacement Swap - CME cleared			74264*-AE-6	PRI SA LHC, LLC Senior Note Series C	1	21,500,000	21,048,887
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		56,342,443	56,342,443	09/15/2023	06/15/2050	SOFR Replacement Swap - CME cleared			09259#-AA-5	BLACKSTONE WAVE ASSET HOLDCO L.L.C. - Credit Facility Revolver	2	56,342,443	56,342,443
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,050,000	15,063,184	09/15/2023	06/15/2050	SOFR Replacement Swap - CME cleared			82667F-AA-6	Signal Peak CLO 14 Ltd-SPEAK 2024-14A A	1	15,050,000	15,063,184
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,551,792	14,865,582	09/15/2023	06/15/2050	SOFR Replacement Swap - CME cleared			808513-CD-5	Charles Schwab Corp/The-SENIOR UNSECURED	1	14,551,792	14,865,582
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	24,684,290	09/15/2023	06/15/2050	SOFR Replacement Swap - CME cleared			06762A-A*-3	Barings Capital Investme Senior Unsecured Notes	2	25,000,000	24,684,290
57629*FF3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,000	09/15/2023	06/15/2050	SOFR Replacement Swap - CME cleared			04525S-AB-2	ASP WHCO Funding 3k, L.P. Class A Loans	1	10,000,000	10,000,000
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	3,101,542	(164,440,278)	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared	103,360	(167,556,918)	244199-AW-5	Deere & Co-BOND	1	2,998,182	3,116,640
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		46,246,913	46,048,255	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			87305Q-CB-5	TTX CO-UNSECURED NOTE	1	46,246,913	46,048,255
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		33,586,513	28,053,962	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			584918-CB-8	MICROSOFT CORP-SENIOR UNSECURED	1	33,586,513	28,053,962

STATEMENT AS OF JUNE 30, 2026 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*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		64,000,000	63,166,547	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			186858-AA-0	Cliffwater Corporate Len Senior Secured Notes	1	64,000,000	63,166,547
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,750,815	8,750,815	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			515138-AA-9	Landmark Equity Partners XVI-D, LLC	1	8,750,815	8,750,815
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,400,000	14,433,754	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			29003N-AL-9	Elmwood CLO 28 Ltd-ELM28 2024-4A BR	1	14,400,000	14,433,754
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,000,000	14,019,418	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			12554V-BA-3	CIFC Funding 2019-III Lt-CIFC 2019-3A BR2	1	14,000,000	14,019,418
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,000,000	14,055,440	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			06764W-AG-7	Barings CLO Ltd 2025-VI-BABSN 2025-6A C	1	14,000,000	14,055,440
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,000,000	14,001,722	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			12567W-AN-9	CIFC Funding 2022-IV Ltd-CIFC 2022-4A BR	1	14,000,000	14,001,722
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,000,000	14,008,736	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			67592R-AC-7	Wells Fargo-OCT53 2021-1A B	1	14,000,000	14,008,736
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,000,000	14,058,772	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			78662E-AC-8	HLSY 2025-9A B	1	14,000,000	14,058,772
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,000,000	14,022,470	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			82667F-AG-3	Signal Peak CLO 14 Ltd-SPEAK 2024-14A C	1	14,000,000	14,022,470
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,990,000	13,220,550	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			23204G-AG-5	Customers Bancorp Inc-SENIOR UNSECURED	2	13,990,000	13,220,550
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,800,000	13,837,067	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			92917N-BG-2	Voya CLO 2019-1 Ltd-VOYA 2019-1A BR	1	13,800,000	13,837,067
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,700,000	13,717,879	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			82808E-AW-1	Silver Point CLO 2 Ltd-SPCLO 2023-2A CR	1	13,700,000	13,717,879
57629*FT3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,645,000	13,656,994	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			67098D-BJ-1	OHA Credit Funding 4 Ltd-OAKC 2019-4A CR2	1	13,645,000	13,656,994
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	14,816,653	(151,457,704)	09/29/2023	06/29/2050	SOFR Replacement Swap - CME cleared	90,124	(161,820,501)	149123-CJ-8	Caterpillar Inc-SENIOR UNSECURED	1	14,726,529	10,362,797
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,609,067	13,587,514	09/29/2023	06/29/2050	SOFR Replacement Swap - CME cleared			91324P-EA-6	UnitedHealth Group Inc-SENIOR UNSECURED	1	22,609,067	13,587,514
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,703,842	12,664,143	09/29/2023	06/29/2050	SOFR Replacement Swap - CME cleared			143499-AB-7	Carnegie Institution of -UNSECURED	1	17,703,842	12,664,143
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,157,136	19,509,862	09/29/2023	06/29/2050	SOFR Replacement Swap - CME cleared			355611-AA-2	Fred Hutchinson Cancer R-UNSECURED	1	26,157,136	19,509,862
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,896,489	11,705,056	09/29/2023	06/29/2050	SOFR Replacement Swap - CME cleared			291577-AD-8	Emory University-UNSECURED	1	12,896,489	11,705,056
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		76,862,517	76,862,517	09/29/2023	06/29/2050	SOFR Replacement Swap - CME cleared			515138-AA-9	Landmark Equity Partners XVI-D, LLC	1	76,862,517	76,862,517
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,301,263	9,589,212	09/29/2023	06/29/2050	SOFR Replacement Swap - CME cleared			26442T-AH-0	Duke University-UNSECURED	1	15,301,263	9,589,212
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,166,515	12,345,202	09/29/2023	06/29/2050	SOFR Replacement Swap - CME cleared			06654D-AC-1	Banner Health-UNSECURED	1	18,166,515	12,345,202
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,875,392	30,159,249	09/29/2023	06/29/2050	SOFR Replacement Swap - CME cleared			44919*-AC-2	I 595 Express, LLC Senior Secured Diameter Capital CLO 5 L-DQLO 2023-5A A2R	1	31,875,392	30,159,249
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	49,348,550	09/29/2023	06/29/2050	SOFR Replacement Swap - CME cleared			24765*-AF-2	PETERSHILL PARTNERS PLC Series F Senior Notes	1	50,000,000	49,348,550
57629*FU0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	13,924,225	(70,455,639)	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared	51,782	(84,219,480)	662325-B8-7	North Shore Gas Co. First Mtg Bond	1	13,872,443	13,763,841
57629*FU0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,960,900	13,804,910	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			720186-F*-1	Piedmont Natural Gas Co. Senior Note Ser	2	13,960,900	13,804,910
57629*FU0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,000,000	22,002,068	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			64133V-AL-1	Neuberger Berman Loan Ad-NEUB 2021-44A BR	1	22,000,000	22,002,068
57629*FU0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,000,000	22,023,782	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			871972-AE-5	Symphony CLO 44 Ltd-SYMP 2024-44A B	1	22,000,000	22,023,782

STATEMENT AS OF JUNE 30, 2026 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*FU0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,500,000	21,580,303	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			032912-AE-7	Anchorage Capital CLO 31-ANCHC 2025-31A B	1	21,500,000	21,580,303
57629*FU0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,500,000	12,578,013	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			G6901#-AA-4	Pantheon International p Senior Secured Note Series A	1	12,500,000	12,578,013
57629*FU0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,400,000	11,862,121	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			41242*-BG-6	Hardwood Funding LLC Senior Secured	1	12,400,000	11,862,121
57629*FU0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,000,000	11,785,924	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			42280#-AG-4	Heico Companies, LLC (Th Senior Note Ser	2	12,000,000	11,785,924
57629*FU0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,000,000	12,080,105	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			75010#-AA-6	TRREEF CORE PLUS INDUSTRI Senior Unsecured Notes	2	12,000,000	12,080,105
57629*FU0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,000,000	11,980,934	07/14/2023	07/14/2050	SOFR Replacement Swap - CME cleared			74170*-CK-3	Prime Property Fund LLC Sr Note Series EEE	2	12,000,000	11,980,934
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	26,034,957	(76,770,967)	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared	66,401	(102,371,963)	41242*-AY-8	Hardwood Funding LLC Senior Secured	1	25,968,556	25,600,996
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,210,676	22,983,621	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			Q7795#-AA-0	QIC Finance (Shopping Ce Gtd Senior Note	2	23,210,676	22,983,621
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,000,000	18,978,264	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			95023A-AL-4	Wellfleet CLO 2021-2 Ltd-WELF 2021-2A A1R	1	19,000,000	18,978,264
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,239,340	4,197,731	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			02376*-AA-0	American Airlines Group Senior Secured	1	4,239,340	4,197,731
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,900,000	8,911,846	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			78663B-AA-7	Sagard-Halseypoint Clo 1-HLSY 2025-10A A1	1	8,900,000	8,911,846
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,549,504	18,541,932	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			141781-BJ-2	Cargill Inc-SENIOR UNSECURED	1	23,549,504	18,541,932
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,493,605	20,816,122	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			74170*-AW-9	Prime Property Fund LLC Senior Note Series U	2	21,493,605	20,816,122
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,501,630	17,501,630	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			51513#-AA-9	Landmark Equity Partners XVI-D, LLC	1	17,501,630	17,501,630
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		46,952,036	46,952,036	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			09259#-AA-5	BLACKSTONE WAVE ASSET HOLDCO L.L.C. - Credit Facility Revolver	2	46,952,036	46,952,036
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,002,160	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			81800W-AG-6	720 East CLO VII Ltd-NIML 2025-7A B	1	10,000,000	10,002,160
57629*FJ5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,000	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			04525S-AB-2	ASP WHCO Funding 3k, L.P. Class A Loans	1	10,000,000	10,000,000
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	29,582,703	(47,039,992)	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared	49,687	(76,291,208)	78403D-AR-1	SBA Tower Trust-ASSET BACKED	1	29,533,016	29,251,216
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,609,344	2,549,174	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			05389L-AD-5	Avolon Aerospace Leasing Secured Note A3	1	2,609,344	2,549,174
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,635,069	3,581,485	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			05400F-AE-1	Avolon Aerospace Funding Senior Secured	1	3,635,069	3,581,485
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,387,101	3,338,049	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			05400F-AC-5	Avolon Aerospace Funding Senior Secured	1	3,387,101	3,338,049
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,200,000	5,381,105	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			383154-L#-6	Green Mountain Power Cor First Mtg Bond	1	5,200,000	5,381,105
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		29,798,956	23,742,457	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			45866F-AH-7	Intercontinental Exchang-SENIOR UNSECURED	1	29,798,956	23,742,457
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,009,890	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			03330R-AN-5	Anchorage Capital Clo 28-ANCHC 2024-28A BR	1	10,000,000	10,009,890
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,711,200	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			03664T-BE-6	Antares CLO 2019-1 LTD-ANTR 2019-1A DRR	2	10,000,000	9,711,200
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,984,310	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			03768C-AU-3	Apidos CLO XXX-APID XXXA BR	1	10,000,000	9,984,310
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,009,740	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			067936-AE-4	BABSN 2024-2A B-BABSN 2024-2A B ..	1	10,000,000	10,009,740
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,038,080	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			08179P-AS-1	Benefit Street Partners -BSP 2022-27A BR	1	10,000,000	10,038,080

STATEMENT AS OF JUNE 30, 2026 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						Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description	Book/Adjusted Carrying Value	Fair Value
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,034,960	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			12516E-AG-6	CBAMR 2017-4 Ltd-CBAMR 2017-4A BR	1	10,000,000	10,034,960
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,011,340	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			12551M-AL-3	CIFC Funding 2017-V Ltd-CIFC 2017-5A AR	1	10,000,000	10,011,340
57629*FP1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,016,870	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			25255L-AS-1	Diameter Capital Clo 2 L-DQLO 2021-2A A1R	1	10,000,000	10,016,870
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	21,246,630	(106,760,096)	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared	82,966	(127,813,709)	11702@-AA-4	Brunswick Asset Financing LLC - Term A Loan	1	21,163,664	21,053,613
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		48,527,248	48,527,248	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			51513@-AA-9	Landmark Equity Partners XVI-D, LLC	1	48,527,248	48,527,248
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	29,226,270	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			06759X-AA*-8	Barings Corporate Invest	2	30,000,000	29,226,270
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,200,000	12,942,867	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			Q1297#-AK-4	Convertible Not	1	13,200,000	12,942,867
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		36,729,278	36,105,619	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			20030N-AM-3	CSL Finance Pty Ltd Gtd Senior Note	1	36,729,278	36,105,619
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,838,677	11,735,643	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			05707#-AA-9	Comcast Corp-NOTE	1	11,838,677	11,735,643
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,021,960	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			09077L-AL-6	Baird Financial Corporat Senior	1	10,000,000	10,021,960
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,085,611	14,085,611	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			09259@-AA-5	Secured Notes	2	14,085,611	14,085,611
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,661,832	3,663,974	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			33836J-AE-9	Birch Grove CLO 2 Ltd-BGQLO 2021-2A A1R	1	3,661,832	3,663,974
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,031,746	3,087,667	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			66704J-BK-3	BLACKSTONE WAVE ASSET HOLDCO L.L.C. - Credit Facility Revolver	1	3,031,746	3,087,667
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,178,979	18,137,168	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			049400-AB-0	ASSURANT CLO I LTD-MORGN 2017-1A BR	1	18,178,979	18,137,168
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,750,000	15,659,044	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			067925-AJ-6	NORTHSTAR EDUCATION FINA-SERIES 05-1 CLASS B	2	15,750,000	15,659,044
57629*FK2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	25,145,350	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			78396*-AE-8	Atlas Secured Advance Funding, L.P.	2	25,000,000	25,145,350
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	6,434,221	(69,977,147)	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared	49,695	(76,325,238)	479142-E#-4	SOFC Funding LLC Senior Note Series E	2	6,384,526	6,348,091
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,786,702	2,741,450	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			05400F-AA-9	Johnson Matthey PLC Series B Senior Notes	1	2,786,702	2,741,450
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,631,011	1,666,801	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			589331-AD-9	Avolon Aerospace Funding Senior Secured	1	1,631,011	1,666,801
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,264,615	9,208,607	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			74264*-AD-8	MERCK SHARP & DOHME CORP-DEBENTURE	1	9,264,615	9,208,607
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,022,530	4,972,451	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			89236T-DR-3	PRISA LHC LLC-SENIOR NOTE SER B ...	1	5,022,530	4,972,451
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		38,514,970	38,514,970	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			171435-AA-8	Toyota Motor Credit Corp-SENIOR UNSECURED	1	38,514,970	38,514,970
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,650,000	10,698,489	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			12567W-AA-2	CHURCHILL CFO 2022-1 LTD. - Class A Revolver	1	10,650,000	10,698,489
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,650,000	10,672,546	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			92918N-BA-4	CIFC Funding 2022-IV Ltd-CIFC 2022-4A CR	1	10,650,000	10,672,546
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,541,667	10,549,267	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			171937-AA-8	Yoya CLO 2020-3 Ltd-VOYA 2020-3A BRR	1	10,541,667	10,549,267
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,500,000	10,515,330	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			06762L-AV-0	CIFC-LBC Middle Market C-CLBC 2023-1A X	1	10,500,000	10,515,330
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,500,000	10,510,248	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			09609Q-AC-2	Barings CLO Ltd 2020-I-BABSN 2020-1A BR2	1	10,500,000	10,510,248
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,500,000	10,521,850	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			12560E-BA-3	Blueberry Park CLO Ltd-BERRY 2024-1A B	1	10,500,000	10,521,850

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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		10,500,000	10,500,672	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			74989U-AL-7	RR 20 Ltd-RRAM 2022-20A A2R	1	10,500,000	10,500,672
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,500,000	10,517,063	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			92945J-AD-5	Voya CLO 2025-1 Ltd-VOYA 2025-1A B	1	10,500,000	10,517,063
57629*FQ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,400,000	10,405,751	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			67115W-AS-9	OHA Credit Funding 1 LTD-OAKC 2018-1A A2R	1	10,400,000	10,405,751
57629*FLO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	18,766,376	(84,021,325)	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared	66,376	(102,266,092)	41242*-AU-6	Hardwood Funding LLC Senior Note Ser	1	18,700,000	18,244,767
57629*FLO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,267,725	5,267,725	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			171435-AA-8	CHURCHILL CFO 2022-1 LTD. - Class A Revolver	1	5,267,725	5,267,725
57629*FLO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,192,989	51,754,998	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			931142-CS-0	WAL-MART STORES INC-SENIOR NOTE ..	1	50,192,989	51,754,998
57629*FLO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		89,208,869	89,208,869	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			092598-AA-5	BLACKSTONE WAVE ASSET HOLDCO L.L.C. - Credit Facility Revolver	2	89,208,869	89,208,869
57629*FLO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,530,000	15,656,052	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			89116C-4H-7	Toronto-Dominion Bank/Th-SUBORDINATED	2	15,530,000	15,656,052
57629*FLO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,000,000	21,431,046	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			46659*-AF-4	JM Family Enterprises, I Senior Note Series F	2	23,000,000	21,431,046
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	8,549,759	(68,268,264)	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared	49,759	(76,597,479)	74170*-AR-0	Prime Property Fund LLC Senior Note Ser	2	8,500,000	8,329,215
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,500,000	8,385,250	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			41242*-BF-8	Hardwood Funding LLC Senior Secured	1	8,500,000	8,385,250
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,023,952	8,023,952	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			171435-AA-8	CHURCHILL CFO 2022-1 LTD. - Class A Revolver	1	8,023,952	8,023,952
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,932,966	2,857,886	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			05389L-AK-9	Avolon Aerospace Leasing Secured Note B7	1	2,932,966	2,857,886
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,450,000	4,450,685	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	4,450,685
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,701,093	2,638,766	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			05389L-AH-6	Avolon Aerospace Leasing Secured Note B7	1	2,701,093	2,638,766
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		84,606,065	71,141,175	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			055451-AV-0	BHP Billiton Finance USA-SR UNSECURED	1	84,606,065	71,141,175
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,066,348	15,854,510	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			90226#-AA-3	2014 REPLACEMENT PWR STATUTORY TR SR SEC0 NT	1	16,066,348	15,854,510
57629*FN6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,045,360	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			039948-AE-4	Ares LXXV CLO Ltd-ARES 2024-75A B	1	15,000,000	15,045,360
57629*FM8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	16,114,326	(86,414,806)	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared	66,422	(102,462,710)	171435-AA-8	CHURCHILL CFO 2022-1 LTD. - Class A Revolver	1	16,047,904	16,047,904
57629*FM8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,900,000	23,638,159	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			57169*-AU-1	Mars, Inc. Senior Note Ser	1	23,900,000	23,638,159
57629*FM8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,278,318	1,278,371	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			48250W-AG-0	KKR CLO 14 Ltd-KKR 14 AR	1	1,278,318	1,278,371
57629*FM8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,300,000	23,300,000	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			62934#-AN-7	NLC LOAN FUNDING LLC SER Hollyport Secondary Opportunities Fund VIII	1	23,300,000	23,300,000
57629*FM8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,250,000	23,334,816	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			142925-AE-6	Subscription Line Class A Note	1	23,250,000	23,334,816
57629*FM8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,000,000	23,017,112	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			38136N-AY-2	Carlyle US CLO 2026-3 Lt-CGMS 2026-3A B	1	23,000,000	23,017,112
57629*FM8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,750,000	22,768,632	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			04040C-AC-1	Goldentree Loan Manageme-GLM 2020-8A ARR	1	22,750,000	22,768,632
57629*FM8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,600,000	18,683,384	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			09077T-AS-4	Arini US CLO V Ltd-ARIN 5A B	1	18,600,000	18,683,384
57629*FM8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,550,000	17,573,780	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			82809X-AG-3	Birch Grove CLO 8 Ltd-BGCLO 2024-8A BR	1	17,550,000	17,573,780
												Silver Point CLO 11 Ltd-SPCLO 2025-11A C	1	17,550,000	17,573,780

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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*FM8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,500,000	17,543,925	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			06764W-AE-2	Barings CLO Ltd 2025-VI-BABS 2025-6A B	1	17,500,000	17,543,925
57629*FM8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,200,000	17,307,294	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			25255U-AA-1	Diameter Capital Clo 6 L-DQLO 2024-6A BR	1	17,200,000	17,307,294
57629*FM8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,200,000	17,238,356	09/05/2023	09/02/2050	SOFR Replacement Swap - CME cleared			87170T-AG-2	Symphony Clo 53 Ltd-SYMP 2026-53A B	1	17,200,000	17,238,356
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	225,000,000	70,073,286	(19,291,969)	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared	73,286	(89,413,909)	067936-AA-2	BABS 2024-2A A1-BABS 2024-2A A1	1	70,000,000	70,121,940
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		57,361,595	57,361,595	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			32013F-AA-2	FIRST EAGLE DIRECT LENDING V-B, LLC - Secured Revolving Loan Facility	1	57,361,595	57,361,595
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,000,000	35,066,185	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			67110N-BB-0	OHA Credit Partners XIII-OAKC 2016-13A A1R2	1	35,000,000	35,066,185
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,036,269	21,036,269	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			30034@-AA-3	EVERLAKE PRIVATE FUND BORROWER, LLC - Senior Secured Loan	2	21,036,269	21,036,269
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,611,000	17,650,836	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			83012K-AL-1	Sixth Street CLO XIX Ltd-SIXST 2021-19A A1R	1	17,611,000	17,650,836
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,150,000	18,178,459	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			74983A-AL-7	RR 19 Ltd-RRAM 2021-19A A2R	1	18,150,000	18,178,459
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,150,000	18,157,714	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			78110V-AW-4	RR 27 Ltd-RRAM 2023-27A A2R	1	18,150,000	18,157,714
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	350,000,000	24,109,142	(113,870,577)	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared	113,942	(137,875,799)	G7332F-AG-8	RRPF Engine Leasing Ltd Senior Secured	1	23,995,200	24,005,222
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,854,228	1,794,774	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	1,854,228	1,794,774
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,753,495	6,662,632	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			392709-AA-8	Green Brick Partners, In Senior Unsecured Notes	1	6,753,495	6,662,632
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,996,050	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			18914K-AA-0	Clover CLO 2021-1 LLC-CLVR 2021-1A AR	1	5,000,000	4,996,050
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		105,181,347	105,181,347	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			30034@-AA-3	EVERLAKE PRIVATE FUND BORROWER, LLC - Senior Secured Loan	2	105,181,347	105,181,347
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,660,714	18,660,714	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			09262X-AB-7	Blackstone Credit Rated Fund Trust SPV LP - Tranche A-2 Delayed Draw Term Loan	1	18,660,714	18,660,714
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,500,000	25,524,786	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			06761V-AS-6	Barings Clo Ltd 2019-IV-BABS 2019-4A BR	1	25,500,000	25,524,786
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,833,000	19,884,665	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			38181A-AA-6	Golub Capital Partners C-GCBSL 2023-66A AR	1	19,833,000	19,884,665
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		420,000	414,450	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			61776N-U4-3	Morgan Stanley Private B-SENIOR UNSECURED	1	420,000	414,450
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,250,000	25,291,940	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			70019K-AA-5	Park Blue CLO 2024-VI Lt-PKBLU 2024-6A A1	1	25,250,000	25,291,940
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	24,674,825	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			03665J-AA-7	Antares CLO 2017-1 Ltd-ANTR 2017-1A BRR	1	25,000,000	24,674,825
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,000,000	11,018,744	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			08180F-CG-4	Benefit Street Partners -BSP 2014-IVA AR5	1	11,000,000	11,018,744
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,000,000	11,007,161	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			13875M-AL-0	Canyon CLO 2021-3 Ltd-CANVC 2021-3A BR	1	11,000,000	11,007,161
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,000,000	10,972,764	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			34964H-AG-0	Fortress Credit BSL XVII-FCBSL 2022-1A C1	1	11,000,000	10,972,764
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,000,000	11,034,419	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			41757P-AG-8	Harvest US CLO 2025-2 Lt-HARUS 2025-2A C	1	11,000,000	11,034,419
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,000,000	11,003,410	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			592917-AG-3	MFIC Bethesda CLO 2 LLC-MFCLO 2A C	1	11,000,000	11,003,410
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,000,000	11,015,114	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			671000-AN-7	OCP CLO 2021-21 Ltd-OCP 2021-21A BR	1	11,000,000	11,015,114

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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*G60	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,000,000	11,047,740	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			68628H-AG-6	Orion CLO 2026-7 Ltd-ANTOR 2026-7A C	1	11,000,000	11,047,740
57629*G60	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,000,000	11,020,372	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			72583U-AE-7	Pixley Park CLO Ltd-PXLY 2024-1A B1	1	11,000,000	11,020,372
57629*G60	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,000,000	11,026,917	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			83012Q-AU-8	Sixth Street CLO XX Ltd-SIXST 2021-20A CR	1	11,000,000	11,026,917
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	13,897,637	(103,818,109)	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared	97,637	(117,624,968)	48250W-AJ-4	KKR CLO 14 Ltd-KKR 14 BR	1	13,800,000	13,806,859
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,004,274	953,443	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			63939F-AC-4	Navient Student Loan Tru-SERIES 15-1 CLASS B	1	1,004,274	953,443
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	24,980,250	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			18914K-AA-0	Clover CLO 2021-1 LLC-CLVR 2021-1A AR	1	25,000,000	24,980,250
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,819,322	13,195,346	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			28166G-AB-1	EDvestinU Private Educat-SERIES 19-A CLASS B	1	13,819,322	13,195,346
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,324,343	7,858,758	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			63943B-AA-1	Navigator Aircraft ABS L-NAVTR 2021-1 A	1	8,324,343	7,858,758
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		49,435,233	49,435,233	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			30034@-AA-3	EVERLAKE PRIVATE FUND BORROWER, LLC - Senior Secured Loan	2	49,435,233	49,435,233
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		29,636,250	29,625,522	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			05683N-AJ-1	Bain Capital Credit CLO -BCC 2021-3A AR	1	29,636,250	29,625,522
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		29,000,000	29,006,496	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			067934-AN-9	Barings Middle Market CL-BMM 2023-11A BR	1	29,000,000	29,006,496
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,900,000	28,939,246	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			06762J-AN-3	Barings CLO Ltd 2021-II-BABSN 2021-2A BR	1	28,900,000	28,939,246
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,571,429	28,572,815	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			003952-AA-6	ABSOLUTE ISSUER CO LLC S Class A	1	28,571,429	28,572,815
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,000,000	28,012,152	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			067934-AL-3	Barings Middle Market CL-BMM 2023-11A A2R	1	28,000,000	28,012,152
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,701,361	20,279,269	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			69450*-AF-7	PGA TOUR, Inc. Senior Note Series C	1	22,701,361	20,279,269
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	23,777,740	09/11/2023	06/10/2051	SOFR Replacement Swap - CME cleared			Q3189*-AK-5	DEXUS Diversified Trust Gtd Senior Note	1	25,000,000	23,777,740
57629*FX4	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1	50,000,000	20,017,356	1,132,424	09/05/2023	06/03/2051	SOFR Replacement Swap - CME cleared	17,356	(18,884,836)	64134Q-AL-1	Neuberger Berman Loan Ad-NEUB 2021-46A BR	1	20,000,000	20,017,260
57629*FX4	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1		20,000,000	20,002,440	09/05/2023	06/03/2051	SOFR Replacement Swap - CME cleared			70019K-AE-7	Park Blue CLO 2024-VI Lt-PKBLU 2024-6A B	1	20,000,000	20,002,440
57629*FX4	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1		20,000,000	20,049,060	09/05/2023	06/03/2051	SOFR Replacement Swap - CME cleared			83013T-AC-1	Sixth Street CLO 28 Ltd-SIXST 2025-28A B1	1	20,000,000	20,049,060
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	4,006,429	(96,011,448)	09/11/2023	06/11/2051	SOFR Replacement Swap - CME cleared	73,909	(99,945,821)	26251L-AC-8	DRYDEN 64 CLO LTD-DRSLF 2018-64A A	1	3,932,520	3,934,373
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		756,991	757,033	09/11/2023	06/11/2051	SOFR Replacement Swap - CME cleared			04942J-AE-1	Atlas Senior Loan Fund X-ATCLO 2018-10A B	1	756,991	757,033
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		77,500,000	77,568,045	09/11/2023	06/11/2051	SOFR Replacement Swap - CME cleared			70019U-AA-3	Park Blue Clo 2025-1X Lt-PKBLU 2025-9A A1	1	77,500,000	77,568,045
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,600,000	31,617,412	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	31,617,412
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,142,202	19,391,875	09/11/2023	06/11/2051	SOFR Replacement Swap - CME cleared			62983P-AA-3	Nakilat Inc-SECURED BOND	1	20,142,202	19,391,875
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	50,011,950	09/11/2023	06/11/2051	SOFR Replacement Swap - CME cleared			06764E-AC-6	Barings Middle Market Lo-BMMLP 2024-1A A	1	50,000,000	50,011,950
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,936,768	10,144,960	09/11/2023	06/11/2051	SOFR Replacement Swap - CME cleared			61747Y-EC-5	Morgan Stanley-SENIOR UNSECURED	1	9,936,768	10,144,960
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,414,508	8,414,508	09/11/2023	06/11/2051	SOFR Replacement Swap - CME cleared			30034@-AA-3	EVERLAKE PRIVATE FUND BORROWER, LLC - Senior Secured Loan	2	8,414,508	8,414,508

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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*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,910,714	4,910,714	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			09262X-AB-7	Blackstone Credit Rated Fund Trust SPV LP – Tranche A-2 Delayed Draw Term Loan	1	4,910,714	4,910,714
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,100,000	18,019,871	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			59803L-AG-3	MidOcean Credit CLO XVII-MIDO 2025-18A C	1	18,100,000	18,019,871
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,956,459	11,063,817	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			69450*-AE-0	PGA TOUR, Inc. Senior Note Series B	1	12,956,459	11,063,817
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,050,000	18,089,782	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			67707C-BJ-6	Oak Hill Credit Partners-OAKC 2014-10RA C1R2	1	18,050,000	18,089,782
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	225,000,000	2,566,534	(87,660,088)	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared	66,534	(90,255,755)	64032V-AB-5	Nelnet Student Loan Trus-NSLT 2020-5A B	1	2,500,000	2,595,667
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		32,941,557	33,631,740	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			61747Y-EC-5	Morgan Stanley-SENIOR UNSECURED	1	32,941,557	33,631,740
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,002,450	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			067925-AC-1	Barings Middle Market Lo-BMMLP 2024-IIA A	1	10,000,000	10,002,450
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,902,265	9,856,764	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			590488-AA-6	Mesa Air Group, Inc. Class A Notes	1	9,902,265	9,856,764
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		44,549,604	44,549,604	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			515138-AA-9	Landmark Equity Partners XVI-D, LLC	1	44,549,604	44,549,604
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		98,000,000	98,000,000	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			149798-AA-4	CAZ GP OWNERSHIP CO AGGREGATOR – Secured Senored Loan Facility (Term Loan)	1	98,000,000	98,000,000
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,000,000	17,068,136	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			14016B-AE-8	Capital Four US CLO Ltd-C4US 2025-4A B	1	17,000,000	17,068,136
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,000,000	17,015,198	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			51218Y-AC-0	Lakeside Park CLO Ltd-LAKES 2025-1A B1	1	17,000,000	17,015,198
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	325,000,000	5,712,312	(124,527,991)	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared	96,093	(130,146,743)	83608G-AQ-9	Sound Point CLO II Ltd-SNDPT 2013-1A A2R	1	5,616,219	5,618,752
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,400,000	2,402,078	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			06764A-AC-4	Barings Loan Partners CL-BABSN LP-4A A	1	2,400,000	2,402,078
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		90,000,000	90,022,050	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			067925-AC-1	Barings Middle Market Lo-BMMLP 2024-IIA A	1	90,000,000	90,022,050
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,000,000	9,017,019	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			67110N-BB-0	OHA Credit Partners XIII-OAKC 2016-13A A1R2	1	9,000,000	9,017,019
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,778,294	24,909,849	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			341081-FR-3	Florida Power & Light Co-SECURED . MASSMUTUAL HLDG LLC PROMISSORY NOTE	1	31,778,294	24,909,849
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		90,000,000	89,909,813	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			576328-BB-9		2	90,000,000	89,909,813
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,330,000	5,334,413	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			42086N-AJ-7	Hayfin Kingsland XI Ltd-HAYFN 2019-2A BR	1	5,330,000	5,334,413
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,374,092	23,374,092	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			515138-AA-9	Landmark Equity Partners XVI-D, LLC	1	23,374,092	23,374,092
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		89,404,145	89,404,145	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			300348-AA-3	EVERLAKE PRIVATE FUND BORROWER, LLC – Senior Secured Loan	2	89,404,145	89,404,145
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	1,941,941	(38,435,285)	09/18/2023	06/16/2051	SOFR Replacement Swap – CME cleared	33,481	(40,840,940)	429827-AS-7	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B2	1	1,908,460	2,405,655
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,582,882	8,584,195	09/18/2023	06/16/2051	SOFR Replacement Swap – CME cleared			87166R-GE-1	Symphony CLO XXI Ltd-SYMP 2019-21A AR2	1	8,582,882	8,584,195
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,038,168	5,041,115	09/18/2023	06/16/2051	SOFR Replacement Swap – CME cleared			33836J-AE-9	ASSURANT CLO I LTD-MORGN 2017-1A BR	1	5,038,168	5,041,115
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		91,507,772	91,507,772	09/18/2023	06/16/2051	SOFR Replacement Swap – CME cleared			300348-AA-3	EVERLAKE PRIVATE FUND BORROWER, LLC – Senior Secured Loan	2	91,507,772	91,507,772
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	325,000,000	12,096,143	(119,117,260)	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared	96,143	(131,130,040)	92917J-AE-7	Voya CLO 2018-2 Ltd-VOYA 2018-2A B1	1	12,000,000	12,012,780
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		60,000,000	60,050,280	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			83614X-AQ-4	Sound Point CLO XXVI Ltd-SNDPT 2020-1A AR	1	60,000,000	60,050,280

STATEMENT AS OF JUNE 30, 2026 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*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		40,000,000	40,009,800	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			067925-AC-1	Barings Middle Market Lo-BMMLP 2024-11A A	1	40,000,000	40,009,800
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		120,958,549	120,958,549	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			300348-AA-3	EVERLAKE PRIVATE FUND BORROWER, LLC – Senior Secured Loan	2	120,958,549	120,958,549
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,300,000	23,300,000	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			03333M-AA-1	Anchorage Capital Clo 32-ANCHC 2025-32A A	1	23,300,000	23,300,000
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,400,000	15,419,158	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			67690A-AS-0	OHA Credit Funding 9 Ltd-OAKC 2021-9A B1R	1	15,400,000	15,419,158
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,000,000	11,952,236	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			X4771#-AF-6	Landsnet hf. Senior Notes Series F	2	12,000,000	11,952,236
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,700,000	11,480,081	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			980745-G*-8	Woodward, Inc. Senior Note Ser	2	11,700,000	11,480,081
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	11,448,918	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			873458-AB-5	TI ABS SUB 1 LLC Series B Senior Secured Notes	2	11,600,000	11,448,918
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	11,529,028	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			G4691#-AJ-4	IMI PLC Senior Unsecure	2	11,600,000	11,529,028
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,000,000	10,545,900	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			749868-AY-7	PREEF America REIT II, I Senior Notes Se	1	11,000,000	10,545,900
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	7,523,880	(92,144,773)	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared	73,880	(99,373,049)	64034C-AB-5	Nelnet Student Loan Trus-NSLT 2019-1A B	1	7,450,000	7,228,276
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		138,253,581	138,373,309	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			06764A-AC-4	Barings Loan Partners CL-BABSN LP-4A A	1	138,253,581	138,373,309
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,450,000	7,410,388	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			06760Q-AU-3	Barings Middle Market CL-BMM 2017-1A CR	2	7,450,000	7,410,388
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,800,000	12,225,306	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			06762T-AG-6	Babson CLO Ltd/Cayman Islands	2	12,800,000	12,225,306
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,400,000	2,348,678	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			05683E-AU-6	Bain Capital Credit CLO –BCC 2020-2A DR	3	2,400,000	2,348,678
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,000,000	6,011,346	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			67110N-BB-0	OHA Credit Partners XIII-OAKC 2016-13A A1R2	1	6,000,000	6,011,346
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		42,072,539	42,072,539	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			300348-AA-3	EVERLAKE PRIVATE FUND BORROWER, LLC – Senior Secured Loan	2	42,072,539	42,072,539
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,400,000	17,419,505	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			64135G-AQ-1	Neuberger Berman Loan Ad-NEUB 2022-48A BR	1	17,400,000	17,419,505
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,350,000	17,388,638	09/11/2023	06/11/2051	SOFR Replacement Swap – CME cleared			29003W-AQ-8	Elmwood CLO 14 Ltd-ELM14 2022-1A BR	1	17,350,000	17,388,638
57629*GHB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	46,083,619	(54,820,809)	09/18/2023	06/16/2051	SOFR Replacement Swap – CME cleared	83,619	(100,831,803)	06764E-AC-6	Barings Middle Market Lo-BMMLP 2024-1A A	1	46,000,000	46,010,994
57629*GHB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		37,000,000	37,036,075	09/18/2023	06/16/2051	SOFR Replacement Swap – CME cleared			12478C-AQ-4	CBAM 2018-8 Ltd/KY-CBAM 2018-8A A1R	1	37,000,000	37,036,075
57629*GHB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,012,800	31,033,734	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	31,033,734
57629*GHB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,998,000	23,997,016	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	23,997,016
57629*GHB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		47,331,606	47,331,606	09/18/2023	06/16/2051	SOFR Replacement Swap – CME cleared			300348-AA-3	EVERLAKE PRIVATE FUND BORROWER, LLC – Senior Secured Loan	2	47,331,606	47,331,606
57629*GHB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,732,143	14,732,143	09/18/2023	06/16/2051	SOFR Replacement Swap – CME cleared			09262X-AB-7	Blackstone Credit Rated Fund Trust SPV LP – Tranche A-2 Delayed Draw Term Loan	1	14,732,143	14,732,143
57629*GHB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	8,020,104	09/18/2023	06/16/2051	SOFR Replacement Swap – CME cleared			067927-AC-7	Barings CLO Ltd 2025-I-BABSN 2025-1A B	1	8,000,000	8,020,104
57629*GHB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,033,880	09/18/2023	06/16/2051	SOFR Replacement Swap – CME cleared			25255J-AN-7	Diameter Capital Clo 3 L-DOLO 2022-3A A2R	1	20,000,000	20,033,880
57629*GHB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	24,674,393	09/18/2023	06/16/2051	SOFR Replacement Swap – CME cleared			873458-AB-5	TI ABS SUB 1 LLC Series B Senior Secured Notes	2	25,000,000	24,674,393

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

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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*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	65,080,474	(34,615,525)	09/18/2023	06/17/2051	SOFR Replacement Swap - CME cleared	80,475	(99,678,899)	12478C-AQ-4	CBAM 2018-8 Ltd/KY-CBAM 2018-8A A1R	1	64,999,999	65,063,374
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,500,000	10,588,125	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	10,588,125
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,792,057	13,360,428	09/18/2023	06/17/2051	SOFR Replacement Swap - CME cleared			64034B-AB-7	Nelnet Student Loan Trus-NSLT 2018-5A B	1	12,792,057	13,360,428
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		40,890,468	40,909,689	09/18/2023	06/17/2051	SOFR Replacement Swap - CME cleared			Q35348-AB-5	Australian Gas Networks Senior Note Ser	1	40,890,468	40,909,689
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,345,783	3,334,570	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	3,345,783	3,334,570
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		55,687,005	55,687,005	09/18/2023	06/17/2051	SOFR Replacement Swap - CME cleared			515138-AA-9	Barings Private Credit C-BPCC 2023-1A CR	1	55,687,005	55,687,005
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,167,440	15,262,654	09/18/2023	06/17/2051	SOFR Replacement Swap - CME cleared			067930-AU-1	Barings Private Credit C-BPCC 2023-1A CR	2	15,167,440	15,262,654
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	50,437,625	09/18/2023	06/17/2051	SOFR Replacement Swap - CME cleared			30258H-E8-3	FNBM, LLC Senior Term Note	1	50,000,000	50,437,625
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	5,080,473	(94,468,310)	09/18/2023	06/17/2051	SOFR Replacement Swap - CME cleared	80,473	(99,659,644)	64032V-AB-5	Nelnet Student Loan Trus-NSLT 2020-5A B	1	5,000,000	5,191,334
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,977,467	13,918,395	09/18/2023	06/17/2051	SOFR Replacement Swap - CME cleared			G7332F-AH-6	RPPF Engine Leasing Ltd Senior Secured	1	13,977,467	13,918,395
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,943,154	8,951,346	09/18/2023	06/17/2051	SOFR Replacement Swap - CME cleared			04941Y-AJ-8	Atlas Senior Loan Fund X-ATCLO 2018-11A B	1	8,943,154	8,951,346
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		36,028,605	36,007,384	09/18/2023	06/17/2051	SOFR Replacement Swap - CME cleared			06762Q-AQ-0	Barings Loan Partners CL-BABSN LP-3A AR2	1	36,028,605	36,007,384
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,962,347	30,292,963	09/18/2023	06/17/2051	SOFR Replacement Swap - CME cleared			82340*-AB-3	Shepherds Flat Funding T Trust A-1-G Cer	1	30,962,347	30,292,963
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	50,054,550	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	50,054,550
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,862,786	11,906,001	09/18/2023	06/17/2051	SOFR Replacement Swap - CME cleared			61747Y-ER-2	Morgan Stanley-SENIOR UNSECURED ... Elmwood CLO 14 Ltd-ELM14 2022-1A CR	1	11,862,786	11,906,001
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,850,000	11,906,667	09/18/2023	06/17/2051	SOFR Replacement Swap - CME cleared			29003W-AS-4	Elmwood CLO 14 Ltd-ELM14 2022-1A CR	1	11,850,000	11,906,667
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,800,000	11,850,162	09/18/2023	06/17/2051	SOFR Replacement Swap - CME cleared			04039B-AC-6	Arini US Clo II Ltd-ARIN 2A B	1	11,800,000	11,850,162
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,800,000	11,852,534	09/18/2023	06/17/2051	SOFR Replacement Swap - CME cleared			68626H-AE-3	Orion CLO 2025-6 Ltd-ANTOR 2025-6A B	1	11,800,000	11,852,534
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,800,000	11,813,759	09/18/2023	06/17/2051	SOFR Replacement Swap - CME cleared			82808M-AE-3	Silver Point CLO 6 Ltd-SPCLO 2024-6A B	1	11,800,000	11,813,759
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,800,000	11,815,104	09/18/2023	06/17/2051	SOFR Replacement Swap - CME cleared			96467P-AE-8	Whitebox Clo V Ltd-WBOX 2025-5A B	1	11,800,000	11,815,104
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,774,000	12,077,475	09/18/2023	06/17/2051	SOFR Replacement Swap - CME cleared			32119C-AA-2	First National of Nebras-SUBORDINATED	2	11,774,000	12,077,475
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,750,000	11,682,778	09/18/2023	06/17/2051	SOFR Replacement Swap - CME cleared			067934-AQ-2	Barings Middle Market CL-BMM 2023-11A CR	2	11,750,000	11,682,778
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,750,000	11,780,926	09/18/2023	06/17/2051	SOFR Replacement Swap - CME cleared			48256G-AE-4	KKR CLO 56 Ltd-KKR 2024-56A B	1	11,750,000	11,780,926
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,000	09/18/2023	06/17/2051	SOFR Replacement Swap - CME cleared			04525S-AB-2	ASP WHCO Funding 3K, L.P. Class A Loans	1	10,000,000	10,000,000
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	400,000,000	284,805,434	123,999,977	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared	117,448	(160,688,009)	19459K-A*-2	COLLER CREDIT BACKED LOANS & NOTES II LTD -Class A Loan	1	284,687,986	284,687,986
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,125,000	6,125,178	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			69122H-AA-8	Owl Rock CLO XVIII LLC-CR 2024-18A A	1	6,125,000	6,125,178
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		797,292	424,181	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			50190D-AL-0	LCCM 2017-LC26-LCCM 2017-LC26 XA	1	797,292	424,181
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,600,000	9,516,192	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			63941R-AC-4	NAVSL 2019-2A B	1	9,600,000	9,516,192

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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*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,800,000	12,822,093	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			09628J-AN-1	BlueMountain CLO 2015-3 -BLUEM 2015-3A A2R	1	12,800,000	12,822,093
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		67,695,789	67,748,186	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			06764C-AA-4	Barings Loan Partners CL-BABSN LP-5A A	1	67,695,789	67,748,186
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		405,395	389,179	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			12669G-JB-8	CHL Mortgage Pass-Thru-CIHL 2004-29 2A1	1	405,395	389,179
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		51,709,362	51,709,362	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			51513B-AA-9	Landmark Equity Partners XVI-D, LLC	1	51,709,362	51,709,362
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,102,183	5,109,836	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			72403*-CV-2	Pioneers Gate 2024-5 BLVN Issuance Confirmation	1	5,102,183	5,109,836
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,137,756	16,137,756	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			23942B-AD-1	DAWSON RATED FUND 6-R1 LP - Secured Class A Term Loan	1	16,137,756	16,137,756
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,300,000	4,302,378	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			40637L-AC-4	Halsey Point CLO Ltd-SERIES 2021-4A CLASS B	1	4,300,000	4,302,378
57629*GM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		58,781,818	58,781,818	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			87301*-AA-1	TCG BDC II SPV 2 LLC-Revolving Credit Facility	2	58,781,818	58,781,818
57629*GN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	350,000,000	83,650,693	(57,108,002)	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared	102,772	(140,655,923)	G6684B-AA-9	CHA Credit Solutions Master Fund I SPV, L.P. - Fund I Revolver	1	83,547,921	83,547,921
57629*GN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		80,000,000	79,919,834	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			57632B-BB-9	MASSMUTUAL HLDG LLC PROMISSORY NOTE	2	80,000,000	79,919,834
57629*GN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,150,000	10,155,451	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			48662N-AC-1	KAYNE CLO-KAYNE 2021-11A B	1	10,150,000	10,155,451
57629*GN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,243,856	14,248,341	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			156945-AA-5	Cerberus Loan Funding XL-CERB 2024-3A A	1	14,243,856	14,248,341
57629*GN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		39,055,263	39,085,492	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			06764C-AA-4	Barings Loan Partners CL-BABSN LP-5A A	1	39,055,263	39,085,492
57629*GN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		38,185,375	38,185,375	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			51513B-AA-9	Landmark Equity Partners XVI-D, LLC	1	38,185,375	38,185,375
57629*GN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,815,378	6,816,421	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			87166R-GE-1	Symphony CLO XXI Ltd-SYMP 2019-21A AR2	1	6,815,378	6,816,421
57629*GN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,636,364	16,636,364	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			87301*-AA-1	TCG BDC II SPV 2 LLC-Revolving Credit Facility	2	16,636,364	16,636,364
57629*GN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,800,000	19,800,000	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			14979B-AA-4	CAZ GP OWNERSHIP CO AGGREGATOR - Secured Senored Loan Facility (Term Loan)	1	19,800,000	19,800,000
57629*GN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,295,971	15,150,333	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			06051G-HG-7	Bank of America Corp-SENIOR UNSECURED	1	15,295,971	15,150,333
57629*GN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	24,963,808	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			246114-A*-3	Delaware Life Global Funding Ser 2025-1 (DEFINITIVE NOTE)	1	25,000,000	24,963,808
57629*GN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,000	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			04525S-AB-2	ASP WHCO Funding 3K, L.P. Class A Loans	1	10,000,000	10,000,000
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	17,083,618	(83,829,587)	09/18/2023	06/16/2051	SOFR Replacement Swap - CME cleared	83,618	(100,812,552)	57632B-BB-9	MASSMUTUAL HLDG LLC PROMISSORY NOTE	2	17,000,000	16,982,965
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		43,754,076	43,754,076	09/18/2023	06/16/2051	SOFR Replacement Swap - CME cleared			51513B-AA-9	Landmark Equity Partners XVI-D, LLC	1	43,754,076	43,754,076
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,295,337	26,295,337	09/18/2023	06/16/2051	SOFR Replacement Swap - CME cleared			30034B-AA-3	EVERLAKE PRIVATE FUND BORROWER, LLC - Senior Secured Loan	2	26,295,337	26,295,337
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		79,553,571	79,553,571	09/18/2023	06/16/2051	SOFR Replacement Swap - CME cleared			09262X-AB-7	Blackstone Credit Rated Fund Trust SPV LP - Tranche A-2 Delayed Draw Term Loan	1	79,553,571	79,553,571
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,000,000	24,107,088	09/18/2023	06/16/2051	SOFR Replacement Swap - CME cleared			067930-AS-6	Barings Private Credit C-BPCC 2023-1A BR	1	24,000,000	24,107,088
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,000,000	23,962,272	09/18/2023	06/16/2051	SOFR Replacement Swap - CME cleared			13890A-AA-1	Canyon CLO 2026-1 Ltd-CANYC 2026-1A A1	1	24,000,000	23,962,272
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,000,000	24,101,760	09/18/2023	06/16/2051	SOFR Replacement Swap - CME cleared			36248M-AU-1	GT Loan Financing I Ltd -GTLNF 2013-1A BR2	1	24,000,000	24,101,760

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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*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,700,000	23,658,241	09/18/2023	06/16/2051	SOFR Replacement Swap - CME cleared			06762J-AQ-6	Barings CLO Ltd 2021-II-BABSN 2021-2A CR	1	23,700,000	23,658,241
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	27,510,929	(52,788,998)	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared	58,718	(80,282,387)	72403*-CV-2	Pioneers Gate 2024-5 BLVN Issuance Confirmation	1	27,452,211	27,493,389
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		34,000,000	34,008,330	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			05555G-AA-0	BCC Middle Market CLO 20-BCMM 2024-1A A1	1	34,000,000	34,008,330
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,592,322	16,238,520	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			66704J-AY-4	NORTHSTAR EDUCATION FINA-SERIES 2004-1 CLASS B1	1	16,592,322	16,238,520
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,847,724	1,831,667	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			63942N-AC-2	Navient Student Loan Tru-NAVSL 2021-1A B	1	1,847,724	1,831,667
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,000,000	31,017,143	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			03665C-AD-5	Antares CLO 2024-2 LLC-ANTR 2024-2A A	1	31,000,000	31,017,143
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,278,556	35,278,556	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			239426-AD-1	DAWSON RATED FUND 6-R1 LP - Secured Class A Term Loan	1	35,278,556	35,278,556
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,952,500	17,056,741	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			12516L-AC-9	CBAMR 2018-5A A1R-CBAMR 2018-5A A1R	1	16,952,500	17,056,741
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,620,000	9,613,026	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			067934-AJ-8	Barings Middle Market CL-BMM 2023-IIA A1R	1	9,620,000	9,613,026
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,257,000	12,238,737	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			97988M-AS-2	Woodmont 2021-8 Trust-WDMNT 2021-8A A2R	1	12,257,000	12,238,737
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	13,507,263	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			74264*-AJ-5	PRISA LHC, LLC Senior Unsecured Notes	1	15,000,000	13,507,263
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,000	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			04525S-AB-2	ASP WHCO Funding 3k, L.P. Class A Loans	1	10,000,000	10,000,000
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	33,012,227	(51,586,619)	09/22/2023	06/22/2051	SOFR Replacement Swap - CME cleared	59,786	(84,588,489)	72403*-CV-2	Pioneers Gate 2024-5 BLVN Issuance Confirmation	1	32,952,441	33,001,870
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,071,628	9,071,628	09/22/2023	06/22/2051	SOFR Replacement Swap - CME cleared			239426-AD-1	DAWSON RATED FUND 6-R1 LP - Secured Class A Term Loan	1	9,071,628	9,071,628
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,423,583	1,701,747	09/22/2023	06/22/2051	SOFR Replacement Swap - CME cleared			429827-AK-4	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A10	1	1,423,583	1,701,747
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,246,614	1,276,470	09/22/2023	06/22/2051	SOFR Replacement Swap - CME cleared			429827-AP-3	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A14	1	1,246,614	1,276,470
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,196,222	1,188,516	09/22/2023	06/22/2051	SOFR Replacement Swap - CME cleared			429827-AB-4	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A2	1	1,196,222	1,188,516
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		226,916	227,363	09/22/2023	06/22/2051	SOFR Replacement Swap - CME cleared			83715A-AJ-8	SOUTH CAROLINA STUDENT L-SR UNSECURED	1	226,916	227,363
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,753,396	1,816,077	09/22/2023	06/22/2051	SOFR Replacement Swap - CME cleared			64033Q-AC-3	NELNET STUDENT LOAN TRUS-SERIES 2015-2A CLASS B	1	1,753,396	1,816,077
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		355,040	360,291	09/22/2023	06/22/2051	SOFR Replacement Swap - CME cleared			17284L-AB-0	CIT EDUCATION LOAN TRUST-SERIES 2007-1 CLASS B	2	355,040	360,291
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,049,153	7,049,569	09/22/2023	06/22/2051	SOFR Replacement Swap - CME cleared			056162-AS-9	Babson CLO Ltd 2015-I-BABSN 2015-IA CR	1	7,049,153	7,049,569
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,669,812	13,697,668	09/22/2023	06/22/2051	SOFR Replacement Swap - CME cleared			75625Q-AE-9	Reckitt Benckiser Treasu-SENIOR UNSECURED	1	13,669,812	13,697,668
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		29,434,560	29,434,560	09/22/2023	06/22/2051	SOFR Replacement Swap - CME cleared			51513B-AA-9	Landmark Equity Partners XVI-D, LLC	1	29,434,560	29,434,560
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		33,272,727	33,272,727	09/22/2023	06/22/2051	SOFR Replacement Swap - CME cleared			87301*-AA-1	TCG BDC II SPV 2 LLC-Revolving Credit Facility	2	33,272,727	33,272,727
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,750,000	17,805,842	09/22/2023	06/22/2051	SOFR Replacement Swap - CME cleared			438453-AJ-1	Honey Hill Park CLO Ltd-HONPK 2026-1A C1	1	17,750,000	17,805,842
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,869,757	09/22/2023	06/22/2051	SOFR Replacement Swap - CME cleared			87345B-AB-5	TI ABS SUB 1 LLC Series B Senior Secured Notes	2	10,000,000	9,869,757
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,205,192	09/22/2023	06/22/2051	SOFR Replacement Swap - CME cleared			E1000#-AA-7	Acciona Financiacion Fil Green Gtd Senior Secured Note Series A	2	10,000,000	10,205,192
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,368,818	09/22/2023	06/22/2051	SOFR Replacement Swap - CME cleared			G5222B-AA-0	Keller Holdings Limited Gtd Senior Note Series A	2	10,000,000	10,368,818

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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		10,000,000	9,960,994	09/22/2023	06/22/2051	SOFR Replacement Swap - CME cleared			N9062F-AC-1	VTTI BV Senior Secured Note Series 1	2	10,000,000	9,960,994
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,275,328	09/22/2023	06/22/2051	SOFR Replacement Swap - CME cleared			78396*-AK-4	SCF Funding LLC Senior Unsecured Notes	2	10,000,000	10,275,328
57629*GW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,042,647	09/22/2023	06/22/2051	SOFR Replacement Swap - CME cleared			78396*-AR-9	SCF FUNDING LLC Senior Unsecured Notes	2	10,000,000	10,042,647
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	1,392,392	(122,951,737)	09/21/2023	06/21/2051	SOFR Replacement Swap - CME cleared	85,811	(124,264,245)	512807-AU-2	Lam Research Corp-SENIOR UNSECURED	1	1,306,581	1,312,508
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,496	28,361	09/21/2023	06/21/2051	SOFR Replacement Swap - CME cleared			172967-LW-9	Citigroup Inc-SENIOR UNSECURED Barings Loan Partners CL-BABSN LP-5A A	1	28,496	28,361
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		58,148,947	58,193,955	09/21/2023	06/21/2051	SOFR Replacement Swap - CME cleared			06764C-AA-4	TGS BDC II SPV 2 LLC-Revolving Credit Facility	1	58,148,947	58,193,955
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,054,545	31,054,545	09/21/2023	06/21/2051	SOFR Replacement Swap - CME cleared			87301*-AA-1	Golub Capital Partners C-GOBSL 2020-50A CR2	2	31,054,545	31,054,545
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,500,000	14,467,825	09/21/2023	06/21/2051	SOFR Replacement Swap - CME cleared			38178D-AW-7	Hayfin US XII Ltd-HAYFN 2020-12A BR	1	14,500,000	14,467,825
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,400,000	14,416,718	09/21/2023	06/21/2051	SOFR Replacement Swap - CME cleared			42087D-AQ-2	Barings CLO Ltd 2020-I-BABSN 2020-1A CR2	1	14,400,000	14,416,718
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,350,000	14,364,163	09/21/2023	06/21/2051	SOFR Replacement Swap - CME cleared			06762L-AX-6	US Bancorp-SENIOR UNSECURED	1	14,350,000	14,364,163
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,676,152	14,093,291	09/21/2023	06/21/2051	SOFR Replacement Swap - CME cleared			91159H-JC-5	OCP CLO 2017-14 Ltd-OCP 2017-14A B1R	1	13,676,152	14,093,291
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,250,000	14,258,750	09/21/2023	06/21/2051	SOFR Replacement Swap - CME cleared			67097Q-AS-4	Carlyle US CLO 2021-7 LT-CGMS 2021-7A BR	1	14,250,000	14,258,750
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,200,000	14,203,806	09/21/2023	06/21/2051	SOFR Replacement Swap - CME cleared			14316W-AQ-2	Pikes Peak CLO 22-PIPK 2026-22A B	1	14,200,000	14,203,806
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,500,000	12,513,575	09/21/2023	06/21/2051	SOFR Replacement Swap - CME cleared			720921-AE-5	AIMCO CLO 28 Ltd-AIMCO 2025-28A C	1	12,500,000	12,513,575
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,450,000	12,450,685	09/21/2023	06/21/2051	SOFR Replacement Swap - CME cleared			00902D-AG-5	Barings CLO Ltd 2025-V-BABSN 2025-5A C	1	12,450,000	12,450,685
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,450,000	12,481,772	09/21/2023	06/21/2051	SOFR Replacement Swap - CME cleared			06765B-AD-9	Barings CLO Ltd 2023-III-BABSN 2023-3A C1R	1	12,450,000	12,481,772
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,450,000	12,496,600	09/21/2023	06/21/2051	SOFR Replacement Swap - CME cleared			067932-AL-7	MidOcean Credit CLO XXII-MIDO 2026-22A B	1	12,450,000	12,496,600
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,450,000	12,441,285	09/21/2023	06/21/2051	SOFR Replacement Swap - CME cleared			58803R-AE-5	CIFC Funding 2021-I Ltd-CIFC 2021-1A BR	1	12,450,000	12,441,285
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,400,000	12,414,260	09/21/2023	06/21/2051	SOFR Replacement Swap - CME cleared			12563E-AQ-6	Barings CLO Ltd 2022-III-BABSN 2022-3A BR	1	12,400,000	12,414,260
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,300,000	12,321,525	09/21/2023	06/21/2051	SOFR Replacement Swap - CME cleared			06762V-AJ-5	Generate CLO 15 Ltd-GNRT 2024-15A B	1	12,300,000	12,321,525
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,300,000	12,309,385	09/21/2023	06/21/2051	SOFR Replacement Swap - CME cleared			37147X-AC-7	Elmwood CLO 39 Ltd-ELM39 2025-2A C1	1	12,300,000	12,309,385
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,250,000	12,282,475	09/21/2023	06/21/2051	SOFR Replacement Swap - CME cleared			289910-AG-6	Katayma CLO I Ltd-KTAMA 2023-1A BR	1	12,250,000	12,282,475
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,200,000	12,267,002	09/21/2023	06/21/2051	SOFR Replacement Swap - CME cleared			48585J-AN-0	Neuberger Berman Loan Ad-NEUB 2017-24A BR2	1	12,200,000	12,267,002
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,100,000	12,126,063	09/21/2023	06/21/2051	SOFR Replacement Swap - CME cleared			64130H-AW-1	Barings Middle Market Lo-BMMLP 2024-IIA A	1	12,100,000	12,126,063
57629*GP0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	8,073,401	(92,389,535)	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared	73,401	(100,391,495)	067925-AC-1	Barings Loan Partners CL-BABSN LP-1A D	1	8,000,000	8,001,960
57629*GP0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		25,000,000	25,024,750	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			06763R-AD-6	CAZ GP OWNERSHIP CO AGGREGATOR - Secured Senored Loan Facility (Term Loan)	2	25,000,000	25,024,750
57629*GP0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		90,000,000	90,000,000	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			149798-AA-4		1	90,000,000	90,000,000

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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*GP0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,700,000	12,736,792	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			25255U-AU-6	Diameter Capital Clo 6 L-DQLO 2024-6A CR	1	12,700,000	12,736,792
57629*GP0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		11,496,355	12,666,173	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			87301A-AA-8	TCW Steel City Rated Note Feeder LP - A Ser 2025-1 LP	1	11,496,355	12,666,173
57629*GP0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,600,000	12,615,410	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			56607T-AU-9	Marble Point CLO XXIII L-IMP23 2021-4A A2R	1	12,600,000	12,615,410
57629*GP0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,507,343	12,522,104	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			06738E-CT-0	Barclays PLC-SENIOR UNSECURED	2	12,507,343	12,522,104
57629*GP0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,500,000	12,516,225	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			03990F-AE-2	Ares LXXIV CLO Ltd-ARES 2024-74A B	1	12,500,000	12,516,225
57629*GP0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,500,000	12,501,450	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			05617F-AG-5	BXDL Static CLO 2025-1 L-BXDL 2025-1A C	1	12,500,000	12,501,450
57629*GP0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,500,000	12,500,075	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			118382-BA-7	Buckhorn Park CLO Ltd-BKPRK 2019-1A ARR	1	12,500,000	12,500,075
57629*GP0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,500,000	12,499,946	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			14051L-AF-9	Capital Street Master Tr-CAPST 2026-1 B	1	12,500,000	12,499,946
57629*GP0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,500,000	11,937,500	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			319383-AE-5	First Busey Corp-SUBORDINATED	2	12,500,000	11,937,500
57629*GP0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,500,000	12,524,813	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			67115L-AL-8	OHA Credit Partners XVI-OAKC 2021-16A B1R	1	12,500,000	12,524,813
57629*GP0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,500,000	12,525,388	09/18/2023	06/18/2051	SOFR Replacement Swap - CME cleared			67579M-AE-1	OCP CLO 2026-50 Ltd-OCP 2026-50A B	1	12,500,000	12,525,388
57629*HL8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	200,000,000	5,268,795	(79,561,756)	07/10/2023	07/08/2051	SOFR Replacement Swap - CME cleared	64,495	(84,766,056)	87167G-CH-1	Symphony CLO XXII Ltd-SYMP 2020-22A A1AR	1	5,204,300	5,204,300
57629*HL8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		155,486,842	155,486,842	07/10/2023	07/08/2051	SOFR Replacement Swap - CME cleared			04525S-AD-8	ASP WHCO Funding 3k, L.P. Class C Loans	2	155,486,842	155,486,842
57629*HL8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		62,820,000	62,820,000	07/10/2023	07/08/2051	SOFR Replacement Swap - CME cleared			03776#-AB-8	Apollo Asset-Backed Finance Lending Partners 1, L.P. - Class B	2	62,820,000	62,820,000
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	350,000,000	45,697,039	(106,345,552)	07/10/2023	07/09/2051	SOFR Replacement Swap - CME cleared	97,039	(152,022,981)	92917W-BL-1	Voya CLO 2018-4 Ltd-VOYA 2018-4A A1RR	1	45,600,000	45,677,429
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		40,100,000	40,153,373	07/10/2023	07/09/2051	SOFR Replacement Swap - CME cleared			78663B-AA-7	Sagard-Halseypoint Clo 1-HLSY 2025-10A A1	1	40,100,000	40,153,373
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		43,144,343	43,272,697	07/10/2023	07/09/2051	SOFR Replacement Swap - CME cleared			14016B-AA-6	Capital Four US CLO Ltd-C4US 2025-4A A1	1	43,144,343	43,272,697
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	9,214,398	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	9,214,398
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,838,775	17,746,014	07/10/2023	07/09/2051	SOFR Replacement Swap - CME cleared			11702#-AA-4	Brunswick Asset Financing LLC - Term A Loan	1	17,838,775	17,746,014
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,750,000	6,751,870	07/10/2023	07/09/2051	SOFR Replacement Swap - CME cleared			50204A-AE-6	LOM LP-LOM 32A B	1	6,750,000	6,751,870
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,442,840	5,218,089	07/10/2023	07/09/2051	SOFR Replacement Swap - CME cleared			86209*-AA-6	Stonehenge OH Rural Fund II LLC Series 2021B-1	1	5,442,840	5,218,089
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,327,699	6,873,544	07/10/2023	07/09/2051	SOFR Replacement Swap - CME cleared			86208#-AA-3	Stonehenge Cap Fund Conn VI Series 2021B-1	1	7,327,699	6,873,544
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,049,303	30,049,303	07/10/2023	07/09/2051	SOFR Replacement Swap - CME cleared			09259#-AA-5	BLACKSTONE WAVE ASSET HOLDCO L.L.C. - Credit Facility Revolver	2	30,049,303	30,049,303
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		32,000,000	31,926,400	07/10/2023	07/09/2051	SOFR Replacement Swap - CME cleared			049400-AB-0	Atlas Secured Advance Funding, L.P.	1	32,000,000	31,926,400
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,500,000	21,533,024	07/10/2023	07/09/2051	SOFR Replacement Swap - CME cleared			83011P-AJ-6	Sixth Street CLO XXI Ltd-SIXST 2022-21A AR	1	21,500,000	21,533,024
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,500,000	21,621,475	07/10/2023	07/09/2051	SOFR Replacement Swap - CME cleared			936919-AQ-2	Warwick Capital CLO 1 Lt-WWICK 2023-1A BR	1	21,500,000	21,621,475
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,200,000	21,217,426	07/10/2023	07/09/2051	SOFR Replacement Swap - CME cleared			64135D-AL-9	Neuberger Berman Loan Ad-NEUB 2022-47A BR	1	21,200,000	21,217,426
57629*HC8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	50,482,335	07/10/2023	07/09/2051	SOFR Replacement Swap - CME cleared			11523*-AC-9	BROWN ADVISORY MANAGEMEN Senior Secured Note	1	50,000,000	50,482,335

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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*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	7,720,921	(75,483,226)	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared	70,921	(82,750,193)	281397-AP-4	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A1	1	7,650,000	7,266,967
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,350,000	4,132,197	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	4,132,197
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,946,911	2,802,294	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			281397-AQ-2	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A2	1	2,946,911	2,802,294
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,085,436	3,919,528	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			83149E-AG-2	SLM STUDENT LN TR 2006-5-NOTE CL B Dryden 64 CLO Ltd-DRSLF 2018-64A B	2	4,085,436	3,919,528
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,800,000	12,822,093	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			26251L-AE-4		1	12,800,000	12,822,093
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,000,000	27,813,635	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			64033E-AB-2	NSLT 2013-2A B	2	28,000,000	27,813,635
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,359	6,337,819	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			78442G-KP-0	SLM Student Loan Trust 2-SLMA 2003-14 B	1	6,400,359	6,337,819
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,600,000	13,227,359	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	13,227,359
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,100,000	10,308,287	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	10,308,287
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,506,631	6,438,080	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			64031C-AB-8	NELNET STUDENT LOAN TRUS-SERIES 2012-2A CLASS B	2	6,506,631	6,438,080
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,299,927	1,287,782	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			78442G-PS-9	SLM STUDENT LOAN TRUST-SERIES 2005-5 CLASS B	2	1,299,927	1,287,782
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,113,208	9,131,778	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			75625Q-AE-9	Reckitt Benckiser Treasu-SENIOR UNSECURED	1	9,113,208	9,131,778
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,913,058	3,879,053	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			63942N-AC-2	Navient Student Loan Tru-NAVSL 2021-1A B	1	3,913,058	3,879,053
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,133,012	21,133,012	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			G6684B-AA-9	QHA Credit Solutions Master Fund I SPV, L.P. - Fund I Revolver	1	21,133,012	21,133,012
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,636,364	16,636,364	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			87301*-AA-1	TCG BDC II SPV 2 LLC-Revolving Credit Facility	2	16,636,364	16,636,364
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,500,000	6,495,288	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			067934-AJ-8	Barings Middle Market CL-BMM 2023-11A A1R	1	6,500,000	6,495,288
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,750,000	18,749,625	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			13876L-AW-7	Canyon CLO 2020-1 Ltd-CANYC 2020-1A AR2	1	18,750,000	18,749,625
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	25,159,180	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			27889*-AR-0	ECOM ATLANTIC INC Senior Unsecured Notes	1	25,000,000	25,159,180
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,000	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			04525S-AB-2	ASP WHCO Funding 3K, L.P. Class A Loans	1	10,000,000	10,000,000
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	1,803,187	(122,411,709)	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared	106,383	(124,148,409)	38021F-AB-7	GOAL CAPITAL FUNDING TRU-SERIES 2015-1 CLASS B	3	1,696,804	1,736,700
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,111,422	14,111,422	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			239426-AD-1	DAWSON RATED FUND 6-R1 LP - Secured Class A Term Loan	1	14,111,422	14,111,422
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,036,296	6,038,765	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	6,036,296	6,038,765
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,896,229	31,961,226	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			75625Q-AE-9	Reckitt Benckiser Treasu-SENIOR UNSECURED	1	31,896,229	31,961,226
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,000,000	24,040,704	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			70016W-AQ-7	Park Blue CLO 2022-1 Ltd-PKBLU 2022-1A A1R	1	24,000,000	24,040,704
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,000,000	28,000,000	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			14979B-AA-4	CAZ GP OWNERSHIP CO AGGREGATOR - Secured Senored Loan Facility (Term Loan)	1	28,000,000	28,000,000
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,922,000	18,258,744	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared				Oversea-Chinese Banking - SUBORDINATED	2	17,922,000	18,258,744
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,875,000	17,894,645	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			55956C-AE-1	Magnetite Xlv Ltd-MAGNE 2025-45A B	1	17,875,000	17,894,645

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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*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,850,000	17,862,923	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			48936A-AC-9	KLLM 2025-23A B-KLLM 2025-23A B	1	17,850,000	17,862,923
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,600,000	13,655,134	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			28473C-AE-2	Eldridge CLO 2026-3 Ltd-ELD 2026-3A B	1	13,600,000	13,655,134
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,600,000	13,633,415	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			68628H-AE-1	Orion CLO 2026-7 Ltd-ANTOR 2026-7A B	1	13,600,000	13,633,415
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,606,765	13,318,786	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			64033D-AB-4	NELNET STUDENT LOAN TRUS-SERIES 2013-3A CLASS B	2	12,606,765	13,318,786
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,350,000	13,339,707	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			12719A-AE-4	CTM CLO LTD CTM_26-3-CTM 2026-3A B	1	13,350,000	13,339,707
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,350,000	13,351,428	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			156945-AL-1	Cerberus Loan Funding XL-CERB 2023-4A BR	1	13,350,000	13,351,428
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,350,000	13,363,043	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			55954N-AW-9	Magnetite XXIII Ltd-MAGNE 2019-23A CR2	1	13,350,000	13,363,043
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,302,173	13,319,604	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			67097L-AV-8	OCP CLO 2017-13 Ltd-OCP 2017-13A AR2	1	13,302,173	13,319,604
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,200,000	13,209,016	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			17181U-AE-8	CIFC Funding Ltd-CIFC 2024-2A B	1	13,200,000	13,209,016
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,100,000	13,115,524	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			89623W-AW-9	Trimaran Cavu 2023-2 Ltd-CAVU 2023-2A BR	1	13,100,000	13,115,524
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,000,000	13,030,927	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			06764P-AG-2	Barings CLO Ltd 2025-III-BABSN 2025-3A C	1	13,000,000	13,030,927
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,000,000	13,040,040	09/28/2023	06/28/2051	SOFR Replacement Swap - CME cleared			78662A-AB-8	Sagard-Halseypoint Clo 8-HLSY 2024-8A B	1	13,000,000	13,040,040
57629*HM6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	200,000,000	54,048,341	(34,957,469)	07/12/2023	07/12/2051	SOFR Replacement Swap - CME cleared	48,341	(89,018,003)	06763R-AA-2	Barings Loan Partners CL-BABSN LP-1A A	1	54,000,000	54,060,534
57629*HM6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		50,000,000	50,067,350	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	50,067,350
57629*HM6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		48,389,334	48,488,048	07/12/2023	07/12/2051	SOFR Replacement Swap - CME cleared			06763K-AC-3	Barings Middle Market CL-BMM 2023-1A A1	1	48,389,334	48,488,048
57629*HM6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		19,100,000	19,104,393	07/12/2023	07/12/2051	SOFR Replacement Swap - CME cleared			46600C-BC-3	IVY Hill Middle Market C-IVYH 12A A2RR	1	19,100,000	19,104,393
57629*HM6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		19,000,000	19,038,513	07/12/2023	07/12/2051	SOFR Replacement Swap - CME cleared			033291-BA-2	Anchorage Capital Clo 13-ANCHC 2019-13A BRR	1	19,000,000	19,038,513
57629*HM6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		19,000,000	19,070,794	07/12/2023	07/12/2051	SOFR Replacement Swap - CME cleared			08181V-BC-8	Benefit Street Partners -BSP 2018-16A BR2	1	19,000,000	19,070,794
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	42,798,475	(21,166,912)	07/10/2023	07/08/2051	SOFR Replacement Swap - CME cleared	48,475	(64,037,253)	06762B-AS-9	Barings CLO Ltd 2020-IV-BABSN 2020-4A AR	1	42,750,000	42,870,341
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		40,000,000	40,087,840	07/10/2023	07/08/2051	SOFR Replacement Swap - CME cleared			09077L-AL-6	Birch Grove CLO 2 Ltd-BGCLC 2021-2A A1R	1	40,000,000	40,087,840
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,500,000	4,504,959	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	4,504,959
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	23,000,308	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	23,000,308
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,049,303	30,049,303	07/10/2023	07/08/2051	SOFR Replacement Swap - CME cleared			092598-AA-5	BLACKSTONE WAVE ASSET HOLDCO L.L.C. - Credit Facility Revolver	2	30,049,303	30,049,303
57629*HQ7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,074,370	07/10/2023	07/08/2051	SOFR Replacement Swap - CME cleared			125166-AE-6	CBAM 2018-6 Ltd-CBAM 2018-6A BR2	1	15,000,000	15,074,370
57629*HP9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	300,000,000	292,864,609	84,867,225	08/09/2023	08/09/2051	SOFR Replacement Swap - CME cleared	71,408	(133,068,191)	912810-RV-2	US TREASURY N/B-UNSECURED	1	292,793,201	217,935,416
57629*HP9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		4,814,371	4,814,371	08/09/2023	08/09/2051	SOFR Replacement Swap - CME cleared			171435-AA-8	CHURCHILL CFO 2022-1 LTD. - Class A Revolver	1	4,814,371	4,814,371
57629*HP9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		5,000,000	4,988,500	08/09/2023	08/09/2051	SOFR Replacement Swap - CME cleared			049400-AB-0	Atlas Secured Advance Funding, L.P.	1	5,000,000	4,988,500
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	350,000,000	6,108,493	(152,822,187)	07/21/2023	07/21/2051	SOFR Replacement Swap - CME cleared	108,493	(158,828,913)	06763R-AA-2	Barings Loan Partners CL-BABSN LP-1A A	1	6,000,000	6,006,726

STATEMENT AS OF JUNE 30, 2026 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		10,000,000	10,007,100	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	10,007,100
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		247,141,507	247,141,507	07/21/2023	07/21/2051	SOFR Replacement Swap – CME cleared			186856-AB-8	Cliffwater Corporate Lending Fund – Effective Date Term Loan	1	247,141,507	247,141,507
57629*HB0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		88,500,000	88,296,450	07/21/2023	07/21/2051	SOFR Replacement Swap – CME cleared			049400-AB-0	Atlas Secured Advance Funding, L.P.	1	88,500,000	88,296,450
57629*HH7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	200,000,000	42,581,964	(44,135,220)	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared	55,018	(86,662,166)	171435-AA-8	CHURCHILL CFO 2022-1 LTD. – Class A Revolver	1	42,526,946	42,526,946
57629*HH7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		60,145,308	44,768,091	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared			912810-RV-2	US TREASURY N/B-UNSECURED	1	60,145,308	44,768,091
57629*HH7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		50,000,000	50,021,350	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared			03665L-AL-7	Antares CLO 2018-3 LTD-ANTR 2018-3A1R	1	50,000,000	50,021,350
57629*HH7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		33,272,727	33,272,727	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared			87301*-AA-1	TCG BDC II SPV 2 LLC-Revolving Credit Facility	2	33,272,727	33,272,727
57629*HH7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,000,000	15,018,810	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared			04019H-AS-2	Ares LXIV CLO Ltd-ARES 2022-64A BR	1	15,000,000	15,018,810
57629*HN4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	200,000,000	196,047,623	107,430,339	08/09/2023	08/09/2051	SOFR Replacement Swap – CME cleared	47,623	(88,789,377)	06763R-AA-2	Barings Loan Partners CL-BABSN LP-1A A	1	196,000,000	196,219,716
57629*HN4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		7,500,000	7,482,750	08/09/2023	08/09/2051	SOFR Replacement Swap – CME cleared			049400-AB-0	Atlas Secured Advance Funding, L.P.	1	7,500,000	7,482,750
57629*HK0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	44,590,503	(64,235,831)	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared	68,935	(109,061,615)	53950U-AA-0	Loan Asset Issuer LLC – Series 2023 NG-1A Class A Asset Backed Notes	1	44,521,568	44,825,784
57629*HK0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		31,432,842	32,111,598	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	31,432,842	32,111,598
57629*HK0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		9,989,961	7,435,850	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared			912810-RV-2	US TREASURY N/B-UNSECURED	1	9,989,961	7,435,850
57629*HK0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		18,500,000	18,526,677	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared			15675B-AA-5	CERB 2024-2A A-CERB 2024-2A A	1	18,500,000	18,526,677
57629*HK0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		22,467,066	22,467,066	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared			171435-AA-8	CHURCHILL CFO 2022-1 LTD. – Class A Revolver	1	22,467,066	22,467,066
57629*HK0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		9,500,000	9,478,150	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared			049400-AB-0	Atlas Secured Advance Funding, L.P.	1	9,500,000	9,478,150
57629*HK0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,096,419	12,106,894	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared			06764A-AC-4	Barings Loan Partners CL-BABSN LP-4A A	1	12,096,419	12,106,894
57629*HK0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,000,000	12,025,068	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared			00900G-AQ-8	AIMCO CLO Series 2018-A-AIMCO 2018-AA B1R	1	12,000,000	12,025,068
57629*HK0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,000,000	12,021,132	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared			04017J-AS-0	Ares XLIX CLO Ltd-ARES 2018-49A BR	1	12,000,000	12,021,132
57629*HK0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,000,000	12,044,508	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared			05876H-AE-2	Ballyrock CDO Ltd-BALLY 2024-28A A2	1	12,000,000	12,044,508
57629*HK0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,000,000	12,083,364	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared			13876F-AE-0	Canyon CLO 2025-2 Ltd-CANYC 2025-2A B	1	12,000,000	12,083,364
57629*HK0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,000,000	12,005,520	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared			38179P-AQ-2	Golub Capital Partners C-GOCAP 2023-67A BR	1	12,000,000	12,005,520
57629*HK0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,000,000	11,978,795	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared			46647P-DA-1	JPMorgan Chase & Co-SENIOR UNSECURED	1	12,000,000	11,978,795
57629*HK0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,000,000	12,022,188	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared			69703W-AG-9	Palmer Square CLO 2024-4-PLMRS 2024-4A C	1	12,000,000	12,022,188
57629*HK0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,000,000	11,910,828	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared			87168N-AY-0	Symphony CLO XXXII Ltd-SYMP 2022-32A CR	1	12,000,000	11,910,828
57629*HK0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,000,000	12,000,000	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared			96467K-AS-8	Whitebox CLO IV Ltd-WBOX 2023-4A CR	1	12,000,000	12,000,000
57629*HJ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	300,000,000	258,024,466	120,343,135	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared	82,568	(130,178,658)	912810-QK-7	US TREASURY N/B-BOND	1	257,941,898	250,521,793
57629*HJ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		14,900,000	14,929,159	08/10/2023	08/10/2051	SOFR Replacement Swap – CME cleared			037986-AU-0	Apidos Loan Fund 2024-1 –APID 2024-1A CR	1	14,900,000	14,929,159

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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*HJ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		14,800,000	14,827,691	08/10/2023	08/10/2051	SOFR Replacement Swap - CME cleared			58803F-AS-0	MidOcean Credit CLO XIV -MIDO 2024-14A BR	1	14,800,000	14,827,691
57629*HJ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		14,750,000	14,792,790	08/10/2023	08/10/2051	SOFR Replacement Swap - CME cleared			03767M-AU-2	Apidos CLO XXIX-APID 2018-29A BR	1	14,750,000	14,792,790
57629*LG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	34,047,057	(55,914,390)	08/23/2023	08/23/2051	SOFR Replacement Swap - CME cleared	47,057	(89,955,156)	06764A-AE-0	Barings Loan Partners CL-BABSN LP-4A B	1	34,000,000	34,040,766
57629*LG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		42,716,221	41,739,124	08/23/2023	08/23/2051	SOFR Replacement Swap - CME cleared			22822R-BH-2	Crown Castle Towers LLC-SECURED	1	42,716,221	41,739,124
57629*LG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,476,018	23,476,018	08/23/2023	08/23/2051	SOFR Replacement Swap - CME cleared			092598-AA-5	BLACKSTONE WAVE ASSET HOLDCO L.L.C. - Credit Facility Revolver	2	23,476,018	23,476,018
57629*LG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,500,000	22,511,160	08/23/2023	08/23/2051	SOFR Replacement Swap - CME cleared			18915F-AA-0	Clover CLO 2021-3 LLC-CLVR 2021-3A AR	1	22,500,000	22,511,160
57629*LG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,500,000	22,455,810	08/23/2023	08/23/2051	SOFR Replacement Swap - CME cleared			67091Y-BE-3	CCP CLO 2015-9 Ltd-CCP 2015-9A AR3	1	22,500,000	22,455,810
57629*LG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,300,000	20,974,109	08/23/2023	08/23/2051	SOFR Replacement Swap - CME cleared			20727P-AG-9	Congressional Bancshares-CGLBNC 4 01/01/32	2	22,300,000	20,974,109
57629*LG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,750,000	14,784,205	08/23/2023	08/23/2051	SOFR Replacement Swap - CME cleared			08187L-AC-5	Benefit Street Partners -BSP 2025-42A B	1	14,750,000	14,784,205
57629*LG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,750,000	14,751,800	08/23/2023	08/23/2051	SOFR Replacement Swap - CME cleared			09630Q-AW-1	BlueMountain CLO XXX Ltd-BLUEM 2020-30A BR2	1	14,750,000	14,751,800
57629*LG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,750,000	14,755,443	08/23/2023	08/23/2051	SOFR Replacement Swap - CME cleared			40436T-BG-0	HPS Loan Management 10-2-HLM 10A-16 A2R3	1	14,750,000	14,755,443
57629*HG9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	155,236,949	5,609,058	08/10/2023	08/10/2051	SOFR Replacement Swap - CME cleared	68,790	(108,404,962)	912810-RU-4	US TREASURY N/B-UNSECURED	1	155,168,159	114,014,020
57629*HG9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		6,985,019	6,985,019	08/10/2023	08/10/2051	SOFR Replacement Swap - CME cleared			G66848-AA-9	QHA Credit Solutions Master Fund I SPV, L.P. - Fund I Revolver	1	6,985,019	6,985,019
57629*HG9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		61,824,689	46,679,975	08/10/2023	08/10/2051	SOFR Replacement Swap - CME cleared			912810-TG-3	United States Treasury N-UNSECURED	1	61,824,689	46,679,975
57629*HG9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		2,203,344	2,259,167	08/10/2023	08/10/2051	SOFR Replacement Swap - CME cleared			60040#-AB-8	Millennium Pipeline Comp Senior Secured	1	2,203,344	2,259,167
57629*HG9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		25,000,000	25,036,050	08/10/2023	08/10/2051	SOFR Replacement Swap - CME cleared			15675B-AA-5	CERB 2024-2A A-CERB 2024-2A A	1	25,000,000	25,036,050
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	1,024,580	(7,930,811)	08/21/2023	05/19/2034	SOFR Replacement Swap - CME cleared	30,462	(8,925,712)	77342J-AA-1	Rockford Tower CLO 2018--SERIES 18-1A CLASS A	1	994,118	994,901
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,750,542	18,780,788	08/21/2023	05/19/2034	SOFR Replacement Swap - CME cleared			00112A-AA-0	ABPCI Direct Lending Fun-ABPCI 2024-17A A1	1	18,750,542	18,780,788
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,785,450	15,211,079	08/21/2023	05/19/2034	SOFR Replacement Swap - CME cleared			64033A-AB-0	Nelnet Student Loan Trus-NSLT 2012-4A B	1	14,785,450	15,211,079
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,777,202	15,777,202	08/21/2023	05/19/2034	SOFR Replacement Swap - CME cleared			300348-AA-3	EVERLAKE PRIVATE FUND BORROWER, LLC - Senior Secured Loan	2	15,777,202	15,777,202
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,642,857	19,642,857	08/21/2023	05/19/2034	SOFR Replacement Swap - CME cleared			09262X-AB-7	Blackstone Credit Rated Fund Trust SPV LP - Tranche A-2 Delayed Draw Term Loan	1	19,642,857	19,642,857
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,639,478	15,640,761	08/21/2023	05/19/2034	SOFR Replacement Swap - CME cleared			06744N-BQ-9	Bardot CLO Ltd-BARDT 2019-2A ARR	1	15,639,478	15,640,761
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,000,000	18,018,342	08/21/2023	05/19/2034	SOFR Replacement Swap - CME cleared			06764A-AJ-9	Barings Loan Partners CL-BABSN LP-4A D	2	18,000,000	18,018,342
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,000,000	18,026,172	08/21/2023	05/19/2034	SOFR Replacement Swap - CME cleared			438453-AG-7	Honey Hill Park CLO Ltd-HONPK 2026-1A B	1	18,000,000	18,026,172
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,005,290	08/21/2023	05/19/2034	SOFR Replacement Swap - CME cleared			83012X-AG-4	Sixth Street CLO XIII Lt-SIXST 2019-13A BR2	1	10,000,000	10,005,290
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	400,000,000	32,620,509	(131,610,189)	08/11/2023	02/11/2050	SOFR Replacement Swap - CME cleared	120,509	(164,158,387)	42088A-AL-8	Hayfin US XIV Ltd-HAYFN 2021-14A A1R	1	32,500,000	32,548,198
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		66,579,754	64,696,884	08/11/2023	02/11/2050	SOFR Replacement Swap - CME cleared			G5147*-AD-8	Johnson Matthey PLC Senior Note Ser	2	66,579,754	64,696,884

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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	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		46,970,000	47,022,137	08/11/2023	02/11/2050	SOFR Replacement Swap - CME cleared			58803T-BA-8	MidOcean Credit CLO XII -MIDO 2023-12A A1RR	1	46,970,000	47,022,137
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,668,261	8,668,261	08/11/2023	02/11/2050	SOFR Replacement Swap - CME cleared			87167G-CH-1	Symphony CLO XXII Ltd-SYMP 2020-22A A1AR	1	8,668,261	8,668,261
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		34,207,732	34,207,732	08/11/2023	02/11/2050	SOFR Replacement Swap - CME cleared			515138-AA-9	Landmark Equity Partners XVI-D, LLC	1	34,207,732	34,207,732
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,361,167	14,361,167	08/11/2023	02/11/2050	SOFR Replacement Swap - CME cleared			186858-AC-6	Cliffwater Corporate Lending Fund - Senior Secured Revolving Credit Facility	1	14,361,167	14,361,167
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		27,800,000	27,835,612	08/11/2023	02/11/2050	SOFR Replacement Swap - CME cleared			06793Z-AU-7	Barings CLO Ltd 2023-III-BABSN 2023-3A BR	1	27,800,000	27,835,612
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		27,426,008	27,422,120	08/11/2023	02/11/2050	SOFR Replacement Swap - CME cleared			00384A-AA-1	Abry Liquid Credit CLO 2-ALC 2026-3A A1	1	27,426,008	27,422,120
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,520,000	26,561,902	08/11/2023	02/11/2050	SOFR Replacement Swap - CME cleared			06763H-AQ-9	Barings CLO Ltd 2022-IV-BABSN 2022-4A BR	1	26,520,000	26,561,902
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,309,958	26,359,649	08/11/2023	02/11/2050	SOFR Replacement Swap - CME cleared			48585J-AL-4	Katayma CLO I Ltd-KTAMA 2023-1A AR	1	26,309,958	26,359,649
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,100,000	26,103,706	08/11/2023	02/11/2050	SOFR Replacement Swap - CME cleared			58803L-AE-8	MidOcean Credit CLO XVII-MIDO 2025-18A B	1	26,100,000	26,103,706
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,009,480	08/11/2023	02/11/2050	SOFR Replacement Swap - CME cleared			67115W-AU-4	CHA Credit Funding 1 LTD-OAKC 2018-1A B1R	1	10,000,000	10,009,480
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,023,610	08/11/2023	02/11/2050	SOFR Replacement Swap - CME cleared			67570K-AN-4	OCP CLO Ltd-OCP 2023-27A CR2	1	10,000,000	10,023,610
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	8,917,758	08/11/2023	02/11/2050	SOFR Replacement Swap - CME cleared			69347S-BA-2	PNC Financial Services G-SENIOR UNSECURED	1	10,000,000	8,917,758
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,046,690	08/11/2023	02/11/2050	SOFR Replacement Swap - CME cleared			72132D-AE-1	Pikes Peak CLO 19 2025-PIPK 2025-19A C	1	10,000,000	10,046,690
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,021,240	08/11/2023	02/11/2050	SOFR Replacement Swap - CME cleared			74980Q-AQ-4	RR 17 Ltd-RRAM 2021-17A A2R	1	10,000,000	10,021,240
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,055,560	08/11/2023	02/11/2050	SOFR Replacement Swap - CME cleared			75000K-BE-6	RR 25 Ltd-RRAM 2023-25A BR2	1	10,000,000	10,055,560
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,015,010	08/11/2023	02/11/2050	SOFR Replacement Swap - CME cleared			75009N-AA-0	Rad CLO 9 Ltd-RAD 2020-9A A1R	1	10,000,000	10,015,010
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,014,730	08/11/2023	02/11/2050	SOFR Replacement Swap - CME cleared			75904P-AA-1	Regatta 36 Funding Ltd-REG36 2026-1A A1	1	10,000,000	10,014,730
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,022,260	08/11/2023	02/11/2050	SOFR Replacement Swap - CME cleared			78109W-AG-0	RR 44 Ltd-RRAM 2026-44A B1	1	10,000,000	10,022,260
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	185,000,000	20,051,022	(58,007,568)	08/21/2023	02/20/2050	SOFR Replacement Swap - CME cleared	51,022	(78,019,468)	74980P-AC-7	ALM Ltd/KY-SERIES 21-14A CLASS A2	1	20,000,000	20,011,900
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,405,000	6,412,110	08/21/2023	02/20/2050	SOFR Replacement Swap - CME cleared			58803T-BA-8	MidOcean Credit CLO XII -MIDO 2023-12A A1RR	1	6,405,000	6,412,110
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,780,360	21,152,054	08/21/2023	02/20/2050	SOFR Replacement Swap - CME cleared			749868-BB-6	RREEF America REIT II, I Senior Unsecured Notes	1	21,780,360	21,152,054
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,113,333	18,100,201	08/21/2023	02/20/2050	SOFR Replacement Swap - CME cleared			067934-AJ-8	Barings Middle Market CL-BMM 2023-IIA A1R	1	18,113,333	18,100,201
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		70,000,000	70,000,000	08/21/2023	02/20/2050	SOFR Replacement Swap - CME cleared			09262X-AD-3	Blackstone Credit Rated Fund Trust SPV LP - Tranche A-1 Delayed Draw Term Loan	1	70,000,000	70,000,000
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,100,000	17,100,496	08/21/2023	02/20/2050	SOFR Replacement Swap - CME cleared			69122H-AA-8	Owl Rock CLO XVIII LLC-OR 2024-18A A	1	17,100,000	17,100,496
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,500,000	17,479,980	08/21/2023	02/20/2050	SOFR Replacement Swap - CME cleared			95023A-AL-4	Wellfleet CLO 2021-2 Ltd-WELF 2021-2A A1R	1	17,500,000	17,479,980
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,000,000	08/21/2023	02/20/2050	SOFR Replacement Swap - CME cleared			04020R-AC-2	Ares Direct Lending CLO -ARESOL 2024-1A B	1	15,000,000	15,000,000
57629*NN7	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	25,563,500	24,085,450	25,512,232	05/16/2023	05/16/2033	Currency Swap	(1,607,200)	(1,987,336)	X20048-AA-2	Ciconia Investments Limi Senior Secured Notes	1	25,692,650	27,499,568

STATEMENT AS OF JUNE 30, 2026 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*MM0	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	34,398,000	32,863,950	33,525,777	06/20/2023	06/20/2033	Currency Swap	(1,578,150)	(3,199,560)	L3551#-AQ-3 ..	Ferrero International SA Gtd Senior Note Series D	2	34,442,100	36,725,337
57629*MN8	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	18,018,000	17,214,450	17,829,378	06/20/2023	06/20/2030	Currency Swap	(826,650)	(1,372,536)	L3551#-AN-0 ..	Ferrero International SA Gtd Senior Note Series B	2	18,041,100	19,201,914
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	25,144,000	13,954,994	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR		(11,223,981)	67115L-AJ-3 ..	OHA Credit Partners XVI-OAKC 2021-16A AR	1	25,144,000	25,178,975
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,009,385	3,920,460	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			78442G-PL-4 ..	SLM STUDENT LOAN TRUST-SERIES 2005-4 CLASS B	1	4,009,385	3,920,460
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	7,013,440	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			77342J-AC-7 ..	Rockford Tower CLO 2018--SERIES 18-1A CLASS B	1	7,000,000	7,013,440
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,000,000	16,033,808	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			14987L-AE-1 ..	CBAM 2017-1 Ltd-CBAMR 2017-1A B1R2	1	16,000,000	16,033,808
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,004,920	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			87169T-AN-0 ..	Symphony CLO 39 Ltd-SYMP 2023-39A BR	1	10,000,000	10,004,920
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	60,000,000	3,490,607	(8,730,089)	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR		(12,244,344)	25654#-AA-0 ..	Dodger Tickets LLC Senior Secured Blackstone Credit Rated Fund Trust SPV LP - Tranche A-2 Delayed Draw Term Loan	1	3,490,607	3,514,255
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,910,714	4,910,714	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			09262X-AB-7 ..	Halseypoint Clo 6 Ltd-HLSY 2022-6A BR	1	4,910,714	4,910,714
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,000,940	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			40639G-AS-8 ..	Magnetite Xxix Ltd-MAGNE 2021-29A BR	1	20,000,000	20,000,940
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,015,940	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			55955K-AN-4 ..	Glanbia plc Senior Unsecured Notes	1	20,000,000	20,015,940
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	13,389,221	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			64000*-AB-1 ..	Sounds Point CLO IV-R LT-SERIES 13-3RA CLASS A	2	15,000,000	13,389,221
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	4,541,413	(6,562,188)	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR		(11,103,315)	83609Y-AC-0 ..	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLASS B	1	4,541,413	4,541,127
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,602,513	1,575,887	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			78442G-QA-7 ..	OHA Credit Partners XVI-OAKC 2021-16A AR	1	1,602,513	1,575,887
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,388,000	5,395,495	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			67115L-AJ-3 ..	EVERLAKE PRIVATE FUND BORROWER, LLC - Senior Secured Loan	2	5,388,000	5,395,495
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,466,321	9,466,321	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			30034#-AA-3 ..	BANK OF AMERICA CORP-SENIOR UNSECURED	1	9,466,321	9,466,321
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,878,155	13,308,121	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			06051G-GG-8 ..	EDENS LIMITED PARTNERSHI Senior Note 4yr	2	15,878,155	13,308,121
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,180,032	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			27985#-AW-2 ..	ASP WHCO Funding 3k, L.P. Class A Loans	1	15,000,000	15,180,032
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,000	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			04525S-AB-2 ..	Barings Middle Market Lo-BMMLP 2024-IIA A	1	10,000,000	10,000,000
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	14,999,999	3,900,359	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR		(11,103,315)	067925-AC-1 ..	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	14,999,999	15,003,674
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		574,885	575,120	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			13876J-AE-2 ..	Lam Research Corp-SENIOR UNSECURED	1	574,885	575,120
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		381,086	382,814	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			512807-AU-2 ..	EVERLAKE PRIVATE FUND BORROWER, LLC - Senior Secured Loan	2	381,086	382,814
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		33,132,124	33,132,124	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			30034#-AA-3 ..	BCC 2025-4A C-BCC 2025-4A C	1	33,132,124	33,132,124
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,063,615	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			05686G-AG-9 ..	Barings Middle Market Lo-BMMLP 2024-IIA A	1	15,000,000	15,063,615
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	14,999,999	3,744,701	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR		(11,258,973)	067925-AC-1 ..	OHA Credit Partners XVI-OAKC 2021-16A AR	1	14,999,999	15,003,674
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,368,000	14,387,986	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			67115L-AJ-3 ..	Dodger Tickets LLC Senior Secured	1	14,368,000	14,387,986
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,632,420	4,731,301	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			25654#-AB-8 ..	AMERCO Senior Note Series B	2	4,632,420	4,731,301
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	13,353,912	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			023586-DE-4 ..	ASP WHCO Funding 3k, L.P. Class A Loans	1	15,000,000	13,353,912
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,000	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			04525S-AB-2 ..		1	10,000,000	10,000,000

STATEMENT AS OF JUNE 30, 2026 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*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	60,000,000	4,177,857	(8,115,205)	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR		(12,282,517)	66704J-BD-9	NORTHSTAR EDUCATION FINA-SERIES 04-2 CLASS B	1	4,177,857	4,167,312
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		947,421	964,896	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			66704J-BK-3	NORTHSTAR EDUCATION FINA-SERIES 05-1 CLASS B	1	947,421	964,896
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,575,000	1,542,649	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			40425Q-AA-3	H.H.I. HULL NO. S856 L.L. Guaranteed Notes	1	1,575,000	1,542,649
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,466,321	9,466,321	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			30034@-AA-3	EVERLAKE PRIVATE FUND BORROWER, LLC - Senior Secured Loan	2	9,466,321	9,466,321
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,000,000	31,533,285	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			12737#-AA-9	CSFV CORE II, LLC Senior Unsecured Notes	1	35,000,000	31,533,285
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,000	04/11/2023	04/09/2043	Interest Rate Swap - OTC SOFR			04525S-AB-2	ASP WHCO Funding 3k, L.P. Class A Loans	1	10,000,000	10,000,000
57629*NS6	Evergreen Basket of Floating Corporate Bonds	1	300,000,000	179,842,814	148,825,461	08/07/2023	08/07/2043	Interest Rate Swap - SOFR CME cleared		13,037,345	912810-TG-3	United States Treasury N-UNSECURED	1	179,842,814	135,788,116
57629*NS6	Evergreen Basket of Floating Corporate Bonds	1		78,752,550	79,290,666	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	78,752,550	79,290,666
57629*NS6	Evergreen Basket of Floating Corporate Bonds	1		42,904,636	43,831,111	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	42,904,636	43,831,111
57629*NT4	Evergreen Basket of Floating Corporate Bonds	1	615,000,000	281,421,247	229,493,446	08/07/2023	08/07/2042	Interest Rate Swap - SOFR CME cleared		22,711,539	912810-RU-4	US TREASURY N/B-UNSECURED	1	281,421,247	206,781,907
57629*NT4	Evergreen Basket of Floating Corporate Bonds	1		359,780,882	271,648,152	08/07/2023	08/07/2042	Interest Rate Swap - SOFR CME cleared			912810-TG-3	United States Treasury N-UNSECURED	1	359,780,882	271,648,152
57629*NT4	Evergreen Basket of Floating Corporate Bonds	1		42,904,636	43,831,111	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	42,904,636	43,831,111
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	264,000,000	1,938,970	(57,886,918)	05/30/2023	11/29/2042	Interest Rate Swap - OTC SOFR		(59,754,940)	83149F-AD-6	SLMA 2006 6 NT CL B	1	1,938,970	1,868,022
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	24,805,323	05/30/2023	11/29/2042	Interest Rate Swap - OTC SOFR			316502-AE-3	Fidus Re Ltd-UNSECURED	1	25,000,000	24,805,323
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,220,000	1,220,242	05/30/2023	11/29/2042	Interest Rate Swap - OTC SOFR			056162-AU-4	Babson QLO Ltd 2015-I-SERIES 2015-1A CLASS DR	1	1,220,000	1,220,242
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		56,775,653	56,775,653	05/30/2023	11/29/2042	Interest Rate Swap - OTC SOFR			51513@-AA-9	Landmark Equity Partners XVI-D, LLC	1	56,775,653	56,775,653
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		63,183,938	63,183,938	05/30/2023	11/29/2042	Interest Rate Swap - OTC SOFR			30034@-AA-3	EVERLAKE PRIVATE FUND BORROWER, LLC - Senior Secured Loan	2	63,183,938	63,183,938
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	22,512,500	05/30/2023	11/29/2042	Interest Rate Swap - OTC SOFR			04911A-AA-5	Atlantic Union Bankshare- SUBORDINATED	2	25,000,000	22,512,500
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	25,000,225	05/30/2023	11/29/2042	Interest Rate Swap - OTC SOFR			06763K-AE-9	Barings Middle Market CL-BMM 2023-1A A2	1	25,000,000	25,000,225
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	25,000,450	05/30/2023	11/29/2042	Interest Rate Swap - OTC SOFR			14290C-AA-1	Carlyle Direct Lending C-CDLC 2024-1A A1	1	25,000,000	25,000,450
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	24,929,675	05/30/2023	11/29/2042	Interest Rate Swap - OTC SOFR			40639G-AQ-2	Halseypoint Clo 6 Ltd-HLSY 2022-6A A2R	1	25,000,000	24,929,675
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,200,000	23,258,905	05/30/2023	11/29/2042	Interest Rate Swap - OTC SOFR			67113G-AS-6	OHA Credit Funding 5 Ltd-OAKC 2020-5A AR	1	23,200,000	23,258,905
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	12,000,000	(8,617,294)	06/27/2023	12/27/2042	Interest Rate Swap - OTC SOFR		(20,523,849)	316502-AE-3	Fidus Re Ltd-UNSECURED	1	12,000,000	11,906,555
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,493,362	1,997,520	06/27/2023	12/27/2042	Interest Rate Swap - OTC SOFR			429827-AR-9	Higher Education Funding-SERIES 2004-1 CLASS B1	1	1,493,362	1,997,520
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,251,957	3,199,822	06/27/2023	12/27/2042	Interest Rate Swap - OTC SOFR			46647P-AR-7	JPMorgan Chase & Co-SENIOR UNSECURED	1	3,251,957	3,199,822
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,600,000	24,621,156	06/27/2023	12/27/2042	Interest Rate Swap - OTC SOFR			67104L-AM-9	OHA Loan Funding 2013-2 -OHALF 2013-2A BR2	1	24,600,000	24,621,156
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,500,000	24,512,936	06/27/2023	12/27/2042	Interest Rate Swap - OTC SOFR			37150J-AC-2	Generate QLO 19 Ltd-GNRT 2025-19A B	1	24,500,000	24,512,936
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,000,000	24,029,784	06/27/2023	12/27/2042	Interest Rate Swap - OTC SOFR			06763H-AS-5	Barings Clo Ltd 2022-IV-BABSN 2022-4A CR	1	24,000,000	24,029,784
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,000,000	24,001,200	06/27/2023	12/27/2042	Interest Rate Swap - OTC SOFR			067925-AG-2	Barings Middle Market Lo-BMMLP 2024-1IA C	1	24,000,000	24,001,200
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	3,670,955	(17,007,267)	06/27/2023	12/27/2042	Interest Rate Swap - OTC SOFR		(20,523,849)	92977H-AG-3	WACHOVIA STUDENT LOAN TR-WSLT 2005-1 B	1	3,670,955	3,516,582

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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		Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other	15	16
Number	Description	Description	Notional Amount					Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description	Book/Adjusted Carrying Value	Fair Value
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		85,000,000	85,073,610	06/27/2023	12/27/2042	Interest Rate Swap - OTC SOFR			06764A-AC-4	Barings Loan Partners CL-BABSN LP-4A A	1	85,000,000	85,073,610
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		630,623	602,986	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	630,623	602,986
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,514,552	4,302,746	06/27/2023	12/27/2042	Interest Rate Swap - OTC SOFR			62983P-AB-1	Nakilat Inc-SECURED 144A	1	4,514,552	4,302,746
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,058,425	06/27/2023	12/27/2042	Interest Rate Swap - OTC SOFR			01749X-AC-5	Allegro Clo XIX Ltd-ALLEG 2025-1A B	1	15,000,000	15,058,425
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	32,000,000	11,629,148	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR		(20,121,665)	316502-AE-3	Fidus Re Ltd-UNSECURED NELNET STUDENT LOAN TRUS-SERIES	1	32,000,000	31,750,813
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,051,630	2,135,135	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			64033T-AB-9	2015-3A CLASS B ASSURANT CLO I LTD-MORGN 2017-1A CR	1	2,051,630	2,135,135
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3,194,454	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			33836J-AG-4		1	3,200,000	3,194,454
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,000,000	22,031,438	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			06763R-AC-8	Barings Loan Partners CL-BABSN LP-1A C	1	22,000,000	22,031,438
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,000,000	22,004,444	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			06764E-AG-7	Barings Middle Market Lo-BMMLP 2024-1A C	1	22,000,000	22,004,444
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,000,000	22,014,498	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			12555X-AN-1	CIFC Funding 2019-VI Ltd-CIFC 2019-6A A1R	1	22,000,000	22,014,498
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	6,000,000	(14,168,388)	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR		(20,121,665)	316502-AE-3	Fidus Re Ltd-UNSECURED TICP CLO VI 2016-2 Ltd-TICP 2016-6A	1	6,000,000	5,953,277
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,600,000	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			87246M-AW-2	CR2 EVERLAKE PRIVATE FUND BORROWER, LLC	1	1,600,000	1,600,000
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		36,813,471	36,813,471	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			30034e-AA-3	- Senior Secured Loan	2	36,813,471	36,813,471
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,980,000	20,145,580	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			04365X-AB-4	Ascot Group Ltd-SENIOR UNSECURED Tongyang Life Insurance -	2	19,980,000	20,145,580
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,922,990	20,581,025	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR				SUBORDINATED Magnetite XXVI Ltd-MAGNE 2020-26A	2	19,922,990	20,581,025
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,825,000	19,830,690	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			55954Y-AY-1	BR2	1	19,825,000	19,830,690
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	12,050,000	(8,118,679)	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR		(20,121,665)	64031D-AB-6	Nelnet Student Loan Trus-SERIES 19-3A CLASS B	1	12,050,000	12,002,986
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,903,187	1,806,857	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			63939F-AC-4	Navient Student Loan Tru-SERIES 15-1 CLASS B	1	1,903,187	1,806,857
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,212,936	4,214,234	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			77341D-AE-7	Rockford Tower CLO 2017--SERIES 17-3A CLASS B	1	4,212,936	4,214,234
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,130,513	4,182,805	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			032095-AH-4	Amphenol Corp-SENIOR UNSECURED Blackstone Credit Rated Fund Trust	1	4,130,513	4,182,805
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,553,571	24,553,571	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			09262X-AB-7	SPV LP - Tranche A-2 Delayed Draw Term Loan	1	24,553,571	24,553,571
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,645,105	19,933,157	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			89625B-AQ-6	Trimaran CAVU 2022-2 Ltd-CAVU 2022-2A BR	1	19,645,105	19,933,157
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,500,000	19,506,825	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			067930-AQ-0	Barings Private Credit C-BPCC 2023-1A A2R	1	19,500,000	19,506,825
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,067,773	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			838518-K#-4	SJI LLC SJI LLC	2	15,000,000	15,067,773
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	18,549,917	8,651,961	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR		(10,060,832)	66704J-CB-2	NORTHSTAR EDUCATION FINA-SERIES 07-1 CLASS B	1	18,549,917	18,712,793
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,600,000	5,433,335	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			64034N-AB-1	NSLT 2019-2A B	1	5,600,000	5,433,335
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,100,000	3,066,929	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			63940A-AD-0	NAVIENT STUDENT LOAN TRU-SERIES 17-4A CLASS B	1	3,100,000	3,066,929
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,992,100	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			18914A-AA-0	Clover CLO 2021-1 LLC-CLVR 2021-1A AR	1	10,000,000	9,992,100
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,437,213	1,437,801	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	1,437,213	1,437,801

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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*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,700,000	5,710,517	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			77342K-AC-4 .	Rockford Tower CLO 2018-2 Ltd	1	5,700,000	5,710,517
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,259,067	5,259,067	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			30034@-AA-3 .	EVERLAKE PRIVATE FUND BORROWER, LLC - Senior Secured Loan	2	5,259,067	5,259,067
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,015,520	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			97988R-BJ-0 .	Woodmont 2022-9 Trust-NDMNT 2022-9A DR	2	10,000,000	10,015,520
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	50,250,000	40,232,685	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR		(10,060,832)	06764A-AC-4 .	Barings Loan Partners CL-BABSN LP-4A A	1	50,250,000	50,293,517
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	24,500,000	14,446,298	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR		(10,060,832)	06760W-AG-1 .	Barings Middle Market CL-BMM 2021-1A B	1	24,500,000	24,507,130
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,992,100	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			18914K-AA-0 .	Clover CLO 2021-1 LLC-CLVR 2021-1A AR	1	10,000,000	9,992,100
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,000,000	18,015,588	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			06764A-AC-4 .	Barings Loan Partners CL-BABSN LP-4A A	1	18,000,000	18,015,588
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	5,614,931	(4,563,175)	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR		(10,060,832)	05389L-AB-9 .	Avolon Aerospace Leasing Secured Note B7	1	5,614,931	5,497,657
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,732,143	14,732,143	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			09262X-AB-7 .	Blackstone Credit Rated Fund Trust SPV LP - Tranche A-2 Delayed Draw Term Loan	1	14,732,143	14,732,143
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,050,000	17,050,000	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			04020T-AA-2 .	Ares Loan Funding VI Ltd-ARES 2024-ALF6A A1	1	17,050,000	17,050,000
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,994,078	06/28/2023	12/28/2042	Interest Rate Swap - OTC SOFR			G3908*-AE-0 .	GAST MIDCO LTD Senior Secured Notes	2	15,000,000	14,994,078
57629*NIW7	Evergreen Basket of Long Fixed Rate Corporate Bond	1	12,741,799	13,400,928	12,911,262	02/12/2024	07/31/2033	Currency Swap	728,346	372,821	63002@-AA-2 .	NFM Cabin Intermediate # Senior Secured Note	1	12,672,582	12,538,441
57629*NU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	270,000,000	40,160,000	3,656,070	02/05/2024	02/05/2054	Interest Rate Swap - SOFR CME cleared		(36,528,910)	75009L-AL-0 .	Rad CLO 16 Ltd-RAD 2022-16A A1R ..	1	40,160,000	40,184,980
57629*NU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,965,500	02/05/2024	02/05/2054	Interest Rate Swap - SOFR CME cleared			049400-AB-0 .	Atlas Secured Advance Funding, L.P.	1	15,000,000	14,965,500
57629*NU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		307,328,313	309,253,186	02/05/2024	02/05/2054	Interest Rate Swap - SOFR CME cleared			57632@-BE-3 .	MASSMUTUAL HOLDING LLC PROMISSORY NOTE	2	307,328,313	309,253,186
57629*NV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	270,000,000	73,000,000	36,964,341	02/05/2024	02/05/2054	Interest Rate Swap - SOFR CME cleared		(36,220,349)	48256G-AA-2 .	KKR CLO 56 Ltd-KKR 2024-56A A1	1	73,000,000	73,184,690
57629*NV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		52,500,000	52,998,750	02/05/2024	02/05/2054	Interest Rate Swap - SOFR CME cleared			72403*-CT-7 .	Pioneers Gate 2024-6 BIZ Issuance Confirmation	1	52,500,000	52,998,750
57629*NV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		51,100,000	51,235,160	02/05/2024	02/05/2054	Interest Rate Swap - SOFR CME cleared			69702M-AL-1 .	Palmer Square CLO 2022-5-PLMRS 2022-5A A1R	1	51,100,000	51,235,160
57629*NV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,023,980	02/05/2024	02/05/2054	Interest Rate Swap - SOFR CME cleared			06764A-AE-0 .	Barings Loan Partners CL-BABSN LP-4A B	1	20,000,000	20,023,980
57629*NV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,036,580	02/05/2024	02/05/2054	Interest Rate Swap - SOFR CME cleared			04021M-AE-8 .	Ares Loan Funding VIII L-ARES 2024-ALF8 B	1	20,000,000	20,036,580
57629*NV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	18,763,000	02/05/2024	02/05/2054	Interest Rate Swap - SOFR CME cleared			05465C-AB-6 .	Axos Financial Inc-SUBORDINATED ..	2	20,000,000	18,763,000
57629*NV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,501,086	18,499,014	02/05/2024	02/05/2054	Interest Rate Swap - SOFR CME cleared			05682V-AN-5 .	Bain Capital Credit CLO -BCC 2018-2A A2R	1	18,501,086	18,499,014
57629*NV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,546,195	02/05/2024	02/05/2054	Interest Rate Swap - SOFR CME cleared			74751*-AB-2 .	Senior Secured Green Notes due 2030	1	15,000,000	14,546,195
57629*NV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,000	02/05/2024	02/05/2054	Interest Rate Swap - SOFR CME cleared			04525S-AB-2 .	ASP WHCO Funding 3k, L.P. Class A Loans	1	10,000,000	10,000,000
57629*NX5	Evergreen Basket of Long Fixed Rate Corporate Bond	2	23,479,400	21,752,080	23,598,338	04/17/2024	04/17/2031	Currency Swap	(1,304,170)	(1,234,214)	G6369#-AB-7 .	NSG UK Enterprises Limit Senior Note Series B	2	23,056,250	24,832,552
57629*NY3	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	19,153,170	18,158,430	19,161,723	07/18/2024	07/18/2031	Currency Swap	(1,062,000)	(962,769)	B9550@-AP-6 .	UMICORE SA Senior Sustainability-linked Notes	2	19,220,430	20,124,492
57629*NZ0	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	10,870,000	10,304,000	11,049,667	04/30/2024	04/30/2034	Currency Swap	(551,000)	(434,659)	40637C-E*-7 .	Halma plc Senior Note Series B	2	10,855,000	11,484,326
57629*PA3	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	30,100,000	28,277,200	31,213,722	05/07/2024	05/07/2034	Currency Swap	(1,878,800)	(1,632,506)	T3420#-AE-1 .	GRIF SpA Senior Unsecured Notes ...	2	30,156,000	32,846,228
57629*PB1	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	53,350,000	49,720,000	56,367,519	07/16/2024	07/16/2034	Currency Swap	(3,755,000)	(2,631,675)	F5662#-AC-2 .	LAURENT-PERRIER SA EURO NOTE	2	53,475,000	58,999,194

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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*PC9	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	51,360,000	48,235,200	52,614,275	05/08/2024	05/08/2031	Currency Swap	(3,460,800)	(2,875,034)	E1000#-AE-9	Acciona Financiacion Fil Green Gtd Senior Secured Note Series E	2	51,696,000	55,489,309
57629*PD7	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	75,820,800	71,068,280	77,737,486	05/13/2024	05/14/2034	Currency Swap	(4,583,040)	(3,587,757)	F9863#-AA-5	XPFIBRE GROUPE EURO SER A3 SR NT	2	75,651,320	81,325,243
57629*PE5	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	65,156,000	62,504,000	66,034,660	05/23/2024	05/15/2029	Currency Swap	(3,764,800)	(3,471,076)	G4640#-AA-5	Holman Leasing Ltd Senior Guaranteed Notes	2	66,268,800	69,505,736
57629*PF2	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	24,345,930	22,918,742	24,517,635	06/11/2024	06/11/2029	Currency Swap	(1,231,320)	(1,317,226)	K7802#-BH-1	Royal Greenland A/S Senior Note	2	24,150,062	25,834,861
57629*PG0	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	19,512,000	18,547,200	20,067,557	07/02/2024	07/02/2029	Currency Swap	(1,045,800)	(1,072,351)	40495*-AB-4	HGIT PROPERTIES LP Guaranteed Senior Notes	2	19,593,000	21,139,908
57629*PH8	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	29,239,766	30,129,085	29,210,540	07/10/2024	07/10/2034	Currency Swap	1,067,766	455,744	C5864#-AN-9	MULLEN GROUP LTD Senior Secured Notes	2	29,061,319	28,754,796
57629*PJ4	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	95,250,000	90,637,500	95,463,607	07/02/2024	07/02/2027	Currency Swap	(4,155,000)	(4,162,847)	G7590#-AH-3	RIVERSIDE GROUP LTD Senior Secured Notes	1	94,792,500	99,626,454
57629*PL9	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	27,275,000	25,945,000	27,612,491	08/28/2024	08/28/2029	Currency Swap	(1,277,500)	(1,547,731)	N7334#-BA-0	WERELDHAVE NV Senior Unsecured Notes	2	27,222,500	29,160,222
57629*PK1	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	16,365,000	15,598,500	16,411,657	08/28/2024	08/28/2027	Currency Swap	(766,500)	(850,432)	N7334#-AZ-6	WERELDHAVE NV Senior Unsecured Notes	2	16,365,000	17,262,089
57629*PM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	60,000,000	46,009,787	12/26/2024	12/26/2054	Interest Rate Swap - SOFR CME cleared		(14,014,213)	067924-AC-4	Barings CLO Ltd 2024-III-BABSN 2024-3A A	1	60,000,000	60,024,000
57629*PM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,841,774	17,841,774	12/26/2024	12/26/2054	Interest Rate Swap - SOFR CME cleared			09259#-AA-5	BLACKSTONE WAVE ASSET HOLDCO L.L.C. - Credit Facility Revolver	2	17,841,774	17,841,774
57629*PM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	30,180,210	12/26/2024	12/26/2054	Interest Rate Swap - SOFR CME cleared			06764L-AC-0	Barings CLO Ltd 2025-II-BABSN 2025-2A B	1	30,000,000	30,180,210
57629*PM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	30,019,230	12/26/2024	12/26/2054	Interest Rate Swap - SOFR CME cleared			067924-AG-5	Barings CLO Ltd 2024-III-BABSN 2024-3A C	1	30,000,000	30,019,230
57629*PM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,018,880	12/26/2024	12/26/2054	Interest Rate Swap - SOFR CME cleared			067927-AE-3	Barings CLO Ltd 2025-I-BABSN 2025-1A C	1	20,000,000	20,018,880
57629*PM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	30,036,000	12/26/2024	12/26/2054	Interest Rate Swap - SOFR CME cleared			142914-AC-4	Carlyle US CLO 2024-4-CGMS 2024-4A A2	1	30,000,000	30,036,000
57629*PM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	30,019,560	12/26/2024	12/26/2054	Interest Rate Swap - SOFR CME cleared			29244P-AA-7	Empower CLO 2024-2 Ltd-EMPIR 2024-2A A1	1	30,000,000	30,019,560
57629*PM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	30,600,000	12/26/2024	12/26/2054	Interest Rate Swap - SOFR CME cleared			316502-AC-7	Fidus Re Ltd-UNSECURED	1	30,000,000	30,600,000
57629*PM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	30,032,640	12/26/2024	12/26/2054	Interest Rate Swap - SOFR CME cleared			417938-AA-5	Harvest US CLO 2026-1 Lt-HARUS 2026-1A A1	1	30,000,000	30,032,640
57629*PM7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	24,873,183	12/26/2024	12/26/2054	Interest Rate Swap - SOFR CME cleared			41242*-CP-5	HARDWOOD FUNDING LLC Senior Secured Notes	1	25,000,000	24,873,183
57629*PN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	80,000,000	65,662,085	12/26/2024	12/26/2054	Interest Rate Swap - SOFR CME cleared		(14,337,915)	04020R-AA-6	Ares Direct Lending CLO -ARESOL 2024-1A A	1	80,000,000	80,000,000
57629*PN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,015,980	12/26/2024	12/26/2054	Interest Rate Swap - SOFR CME cleared			067924-AE-0	Barings CLO Ltd 2024-III-BABSN 2024-3A B	1	20,000,000	20,015,980
57629*PN5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		210,000,000	209,517,000	12/26/2024	12/26/2054	Interest Rate Swap - SOFR CME cleared			049400-AB-0	Atlas Secured Advance Funding, L.P.	1	210,000,000	209,517,000
57629*QI4	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	21,891,360	19,940,820	11,671,290	01/10/2025	10/05/2053	Currency Swap	(1,568,220)	(369,241)	G5744#-AB-5	Magna Housing Limited Senior Secured Notes (Delayed Tranche)	1	21,509,040	12,040,531
57629*QV6	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	12,212,000	11,333,000	6,868,811	01/14/2025	04/11/2053	Currency Swap	(1,042,000)	(220,277)	G2034#-AC-9	Duchy of Lancaster Senior Note Series B	2	12,375,000	7,089,088
57629*QU8	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	30,532,500	28,257,500	20,981,653	01/14/2025	05/30/2048	Currency Swap	(2,602,500)	(1,025,886)	G6462*-AK-7	Newlon Housing Trust Senior Secured Sustainable Notes	2	30,860,000	22,007,539
57629*QS3	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	51,505,000	51,015,000	42,705,416	01/16/2025	01/19/2045	Currency Swap	(5,600,000)	(3,262,694)	T8T34A-AB-1	Autostrada A3 Salerno-Na Senior Secured Notes	2	56,615,000	45,968,110
57629*QT1	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	18,499,339	18,225,341	17,067,874	01/16/2025	12/31/2045	Currency Swap	(2,017,358)	(1,334,145)	E7827*-AA-9	AUTOPISTA DEL SOL CONCESIONARIA EURO SECD SR NT	1	20,242,699	18,402,019
57629*QO7	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	21,420,000	21,222,250	14,371,638	01/21/2025	08/31/2041	Currency Swap	(1,774,500)	(738,129)	G9113*-AA-6	Sevenoaks School Foundat Senior Note	2	22,996,750	15,109,767
57629*OP9	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	20,376,544	18,720,473	18,279,881	01/21/2025	05/11/2037	Currency Swap	(2,154,437)	(1,724,440)	K0226#-AE-2	Air Greenland A/S Senior Unsecured Notes	2	20,874,910	20,004,321
57629*OR5	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	37,177,400	33,108,520	37,054,867	01/30/2025	01/30/2028	Currency Swap	(4,166,620)	(4,059,476)	G8401*-AR-2	SSP GROUP PLC Senior Unsecured Notes	2	37,275,140	41,114,343

STATEMENT AS OF JUNE 30, 2026 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*QM6	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	26,252,250	26,539,800	21,094,594	01/23/2025	01/31/2034	Currency Swap	(1,978,770)	(1,245,757)	G9162#-AA-2	UMW Global Foods Company Senior Unsecured Notes	2	28,518,570	22,340,351
57629*QN4	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	56,620,862	58,554,302	45,662,419	01/23/2025	06/30/2042	Currency Swap	(5,863,561)	(4,224,262)	Q8806#-AA-7	TEC Hedland Pty Ltd Senior Secured Notes	2	64,417,863	49,886,681
57629*QL8	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	12,329,000	11,447,843	10,835,469	01/24/2025	10/15/2028	Currency Swap	(925,000)	(885,474)	G8401*-AJ-0	SSP Financing Limited Gtd Senior Note Series E	2	12,372,843	11,720,943
57629*QJ3	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	39,861,907	46,909,254	41,387,276	01/27/2025	04/30/2034	Currency Swap	(436,576)	(166,944)	C0555*-AA-4	Axiom Solarlights Holdco Senior Secured Notes	2	47,345,830	41,554,220
57629*QH7	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	41,778,991	42,811,173	38,548,358	01/28/2025	03/31/2039	Currency Swap	(4,172,584)	(3,212,037)	Q9396*-AA-3	Victoria International C Senior Secured Notes	2	46,983,757	41,760,395
57629*QK0	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	22,681,925	24,629,288	21,357,525	01/24/2025	06/30/2042	Currency Swap	(269,185)	5,365	66509C-AC-4	Northern Courier Pipelin Senior Secured Notes	1	24,898,473	21,352,160
57629*QF1	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	15,600,654	17,336,197	15,332,044	01/31/2025	01/31/2035	Currency Swap	(223,602)	(80,932)	386435-AB-7	Grand Renewable Solar, L Senior Secured Notes	2	17,559,799	15,412,976
57629*QG9	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	10,206,962	9,416,751	9,536,621	01/30/2025	05/11/2032	Currency Swap	(944,843)	(833,839)	K0226#-AC-6	Air Greenland A/S Senior Unsecured Notes	2	10,361,594	10,370,460
57629*QD6	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	31,260,000	41,417,000	42,198,602	01/31/2025	12/06/2029	Currency Swap	(3,003,000)	(2,871,134)	T6340*-AB-1	L'Isolante K-Flex SpA Senior Unsecured Notes	2	44,420,000	45,069,736
57629*QC8	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	30,024,000	30,412,800	26,348,006	02/03/2025	10/07/2031	Currency Swap	(2,868,480)	(2,267,589)	G2270#-AB-6	Colliers International G Senior Unsecured Notes	2	33,281,280	28,615,595
57629*QBO	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	37,035,900	37,867,096	37,377,992	02/03/2025	12/23/2052	Currency Swap	(4,045,140)	(2,858,142)	Q8710*-AA-4	STELLA NEL FINANCE PTY LIMITED ... Remy Cointreau SA-SENIOR UNSECURED	2	41,912,236	40,236,134
57629*QE4	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	10,421,000	9,558,000	11,165,511	01/31/2025	09/28/2030	Currency Swap	(1,000,000)	(966,519)	F7725A-AQ-3	Peyto Exploration & Deve Senior Unsecure	2	10,558,000	12,132,030
57629*PZ8	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	34,430,519	38,983,275	34,525,350	02/04/2025	01/02/2028	Currency Swap	(784,481)	(740,630)	717046-C#-3	Colliers International G Senior Unsecure	2	39,767,756	35,265,980
57629*QAE	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	35,247,800	35,672,800	34,294,345	02/04/2025	05/30/2028	Currency Swap	(3,583,600)	(3,304,231)	G2270#-AA-8	CANDO RAIL AND TERMINALS 4.4% Senior Secured Bond due February 2033	2	39,256,400	37,598,576
57629*PY1	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	12,496,151	12,398,152	12,756,537	02/19/2025	02/15/2033	Currency Swap	(80,534)	207,519	C2100*-AB-8	Churchill NCPCIF CLO I-CHMML 2024-2A A	1	12,478,686	12,549,018
57629*PX3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	26,000,000	23,304,082	02/25/2025	02/26/2027	Treasury Forward .....	.....	(2,702,288)	17151P-AA-3	Apidos CLO XXX-APID XXXA A1BR Diameter Capital CLO 7 L-DOLO 2024-7A A1A	1	26,000,000	26,006,370
57629*PX3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	18,675,428	18,674,195	02/25/2025	02/26/2027	Treasury Forward .....	.....	.....	03768C-AQ-2	Silver Point CLO 10 Ltd-SPCLO 2025-10A B	1	18,675,428	18,674,195
57629*PX3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	50,000,000	50,000,000	02/25/2025	02/26/2027	Treasury Forward .....	.....	.....	25255W-AA-6	Vanguard Group, Inc. Senior Notes Series K	1	50,000,000	50,000,000
57629*PX3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	10,000,000	10,004,620	02/25/2025	02/26/2027	Treasury Forward .....	.....	.....	827920-AE-9	SUNNOVA ENERGY CORP Sunnova SOL VIII Issuer, LLC - CLASS A	1	10,000,000	10,004,620
57629*PV7	Evergreen Basket of Floating Corporate Bonds	1	250,000,000	185,000,000	122,891,891	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared .....	.....	13,044,034	92203#-AY-4	BX FRONTIER MEMBER II LL Senior Secured Notes due 2061	1	185,000,000	109,847,857
57629*PV7	Evergreen Basket of Floating Corporate Bonds	1 .....	.....	62,214,696	59,412,555	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared .....	.....	.....	86746H-AA*-1	SMB Private Education Lo-SMB 2026-B	1	62,214,696	59,412,555
57629*PV7	Evergreen Basket of Floating Corporate Bonds	1 .....	.....	71,339,849	70,310,315	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared .....	.....	.....	05653*-AA-7	Consolidated Communicati-ONSL 2025-1A A2	2	71,339,849	70,310,315
57629*PV7	Evergreen Basket of Floating Corporate Bonds	1 .....	.....	9,842,014	9,914,125	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared .....	.....	.....	78451P-AC-8	Murphy's Bowl LLC Senior Secured Notes	1	9,842,014	9,914,125
57629*PU9	Evergreen Basket of Floating Corporate Bonds	1	250,000,000	20,261,090	33,302,058	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared .....	.....	13,085,718	209031-AA-1	CORNING INC-SENIOR UNSECURED	1	20,261,090	20,216,340
57629*PU9	Evergreen Basket of Floating Corporate Bonds	1 .....	.....	50,625,000	34,479,629	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared .....	.....	.....	62676#-AA-7	Amazon.com Inc-SENIOR UNSECURED ... Navient Private Educatio-NAVSL 2024-A A	1	50,625,000	34,479,629
57629*PU9	Evergreen Basket of Floating Corporate Bonds	1 .....	.....	44,421,169	35,451,255	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared .....	.....	.....	219350-BF-1	SUNNOVA SOL IX ISSUER LL Sunnova SOL IX Issuer, LLC - CLASS A	2	44,421,169	35,451,255
57629*PU9	Evergreen Basket of Floating Corporate Bonds	1 .....	.....	38,650,374	29,689,901	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared .....	.....	.....	023135-BM-7	SMB Private Education Lo-SMB 2023-B	1	38,650,374	29,689,901
57629*PU9	Evergreen Basket of Floating Corporate Bonds	1 .....	.....	30,948,937	31,312,269	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared .....	.....	.....	63943C-AA-9	B	1	30,948,937	31,312,269
57629*PU9	Evergreen Basket of Floating Corporate Bonds	1 .....	.....	12,309,230	12,060,131	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared .....	.....	.....	86744#-AA-6 .....	.....	1	12,309,230	12,060,131
57629*PU9	Evergreen Basket of Floating Corporate Bonds	1 .....	.....	8,566,532	8,513,400	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared .....	.....	.....	78449H-AC-1 .....	.....	1	8,566,532	8,513,400

STATEMENT AS OF JUNE 30, 2026 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*PU9	Evergreen Basket of Floating Corporate Bonds	1		24,375,000	16,835,357	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared			62676#-AB-5	Murphy's Bowl LLC Senior Secured Notes Series B	1	24,375,000	16,835,357
57629*PU9	Evergreen Basket of Floating Corporate Bonds	1		21,960,869	15,961,966	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared			40480*-AB-1	HS Wildcat, LLC Senior Secured Notes Series B	1	21,960,869	15,961,966
57629*PU9	Evergreen Basket of Floating Corporate Bonds	1		19,494,961	19,000,586	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared			361528-AE-2	GBX Leasing 2022-1 LLC-GBXL 2026-1A	1	19,494,961	19,000,586
57629*PT2	Evergreen Basket of Floating Corporate Bonds	1	250,000,000	38,000,000	34,332,116	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared		13,294,138	898377-AA-5	Trustees of the Smith Co Senior Note Series B	1	38,000,000	21,037,978
57629*PT2	Evergreen Basket of Floating Corporate Bonds	1		34,477,730	35,391,170	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared			86744Y-AA-3	Sunnova SOL VI Issuer LL-SNVA 2024-1A A	1	34,477,730	35,391,170
57629*PT2	Evergreen Basket of Floating Corporate Bonds	1		23,535,134	17,323,934	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared			126408-HG-1	CSX CORP-SENIOR UNSECURED	1	23,535,134	17,323,934
57629*PT2	Evergreen Basket of Floating Corporate Bonds	1		31,258,611	22,889,993	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared			571676-AA-8	Mars Inc-SENIOR UNSECURED	1	31,258,611	22,889,993
57629*PT2	Evergreen Basket of Floating Corporate Bonds	1		69,069,333	68,761,236	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared			22229Q-AA-9	CounterpointeSRE CPACE Habitat 2024 Class A SUB1	1	69,069,333	68,761,236
57629*PT2	Evergreen Basket of Floating Corporate Bonds	1		26,017,263	16,066,923	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared			478115-AF-5	Johns Hopkins University-SENIOR UNSECURED	1	26,017,263	16,066,923
57629*PT2	Evergreen Basket of Floating Corporate Bonds	1		29,435,659	28,778,019	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared			20826F-BH-8	ConocoPhillips Co-SENIOR UNSECURED	1	29,435,659	28,778,019
57629*PT2	Evergreen Basket of Floating Corporate Bonds	1		11,663,786	11,591,445	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared			78449H-AC-1	SMB Private Education Lo-SMB 2023-B	1	11,663,786	11,591,445
57629*PS4	Evergreen Basket of Floating Corporate Bonds	1	250,000,000	15,633,916	28,162,623	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared		13,377,505	716973-AH-5	Pfizer Investment Enterp-SENIOR UNSECURED	1	15,633,916	14,785,118
57629*PS4	Evergreen Basket of Floating Corporate Bonds	1		28,998,394	27,026,184	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared			63941L-AD-5	Navient Student Loan Tru-NAVSL 2019-BA B	1	28,998,394	27,026,184
57629*PS4	Evergreen Basket of Floating Corporate Bonds	1		23,000,000	13,748,356	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared			59447#-AK-9	Michigan Electric Transm Senior Secured Notes	1	23,000,000	13,748,356
57629*PS4	Evergreen Basket of Floating Corporate Bonds	1		47,957,984	38,205,811	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared			899043-AA-1	TUFTS UNIVERSITY-UNSECURED BOND	1	47,957,984	38,205,811
57629*PS4	Evergreen Basket of Floating Corporate Bonds	1		21,766,666	14,559,476	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared			00206R-KB-7	AT&T Inc-SENIOR UNSECURED	2	21,766,666	14,559,476
57629*PS4	Evergreen Basket of Floating Corporate Bonds	1		18,100,562	17,372,142	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared			63941F-AD-8	Navient Private Education Ref CPGX 6.714 08/15/63-SENIOR UNSECURED	1	18,100,562	17,372,142
57629*PS4	Evergreen Basket of Floating Corporate Bonds	1		21,581,586	23,415,949	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared			19828T-AD-8	MASS INSTITUTE OF TECH-UNSECURED BOND	2	21,581,586	23,415,949
57629*PS4	Evergreen Basket of Floating Corporate Bonds	1		22,430,806	16,990,417	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared			575718-AB-7	SMB Private Education Lo-SMB 2024-A	1	22,430,806	16,990,417
57629*PS4	Evergreen Basket of Floating Corporate Bonds	1		26,428,923	25,924,408	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared			831943-AC-9	SUNNOVA SOL IX ISSUER LL Sunnova SOL IX Issuer, LLC - CLASS A	1	26,428,923	25,924,408
57629*PS4	Evergreen Basket of Floating Corporate Bonds	1		26,786,710	26,244,633	03/26/2025	03/26/2055	Interest Rate Swap - SOFR CME cleared			86744#-AA-6	DAWSONGROUP PLC Senior Secured Fixed Rate Notes	2	26,786,710	26,244,633
57629*PR6	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	52,706,500	51,505,850	52,862,874	04/30/2025	04/30/2030	Currency Swap	(1,237,280)	(1,790,149)	G2743#-AA-5	KONINKLIJKE VOPAK NV Senior Subordinated Notes 2030 EUR	2	52,743,130	54,653,023
57629*QZ7	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	18,326,000	17,253,300	18,074,438	06/20/2025	06/20/2030	Currency Swap	(1,089,700)	(1,095,965)	N4281#-CX-1	KONINKLIJKE VOPAK NV Senior Unsecured Notes 2031 EUR	2	18,343,000	19,170,403
57629*QY0	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	62,524,000	58,864,200	61,163,849	06/20/2025	06/20/2034	Currency Swap	(3,717,800)	(3,935,790)	N4281#-CT-0	KONINKLIJKE VOPAK NV Senior Unsecured Notes 2034 EUR	2	62,582,000	65,099,639
57629*RC7	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	34,603,800	32,578,290	34,135,116	06/20/2025	06/20/2031	Currency Swap	(2,057,610)	(2,091,024)	N4281#-CS-2	KONINKLIJKE VOPAK NV Senior Subordinated Notes 2031 EUR	2	34,635,900	36,226,140
57629*RA1	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	17,248,000	16,238,400	16,887,081	06/20/2025	06/20/2032	Currency Swap	(1,025,600)	(1,085,456)	N4281#-CY-9	KONINKLIJKE VOPAK NV Senior Subordinated Notes 2032 EUR	2	17,264,000	17,972,537
57629*RF0	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	10,080,000	9,864,000	9,912,273	06/05/2025	10/01/2040	Currency Swap	(198,900)	115,233	09778P-AA-4	BON SECOURS MERCY HEALTH Senior Secured Note	1	10,062,900	9,797,040
57629*RE3	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	43,624,642	43,984,554	42,798,404	05/30/2025	06/25/2030	Currency Swap	732,772	834,216	073953-AD-3	BEANFIELD SECURITIZATION Senior Secured Note Class A-2	1	43,251,782	41,964,188
57629*RD5	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	4,369,628	4,409,921	4,335,685	05/30/2025	06/25/2030	Currency Swap	73,398	82,993	073953-AE-1	BEANFIELD SECURITIZATION Senior Secured Note Class B	2	4,336,523	4,252,692
Awaiting PPN	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	250,000,000	52,858,493	61,866,036	05/22/2025	05/21/2027	Treasury Forward		9,007,543	18685#-AB-8	Cliffwater Corporate Lending Fund - Effective Date Term Loan	1	52,858,493	52,858,493

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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
Awaiting PPN	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		52,874,840	52,708,037	05/22/2025	05/21/2027	Treasury Forward			53949R-AA-1	Loan Asset Issuer LLC, Series 2025 BTCL-1	1	52,874,840	52,708,037
Awaiting PPN	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		20,250,000	20,266,079	05/22/2025	05/21/2027	Treasury Forward			17151J-AS-8	Churchill NCOLC CLO-1 LL-CHMML 2022-1A BR	1	20,250,000	20,266,079
Awaiting PPN	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		20,166,667	20,187,661	05/22/2025	05/21/2027	Treasury Forward			06764C-AC-0	Barings Loan Partners CL-BABSN LP-5A C	1	20,166,667	20,187,661
Awaiting PPN	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		20,100,000	20,116,301	05/22/2025	05/21/2027	Treasury Forward			67098D-BE-2	CHA Credit Funding 4 Ltd-OAKC 2019-4A B1R2	1	20,100,000	20,116,301
Awaiting PPN	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		25,000,000	25,554,463	05/22/2025	05/21/2027	Treasury Forward			18685B-AQ-5	Cliffwater Corporate Len Senior Secured Note Series M	1	25,000,000	25,554,463
Awaiting PPN	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		60,000,000	60,000,000	05/22/2025	05/21/2027	Treasury Forward			04525S-AB-2	ASP WHCO Funding 3k, L.P. Class A Loans	1	60,000,000	60,000,000
57629*RB9	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	16,885,779	17,198,203	16,551,084	06/25/2025	12/15/2033	Currency Swap	(105,629)	148,276	E3075#-AD-7	CLUB ATLETICO DE MADRID SAD EUR INCREMENTAL FAC D	2	17,303,832	16,402,808
57629*RL7	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	16,301,600	16,339,940	16,114,984	06/24/2025	06/30/2030	Currency Swap	83,780	148,417	T9263*-AA-0	Inter Media and Communication SPA Dawson Rated Fund 5-R1 LP-Term Loan	2	16,256,160	15,966,567
57629*SH5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	94,771,059	98,096,765	06/10/2025	06/11/2027	Treasury Forward		3,325,706	96524K-AD-2	Class A PORED LENDING III LLC, PORED LENDING III SPE I LLC and PORED LENDING III OFFSHORE LTD - Term Loan	1	94,771,059	94,771,059
57629*SH5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,965,700	50,965,700	06/10/2025	06/11/2027	Treasury Forward			69324B-AE-2	Series 2021-5	1	50,965,700	50,965,700
57629*SH5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		33,914,263	33,914,263	06/10/2025	06/11/2027	Treasury Forward			22524#-AB-3	CHE MMI SUB, LLC - Term Loan Series 2021-2	1	33,914,263	33,914,263
57629*SH5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		38,774,978	38,652,656	06/10/2025	06/11/2027	Treasury Forward			53949R-AA-1	Loan Asset Issuer LLC, Series 2025 BTCL-1	1	38,774,978	38,652,656
57629*SH5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,424,000	16,538,968	06/10/2025	06/11/2027	Treasury Forward			92847C-AA-5	Vitality Re XV Ltd-UNSECURED	2	16,424,000	16,538,968
57629*SH5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,400,000	16,455,908	06/10/2025	06/11/2027	Treasury Forward			03328J-AQ-0	Anchorage Capital CLO 19-ANCHC 2021-19A BR	1	16,400,000	16,455,908
57629*RY9	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	4,080,000	4,181,400	4,164,926	07/09/2025	07/09/2037	Currency Swap	103,800	197,081	G4622#-AY-5	HOWARD DE WALDEN ESTATES LTD GBP GTD SER B SR NT	1	4,077,600	3,967,845
57629*RX1	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	4,216,000	4,320,780	4,243,215	07/09/2025	07/09/2032	Currency Swap	107,260	138,204	G4622#-AX-7	HOWARD DE WALDEN ESTATES LTD - Guaranteed Senior Notes Series A	1	4,213,520	4,105,011
57629*RZ6	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	6,846,322	7,069,732	6,834,597	06/27/2025	06/27/2030	Currency Swap	225,902	188,210	C8665*-AV-8	TFORCE HOLDINGS INC - Senior Notes Due 2030	2	6,843,830	6,646,387
57629*RM5	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	4,442,826	4,587,805	4,434,673	06/27/2025	06/27/2032	Currency Swap	146,596	121,935	C8665*-AW-6	TFORCE HOLDINGS INC. (TFI) - Senior Notes Due 2032	2	4,441,209	4,312,738
57629* RR4	Evergreen Basket of Floating Corporate Bonds	1	500,000,000	22,239,727	21,120,912	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared		4,665,519	594918-BU-7	MICROSOFT CORP-SENIOR UNSECURED ... DIST OF COLUMBIA WTR & S-REVENUE BONDS	1	22,239,727	16,455,393
57629* RR4	Evergreen Basket of Floating Corporate Bonds	1		22,782,330	18,414,005	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			254845-JZ-4	Navient Private Educatio-NAVSL 2019-D BA	1	22,782,330	18,414,005
57629* RR4	Evergreen Basket of Floating Corporate Bonds	1		20,262,750	19,710,950	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			63941C-AE-3	TUFTS UNIVERSITY-UNSECURED ... MUNI ELEC AUTH OF GEORGIA-BUILD	1	20,262,750	19,710,950
57629* RR4	Evergreen Basket of Floating Corporate Bonds	1		20,871,923	16,163,946	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			899043-AB-9	AMERICA REVENUE CANADIAN PACIFIC RR CO-SR UNSECURED	1	20,871,923	16,163,946
57629* RR4	Evergreen Basket of Floating Corporate Bonds	1		21,059,783	21,377,977	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			626207-YS-7	UNSECURED	2	21,059,783	21,377,977
57629* RR4	Evergreen Basket of Floating Corporate Bonds	1		17,589,619	15,639,396	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			13645R-AX-2	Takeda Pharmaceutical Co-SENIOR UNSECURED	2	17,589,619	15,639,396
57629* RR4	Evergreen Basket of Floating Corporate Bonds	1		20,514,043	19,693,536	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			874060-BN-5	Apple Inc-SENIOR UNSECURED	1	20,514,043	19,693,536
57629* RR4	Evergreen Basket of Floating Corporate Bonds	1		17,593,110	9,557,827	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			037833-EA-4	Eli Lilly & Co-SENIOR UNSECURED ... Nelnet Student Loan Trus-NSLT 2025-CA B	1	17,593,110	9,557,827
57629* RR4	Evergreen Basket of Floating Corporate Bonds	1		20,187,077	18,627,185	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			532457-CT-3	Low's Cos Inc-SENIOR UNSECURED ...	2	20,187,077	18,627,185
57629* RR4	Evergreen Basket of Floating Corporate Bonds	1		19,998,683	19,554,522	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			64035U-AC-2	Low's Cos Inc-SENIOR UNSECURED ...	2	19,998,683	19,554,522
57629* RR4	Evergreen Basket of Floating Corporate Bonds	1		14,244,055	14,019,700	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			548661-ES-2	Low's Cos Inc-SENIOR UNSECURED ...	2	14,244,055	14,019,700

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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* RR4	Evergreen Basket of Floating Corporate Bonds	1		18,813,585	17,397,589	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			63941K-AD-7	Navient Private Educatio-NAVSL 2020-CA B	1	18,813,585	17,397,589
57629* RR4	Evergreen Basket of Floating Corporate Bonds	1		20,084,661	19,860,968	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			571676-BD-6	MARS 5.8 05/01/65	1	20,084,661	19,860,968
57629* RR4	Evergreen Basket of Floating Corporate Bonds	1		18,763,231	15,376,741	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			12530M-AB-1	OF Hippolyta Issuer LLC-SERIES 20-1 CLASS A2	1	18,763,231	15,376,741
57629* RR4	Evergreen Basket of Floating Corporate Bonds	1		15,272,532	16,047,596	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			75973H-AA-5	Renew 2023-1-RENEW 2023-1A A	1	15,272,532	16,047,596
57629* RR4	Evergreen Basket of Floating Corporate Bonds	1		17,621,773	13,480,717	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			915217-WX-7	University of Virginia-REVENUE BONDS	1	17,621,773	13,480,717
57629* RR4	Evergreen Basket of Floating Corporate Bonds	1		17,878,000	15,053,419	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			45846A-AA-8	Interchile SA-SECURED	2	17,878,000	15,053,419
57629* RR4	Evergreen Basket of Floating Corporate Bonds	1		17,446,250	16,817,996	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			86772R-AA-3	Sunrun Jupiter Issuer 20-SUNRN 2022-1A A1	1	17,446,250	16,817,996
57629* RR4	Evergreen Basket of Floating Corporate Bonds	1		619,630	604,077	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			91324P-FM-9	UnitedHealth Group Inc-UNH 5 3/4 07/15/64	1	619,630	604,077
57629* RR4	Evergreen Basket of Floating Corporate Bonds	1		14,580,285	14,196,327	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			89656G-AC-8	Trinity Rail Leasing 202-TRL 2024-1A A	1	14,580,285	14,196,327
57629* RR4	Evergreen Basket of Floating Corporate Bonds	1		160,254,447	140,251,453	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			912810-TV-0	United States Treasury N-UNSECURED	1	160,254,447	140,251,453
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1	500,000,000	17,014,368	19,673,310	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared		4,205,471	63941G-AC-8	Navient Private Educatio-NAVSL 2020-BA B	1	17,014,368	15,467,839
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		13,885,364	8,882,028	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			874060-BD-7	Takeda Pharmaceutical Co-SENIOR UNSECURED	2	13,885,364	8,882,028
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		17,008,575	17,002,258	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			532457-DG-0	Eli Lilly & Co-SENIOR UNSECURED	1	17,008,575	17,002,258
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		16,467,936	12,564,840	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			91481C-AA-8	UNIVERSITY OF PENNSYLVAN-SENIOR UNSECURED NOTE	1	16,467,936	12,564,840
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		15,795,452	11,644,056	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			575718-AF-8	MASS INSTITUTE OF TECH-UNSECURED	1	15,795,452	11,644,056
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		14,078,916	13,384,278	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			12661P-AF-6	CSL Finance PLC-SENIOR UNSECURED	1	14,078,916	13,384,278
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		4,519,632	2,529,919	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			68389X-BY-0	Oracle Corp-SENIOR UNSECURED	2	4,519,632	2,529,919
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		13,019,870	12,971,982	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			63942E-AA-6	Navient Private Educatio-NAVSL 2021-EA A	1	13,019,870	12,971,982
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		14,912,449	14,463,534	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			049560-BE-4	ATO 5.45 01/15/56	1	14,912,449	14,463,534
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		11,516,296	11,474,590	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			031162-DU-1	Amgen Inc-SENIOR UNSECURED	2	11,516,296	11,474,590
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		14,545,109	14,427,580	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			39571V-AG-3	GreenSky Home Improvemen-GSKY 2025-2A D	2	14,545,109	14,427,580
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		13,799,895	13,998,989	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			86745V-AA-8	Sunnova Aurora I Issuer -SNVA 2024-PR1 A	1	13,799,895	13,998,989
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		10,932,178	5,579,201	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			615369-AU-9	Moody's Corp-SENIOR UNSECURED	2	10,932,178	5,579,201
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		15,334,729	11,839,576	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			69371M-AD-9	PTTEP Treasury Center Co-SENIOR UNSECURED	2	15,334,729	11,839,576
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		10,330,218	6,237,618	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			512807-AX-6	Lam Research Corp-SENIOR UNSECURED	1	10,330,218	6,237,618
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		13,536,918	11,995,601	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			63941J-AB-4	Naviant Student Loan-NAVSL 2019-GA B	1	13,536,918	11,995,601
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		12,685,737	13,589,901	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			86745X-AA-4	Sunnova Sol V Issuer LLC-SNVA 2023-1A A	1	12,685,737	13,589,901
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		10,449,173	8,507,811	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			035240-AU-4	Anheuser-Busch InBev Wor-SENIOR UNSECURED	1	10,449,173	8,507,811
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		13,319,961	12,770,600	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			17275R-BV-3	Cisco Systems Inc-SENIOR UNSECURED	1	13,319,961	12,770,600
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		11,698,463	11,290,465	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			63940U-AD-6	Navient Private Educatio-SERIES 18-DA CLASS B	1	11,698,463	11,290,465

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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						Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description	Book/Adjusted Carrying Value	Fair Value
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		11,374,276	9,877,342	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CLASS A	1	11,374,276	9,877,342
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		11,995,647	11,500,952	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			64035U-AD-0	Nelnet Student Loan Trus-NSLT 2025-CA C	1	11,995,647	11,500,952
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		9,130,000	5,296,430	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			907818-ER-5	Union Pacific Corp-SENIOR UNSECURED	1	9,130,000	5,296,430
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		10,636,014	8,925,939	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			575718-AA-9	MASS INSTITUTE OF TECH-NOTE	1	10,636,014	8,925,939
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		10,593,541	8,919,706	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			655844-CB-2	Norfolk Southern Corp-SENIOR UNSECURED	2	10,593,541	8,919,706
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		11,055,755	7,867,690	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			594918-CF-9	Microsoft Corp-SENIOR UNSECURED	1	11,055,755	7,867,690
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		10,239,345	6,123,481	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			12530M-AD-7	OF Hippolyta Issuer LLC-SERIES 20-1 CLASS B2	1	10,239,345	6,123,481
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		8,748,299	8,957,191	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			548661-EN-3	Lowe's Cos Inc-SENIOR UNSECURED	2	8,748,299	8,957,191
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		121,572,339	106,397,654	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			912810-TV-0	United States Treasury N-UNSECURED	1	121,572,339	106,397,654
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		15,000,000	15,036,399	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			27889*-AW-9	ECOM ATLANTIC INC Guaranteed Senior Notes Series A	1	15,000,000	15,036,399
57629* RS2	Evergreen Basket of Floating Corporate Bonds	1		30,000,000	27,741,000	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			22228#-AA-4	CounterpointesRE OPACE 706 Mission Street - 2023-2 Class A	1	30,000,000	27,741,000
57629* RQ6	Evergreen Basket of Floating Corporate Bonds	1	500,000,000	331,942,657	338,318,874	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared		5,092,706	04941*-AA-2	Certificates 1 and 2	1	331,942,657	333,226,168
57629* RQ6	Evergreen Basket of Floating Corporate Bonds	1		23,546,155	18,978,983	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			149123-CE-9	Atlas Securitized Products Funding 1 LP - Revolver A-1A	1	23,546,155	18,978,983
57629* RQ6	Evergreen Basket of Floating Corporate Bonds	1		22,226,749	21,557,113	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			58933Y-BN-4	Caterpillar Inc-SENIOR UNSECURED BOND	1	22,226,749	21,557,113
57629* RQ6	Evergreen Basket of Floating Corporate Bonds	1		22,462,635	19,778,127	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			40408L-AC-1	Merck & Co Inc-SENIOR UNSECURED	1	22,462,635	19,778,127
57629* RQ6	Evergreen Basket of Floating Corporate Bonds	1		25,000,000	15,630,418	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			05379B-DF-1	HASI SYB 2017-1 LLC Senior Secured	1	25,000,000	15,630,418
57629* RQ6	Evergreen Basket of Floating Corporate Bonds	1		25,000,000	25,586,533	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			049463-AB-8	Avista Corp. Senior Secured Notes Atlas Warehouse Lending Company, L.P.-Senior Unsecured Notes due 2029	2	25,000,000	25,586,533
57629* RQ6	Evergreen Basket of Floating Corporate Bonds	1		70,000,000	64,729,000	07/10/2025	07/10/2045	Interest Rate Swap - SOFR CME cleared			22228#-AA-4	CounterpointesRE OPACE 706 Mission Street - 2023-2 Class A	1	70,000,000	64,729,000
57629*SK8	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	12,998,100	13,150,170	12,852,039	10/09/2025	10/09/2032	Currency Swap	320,790	380,836	N9154#-AB-4	Certificates 1 and 2	2	12,829,380	12,471,203
57629*SM4	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	28,923,700	29,262,090	28,528,893	10/09/2025	10/09/2030	Currency Swap	713,830	827,913	N9154#-AE-8	VAN OORD FINANCE BV 5 Year Senior U	2	28,548,260	27,700,980
57629*SL6	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	77,511,292	78,970,485	77,377,075	07/22/2025	07/23/2032	Currency Swap	1,064,274	1,667,463	T9006*-AA-2	SOCIETA GASDOTT ITALIA SPA-Senior Secured Note	2	77,906,211	75,709,612
57629*SJ1	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	64,220,579	70,218,843	63,847,018	07/30/2025	07/30/2030	Currency Swap	5,968,019	7,209,958	084670-E*-5	BERKSHIRE HATHAWAY INC - Senior Unsecured Notes 2030	1	64,250,824	56,637,060
57629*RT0	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	44,355,600	44,984,970	44,479,777	09/25/2025	06/26/2035	Currency Swap	219,780	316,144		EDF SA - Tranche A	2	44,765,190	44,163,633
57629*SN2	Long Fixed Rate ABS Bank Loan or Corporate Bond	1	41,714,400	41,721,680	41,886,391	08/26/2025	08/28/2032	Currency Swap	141,960	178,507	N1953#-AB-4	CHANE TERMINALS SUBHOLDING II BV - Senior Secured Notes EUR	2	41,579,720	41,707,884
57629*RV5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	50,000,000	37,842,613	09/09/2025	09/09/2055	Interest Rate Swap - SOFR CME cleared		(12,197,337)	067924-AE-0	Barings CLO Ltd 2024-III-BABSN 2024-3A B	1	50,000,000	50,039,950
57629*RV5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		45,875,000	45,951,382	09/09/2025	09/09/2055	Interest Rate Swap - SOFR CME cleared			25255D-AL-4	Diameter Capital Clo 1 L-DQLO 2021-1A A1R	1	45,875,000	45,951,382
57629*RV5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		197,000,000	197,000,000	09/09/2025	09/09/2055	Interest Rate Swap - SOFR CME cleared			12723#-AA-7	COL 2018-1 SPV LLC - Revolving Credit Facility	1	197,000,000	197,000,000
57629*RV5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,200,000	31,128,240	09/09/2025	09/09/2055	Interest Rate Swap - SOFR CME cleared			049400-AB-0	Atlas Secured Advance Funding, L.P.	1	31,200,000	31,128,240

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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*RV5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,600,000	16,609,296	09/09/2025	09/09/2055	Interest Rate Swap - SOFR CME cleared			55286C-AN-2	MFIC Bethesda CLO 1 LLC-MFCLO 1A CR	1	16,600,000	16,609,296
57629*RV5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,500,000	16,502,574	09/09/2025	09/09/2055	Interest Rate Swap - SOFR CME cleared			12567H-AS-1	CIFC Funding 2021-VII Lt-CIFC 2021-7A BR	1	16,500,000	16,502,574
57629*RP8	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	78,571,429	61,281,438	09/15/2025	09/15/2055	Interest Rate Swap - SOFR CME cleared		(17,289,991)	09262X-AB-7	Blackstone Credit Rated Fund Trust SPV LP - Tranche A-2 Delayed Draw Term Loan	1	78,571,429	78,571,429
57629*RP8	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1		43,333,333	43,301,917	09/15/2025	09/15/2055	Interest Rate Swap - SOFR CME cleared			067934-AJ-8	Barings Middle Market CL-BMM 2023-IIA A1R	1	43,333,333	43,301,917
57629*RP8	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1		187,402,597	187,402,597	09/15/2025	09/15/2055	Interest Rate Swap - SOFR CME cleared			09263R-AA-1	Blackstone Cooper Asset Holdco LLC-Delayed Draw Term Loan	1	187,402,597	187,402,597
57629*SP7	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	1	90,000,000	100,000,000	96,129,665	09/18/2025	09/18/2040	Interest Rate Swap - SOFR CME cleared		(3,870,335)	18685e-AB-8	Cliffwater Corporate Lending Fund - Effective Date Term Loan	1	100,000,000	100,000,000
57629*RIW3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	60,000,000	41,828,893	09/18/2025	09/18/2055	Interest Rate Swap - SOFR CME cleared		(18,323,267)	06763Y-AG-4	Barings CLO Ltd 2024-V-BABSN 2024-5A B	1	60,000,000	60,152,160
57629*RIW3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		60,000,000	60,028,140	09/18/2025	09/18/2055	Interest Rate Swap - SOFR CME cleared			26245C-BQ-5	Dryden 43 Senior Loan Fu-DRSLF 2016-43A AR3	1	60,000,000	60,028,140
57629*RIW3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		54,550,000	54,550,000	09/18/2025	09/18/2055	Interest Rate Swap - SOFR CME cleared			40443Q-AA-1	HPS Private Credit CLO 2-HPSPR 2024-2A A	1	54,550,000	54,550,000
57629*RIW3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		52,000,000	52,042,484	09/18/2025	09/18/2055	Interest Rate Swap - SOFR CME cleared			96467H-AL-0	Whitebox CLO III Ltd-WBOX 2021-3A A1R	1	52,000,000	52,042,484
57629*RIW3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	50,048,800	09/18/2025	09/18/2055	Interest Rate Swap - SOFR CME cleared			94951A-AA-7	Wellfleet CLO 2024-1 Ltd-WELF 2024-1A A1	1	50,000,000	50,048,800
57629*RIW3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,000,000	35,032,095	09/18/2025	09/18/2055	Interest Rate Swap - SOFR CME cleared			82809B-AA-4	Silver Point Clo 5 Ltd-SPCLO 2024-5A A1	1	35,000,000	35,032,095
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	1Z	11,690,000	11,962,000	11,437,318	03/04/2026	03/04/2036	Currency Swap	269,000	139,764	N2262F-AA-8	COOPERATIE KONINKLIJKE C Senior Unsecured Notes A	2Z	11,693,000	11,297,554
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	1Z	17,535,000	403,500	206,739	06/03/2026	06/03/2038	Currency Swap	403,500	206,739		MARIPOSA temp forward settling bond			
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	1Z	29,225,000	672,500	(340,537)	09/02/2026	09/02/2036	Currency Swap	672,500	(340,537)		MARIPOSA temp3 forward settling bond			
57629*SQ5	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2	300,000,000	4,037,697	(15,883,813)	10/23/2025	10/23/2055	Interest Rate Swap - SOFR CME cleared		(19,908,772)	53949R-AA-1	Loan Asset Issuer LLC, Series 2025 BTCL-1	1	4,037,697	4,024,959
57629*SQ5	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		67,809,000	67,758,686	10/23/2025	10/23/2055	Interest Rate Swap - SOFR CME cleared			15675M-AA-1	Cerberus Loan Funding 52-CERB 2025-3A A	1	67,809,000	67,758,686
57629*SQ5	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		67,361,000	67,522,195	10/23/2025	10/23/2055	Interest Rate Swap - SOFR CME cleared			01751A-AQ-9	Allegro CLO XIV Ltd-ALLEG 2021-2A A1R	1	67,361,000	67,522,195
57629*SQ5	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		62,000,000	61,706,182	10/23/2025	10/23/2055	Interest Rate Swap - SOFR CME cleared			14051L-AC-6	Capital Street Master Tr-CAPST 2025-1 A	1	62,000,000	61,706,182
57629*SQ5	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		61,113,022	61,169,438	10/23/2025	10/23/2055	Interest Rate Swap - SOFR CME cleared			12719R-AA-5	CTM 2025-2A A1-CTM 2025-2A A1	1	61,113,022	61,169,438
57629*SQ5	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		38,973,343	39,070,153	10/23/2025	10/23/2055	Interest Rate Swap - SOFR CME cleared			04039B-AA-0	Arini US Clo II Ltd-ARIN 2A A	1	38,973,343	39,070,153
57629*SQ5	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		16,800,000	16,815,254	10/23/2025	10/23/2055	Interest Rate Swap - SOFR CME cleared			49835M-AG-4	KKR CLO 60 Ltd-KKR 2024-60A C	1	16,800,000	16,815,254
57629*SQ5	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		16,600,000	16,645,036	10/23/2025	10/23/2055	Interest Rate Swap - SOFR CME cleared			03328J-AS-6	Anchorage Capital CLO 19-ANCHC 2021-19A CR	1	16,600,000	16,645,036
57629*SQ5	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		16,031,275	16,186,013	10/23/2025	10/23/2055	Interest Rate Swap - SOFR CME cleared			03328W-BE-7	Anchorage Capital CLO 9 -ANCHC 2016-9A AR3	1	16,031,275	16,186,013
57629*SQ5	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,900,000	15,941,976	10/23/2025	10/23/2055	Interest Rate Swap - SOFR CME cleared			06764P-AE-7	Barings CLO Ltd 2025-III-BABSN 2025-3A B	1	15,900,000	15,941,976
57629*SQ5	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,407,000	15,317,639	10/23/2025	10/23/2055	Interest Rate Swap - SOFR CME cleared			69145*-AG-6	Oxford Finance Funding XIII, LLC/Class A-4 Note	1	15,407,000	15,317,639
57629*SQ5	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,000,000	15,025,740	10/23/2025	10/23/2055	Interest Rate Swap - SOFR CME cleared			00900P-BE-4	AIMCO CLO Series 2018-B-AIMCO 2018-BA BR3	1	15,000,000	15,025,740
57629*SQ5	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,000,000	15,024,525	10/23/2025	10/23/2055	Interest Rate Swap - SOFR CME cleared			17180W-AN-5	CIFC Funding 2018-II Ltd-CIFC 2018-2A BR	1	15,000,000	15,024,525
57629*SQ5	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,000,000	15,031,200	10/23/2025	10/23/2055	Interest Rate Swap - SOFR CME cleared			29001L-BA-8	Elmwood CLO II Ltd-ELMW2 2019-2A BRR	1	15,000,000	15,031,200

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								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*SQ5	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,000,000	15,010,140	10/23/2025	10/23/2055	Interest Rate Swap - SOFR CME cleared			38138F-AU-5	Goldentree Loan Managem-GLM 2022-12A B1R	1	15,000,000	15,010,140
57629*SQ5	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,000,000	15,024,240	10/23/2025	10/23/2055	Interest Rate Swap - SOFR CME cleared			46151B-AE-5	Invesco US CLO 2024-4 Lt-INVCO 2024-4A B	1	15,000,000	15,024,240
57629*SQ5	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,000,000	15,013,890	10/23/2025	10/23/2055	Interest Rate Swap - SOFR CME cleared			47048R-AN-5	Jamestown CLO XVI Ltd-JTWN 2021-16A BR	1	15,000,000	15,013,890
57629*SC6	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	17,293,741	17,540,123	16,869,564	11/06/2025	03/10/2039	Currency Swap	241,766	59,051	06681*-AB-6	NORTHTRIVER MIDSTREAM PIP Senior Secured Notes Series B	2	17,298,357	16,810,513
57629*SB8	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	17,339,008	17,586,395	16,977,419	11/06/2025	03/10/2039	Currency Swap	242,399	62,878	06681*-AA-8	NORTHTRIVER MIDSTREAM PIP Senior Secured Notes Series A	2	17,343,996	16,914,541
57629*RN3	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	27,652,300	28,094,450	26,926,864	10/22/2025	06/30/2053	Currency Swap	356,110	389,697	X9000*-AA-3	SPORTING ENTERTAINMENT S Senior Secured Notes	2	27,738,340	26,537,167
57629*SR3	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2	300,000,000	11,547,657	(5,576,874)	10/29/2025	10/29/2055	Interest Rate Swap - SOFR CME cleared		(17,153,216)	04039B-AA-0	Arini US Clo II Ltd-ARIN 2A A	1	11,547,657	11,576,342
57629*SR3	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		37,500,000	37,518,075	10/29/2025	10/29/2055	Interest Rate Swap - SOFR CME cleared			82809X-AA-6	Silver Point CLO 11 Ltd-SPCLO 2025-11A A1	1	37,500,000	37,518,075
57629*SR3	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		48,741,000	48,743,924	10/29/2025	10/29/2055	Interest Rate Swap - SOFR CME cleared			58803L-AA-6	MidOcean Credit CLO XVII-MIDO 2025-18A A1	1	48,741,000	48,743,924
57629*SR3	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		50,000,000	49,915,400	10/29/2025	10/29/2055	Interest Rate Swap - SOFR CME cleared			055330-AA-2	BCC Middle Market CLO 20-BCMM 2025-2A A1	1	50,000,000	49,915,400
57629*SR3	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		48,435,000	48,314,978	10/29/2025	10/29/2055	Interest Rate Swap - SOFR CME cleared			44328J-AV-3	HPS Private Credit CLO 2-HPSPR 2023-1A A1R	1	48,435,000	48,314,978
57629*SR3	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		48,435,000	48,301,804	10/29/2025	10/29/2055	Interest Rate Swap - SOFR CME cleared			97988M-AQ-6	Woodmont 2021-8 Trust-WDMNT 2021-8A1R	1	48,435,000	48,301,804
57629*SR3	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		50,000,000	50,124,400	10/29/2025	10/29/2055	Interest Rate Swap - SOFR CME cleared			09077W-AA-6	Birch Grove Clo 9 Ltd-BGCLO 2024-9A A1	1	50,000,000	50,124,400
57629*SR3	Evergreen basket of USD Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,000,000	15,047,370	10/29/2025	10/29/2055	Interest Rate Swap - SOFR CME cleared			06764L-AD-8	Barings CLO Ltd 2025-II-BABSN 2025-2A C	1	15,000,000	15,047,370
57629*SA0	Evergreen Basket of Floating Corporate Bonds	2	300,000,000	16,080,031	22,502,345	11/07/2025	11/07/2055	Interest Rate Swap - SOFR CME cleared		10,322,380	57571B-AB-7	MASS INSTITUTE OF TECH-UNSECURED BOND	1	16,080,031	12,179,965
57629*SA0	Evergreen Basket of Floating Corporate Bonds	2		7,816,958	7,392,559	11/07/2025	11/07/2055	Interest Rate Swap - SOFR CME cleared			716973-AH-5	Pfizer Investment Enterp-SENIOR UNSECURED	1	7,816,958	7,392,559
57629*SA0	Evergreen Basket of Floating Corporate Bonds	2		6,289,945	6,036,819	11/07/2025	11/07/2055	Interest Rate Swap - SOFR CME cleared			63941F-AD-8	Navient Private Education Ref	1	6,289,945	6,036,819
57629*SA0	Evergreen Basket of Floating Corporate Bonds	2		96,233	64,369	11/07/2025	11/07/2055	Interest Rate Swap - SOFR CME cleared			00206R-KB-7	AT&T Inc-SENIOR UNSECURED	2	96,233	64,369
57629*SA0	Evergreen Basket of Floating Corporate Bonds	2		186,212,186	182,906,498	11/07/2025	11/07/2055	Interest Rate Swap - SOFR CME cleared			86774*-AA-7	SUNRUN BRUTUS HOLDINGS 2 Sunrun Brutus P	1	186,212,186	182,906,498
57629*SA0	Evergreen Basket of Floating Corporate Bonds	2		73,815,130	72,396,130	11/07/2025	11/07/2055	Interest Rate Swap - SOFR CME cleared			05647@-AA-4	BOX FRONTIER MEMBER I LLC 1ST CLOSING SER A SR NT	2	73,815,130	72,396,130
57629*SA0	Evergreen Basket of Floating Corporate Bonds	2		49,101,070	48,015,660	11/07/2025	11/07/2055	Interest Rate Swap - SOFR CME cleared			G0074K-AA-7	ACS EQUITY I LIMITED	1	49,101,070	48,015,660
57629*SA0	Evergreen Basket of Floating Corporate Bonds	2		26,756,814	26,404,382	11/07/2025	11/07/2055	Interest Rate Swap - SOFR CME cleared			39571W-AD-8	GreenSky Home Improvemen-GSKY 2025-3A B	1	26,756,814	26,404,382
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	2Z	12,248,200	12,046,100	12,125,107	02/10/2026	10/20/2032	Currency Swap	(210,560)	(255,547)	G7178*-AK-0	PORTERBROOK RAIL FINANCE Senior Secured Notes due 2032	2Z	12,256,660	12,380,654
57629*SD4	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	117,297,200	118,435,120	114,973,391	12/04/2025	12/04/2032	Currency Swap	1,259,840	(151,120)	D2002*-AA-8	DFMG HOLDING GMBH Senior Secured Notes	2	117,175,280	115,124,511
57629*SE2	Long Fixed Rate ABS Bank Loan or Corporate Bond	2	33,299,400	32,826,960	32,439,402	12/10/2025	12/11/2032	Currency Swap	(365,760)	(719,535)	G6992*-AA-4	PD PORTS ACQUISITIONS UK Senior Secured Notes due 2032 GBP	2Z	33,192,720	33,158,937
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	2Z	66,650,000	67,035,000	65,359,669	12/15/2025	12/16/2035	Currency Swap	380,000	464,758	G2972*-AA-7	AGS AIRPORTS LTD Senior Term Loan	2Z	66,655,000	64,894,911
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	250,000,000	49,973,128	48,252,951	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared		(1,777,049)	25255N-BC-1	Diameter Capital CLO 4 L-DQLO 2022-4A ARR	1	49,973,128	50,030,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		48,250,000	48,248,504	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			59803R-AA-3	MidOcean Credit CLO XXII-MIDO 2026-22A A1	1	48,250,000	48,248,504
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		48,000,000	48,044,832	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			37149P-AA-6	Generate CLO Ltd-GNRT 2024-17A A1 WISE CLO 2023-1 Ltd-WYZE 2023-1A AR	1	48,000,000	48,044,832
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		40,200,000	40,267,817	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			97719B-AL-7		1	40,200,000	40,267,817

STATEMENT AS OF JUNE 30, 2026 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		Book/Adjusted Carrying Value	Fair Value	12	13	14 NAIC Designation or Other Description	Book/Adjusted Carrying Value	16
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Value	Value	CUSIP	Description	Description	Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		35,700,000	35,803,780	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			06764L-AA-4	Barings CLO Ltd 2025-11-BABSN 2025-2A A1	1	35,700,000	35,803,780
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		15,000,000	15,185,532	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			18685B-AP-7	Cliffwater Corporate Len Senior Secured Note Series L	1	15,000,000	15,185,532
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		14,126,872	14,126,872	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			04525S-AB-2	ASP WHCO Funding 3k, L.P. Class A Loans	1	14,126,872	14,126,872
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	250,000,000	41,752,657	40,223,495	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared	(1,650,245)		G7741B-AC-4	SVF II FINCO LP INCR B1	1	41,752,657	41,873,740
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		44,000,000	43,998,240	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			032923-AA-2	2026-37A A1	1	44,000,000	43,998,240
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		42,623,000	42,667,498	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			10548A-AA-3	Brant Point CLO 2025-8 L-BRTPT 2025-8A A1	1	42,623,000	42,667,498
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		43,790,000	43,821,354	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			12563E-AN-3	CIFC Funding 2021-I Ltd-CIFC 2021-1A AR	1	43,790,000	43,821,354
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		41,200,000	39,776,182	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			14996B-AA-3	CEAMER FINANCE IV LLC Floating Rate Senior Secured Notes	2	41,200,000	39,776,182
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		40,719,213	40,805,142	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			10490A-AA-1	Brant Point CLO 2025-9 L-BRTPT 2025-9A A1	1	40,719,213	40,805,142
												Jefferies Credit Partners Rated Note Feeder 2026 LP - Class A Senior Secured Deferrable Floating Rate			
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	250,000,000	55,747,582	53,653,523	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared	(2,094,059)		47237*-AA-4	Delayed Draw Notes	1	55,747,582	55,747,582
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		16,500,000	16,510,758	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			06761K-AW-1	Barings CLO Ltd 2019-111-BABSN 2019-3A A1RR	1	16,500,000	16,510,758
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		40,000,000	38,400,000	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			58590A-AC-3	Midcap Financial Issuer -SENIOR UNSECURED	2	40,000,000	38,400,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		40,000,000	38,100,000	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			59590A-AD-1	Midcap Financial Issuer -SENIOR UNSECURED	2	40,000,000	38,100,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		39,880,949	39,952,422	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			64134J-AL-7	Neuberger Berman Loan Ad-NEUB 2021-40A AR	1	39,880,949	39,952,422
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		38,500,000	38,561,639	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			06764C-AB-2	Barings Loan Partners CL-BABSN LP-5A B	1	38,500,000	38,561,639
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		330,366,495	331,179,195	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			04941*-AC-8	Atlas Securitized Products Funding 1 LP - Revolver A-1B Junior	1	330,366,495	331,179,195
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	250,000,000	38,000,000	36,164,331	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared	(1,861,585)		06761V-AQ-0	Barings Clo Ltd 2019-IV-BABSN 2019-4A AR	1	38,000,000	38,025,916
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		37,500,000	37,517,663	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			05684P-AL-0	Bain Capital Credit CLO -BCC 2021-6A A1R	1	37,500,000	37,517,663
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		37,500,000	37,511,588	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			102875-AA-9	Clover CLO 2019-1 Ltd-CLVR 2019-1A ARR	1	37,500,000	37,511,588
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		37,500,000	37,518,638	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			12552F-BC-6	Cifc Funding 2014-IV-R L-CIFC 2014-4RA A1A2	1	37,500,000	37,518,638
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		41,144,528	41,179,952	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			28473A-AA-4	Eldridge CLO 2025-2 Ltd-ELD 2025-2A A1	1	41,144,528	41,179,952
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		35,028,000	35,080,542	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			13876F-AA-8	Canyon Clo 2025-2 Ltd-CANYC 2025-2A A1N	1	35,028,000	35,080,542
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		35,000,000	35,052,675	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			171937-AS-4	CIFC-LBC Middle Market C-CLBC 2023-1A AR	1	35,000,000	35,052,675
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	200,000,000	35,000,000	33,535,722	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared	(1,489,268)		59801F-AA-1	MidOcean Credit CLO XV L-MIDO 2024-15A A1	1	35,000,000	35,024,990
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		35,000,000	35,021,560	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			81789M-AA-6	720 East CLO V Ltd-NIML 2024-2A A1	1	35,000,000	35,021,560
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		31,500,000	31,542,021	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			05532B-BA-5	BCC Middle Market CLO 20-BCMM 2018-1A A1RR	1	31,500,000	31,542,021
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		31,149,480	30,019,444	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			28258F-AA-4	8point3 Solar Investco 1 Senior Secured Notes	2	31,149,480	30,019,444
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		31,000,000	31,026,784	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			00111W-AA-3	ABPCI Direct Lending Fun-ABPCI 2024-18A A1	1	31,000,000	31,026,784
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,000,000	10,992,410	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			92918Q-AN-0	Voya CLO 2021-1 Ltd-VOYA 2021-1A AR	1	11,000,000	10,992,410

STATEMENT AS OF JUNE 30, 2026 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
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,940,185	10,958,247	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			15033L-AW-2	Cedar Funding XI Clo Ltd-CEDF 2019-11A A1R2	1	10,940,185	10,958,247
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,900,000	10,944,232	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			032923-AE-4	Anchorage Capital Clo 37-ANCHC 2026-37A B	1	10,900,000	10,944,232
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,900,000	10,906,137	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			055330-AG-9	BCC Middle Market CLO 20-BCCM 2025-2A C	1	10,900,000	10,906,137
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,800,000	10,833,556	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			12516L-AJ-4	CBAMR 2018-5A CR	1	10,800,000	10,833,556
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,760,000	10,779,863	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			03768M-AV-3	Apidos CLO XXXIII-APID 2020-33A CR2	1	10,760,000	10,779,863
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,750,000	10,751,957	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			64134B-AL-4	Neuberger Berman Loan Ad-NEUB 2021-41A BR	1	10,750,000	10,751,957
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,725,000	10,732,036	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			33883W-AJ-1	Flatiron CLO 31 Ltd-FLAT 2025-31A C	1	10,725,000	10,732,036
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,700,000	10,705,254	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			12571K-AN-9	CIFC Funding 2022-III Lt-CIFC 2022-3A CR	1	10,700,000	10,705,254
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	200,000,000	29,446,053	28,663,182	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared		(1,370,918)	06051G-KJ-7	Bank of America Corp-SENIOR UNSECURED	1	29,446,053	30,034,100
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		30,235,066	30,344,452	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			46647P-EA-0	JPMorgan Chase & Co-SENIOR UNSECURED	1	30,235,066	30,344,452
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		30,518,351	31,064,172	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			780082-AV-5	RY 6 3/4 08/24/2085	2	30,518,351	31,064,172
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		30,004,000	30,004,000	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			671078-AW-3	OCP CLO 2020-18 Ltd-OCP 2020-18A A1R2	1	30,004,000	30,004,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		30,000,000	29,989,860	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			05684L-AN-5	Bain Capital Credit CLO -BCC 2021-1A AR	1	30,000,000	29,989,860
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		30,000,000	30,042,480	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			06761H-AW-8	Barings CLO Ltd 2019-II-BABSN 2019-2A BRR	1	30,000,000	30,042,480
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		30,000,000	30,026,730	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			06764J-AE-1	Barings Middle Market CI-BMM 2025-1A B	1	30,000,000	30,026,730
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	300,000,000	153,881,940	155,022,797	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared		(357,203)	02300B-AA-6	AMAPS 2 Class A Notes	1	153,881,940	155,380,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		72,366,894	72,390,920	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			28473C-AA-0	Eldridge CLO 2026-3 Ltd-ELD 2026-3A A	1	72,366,894	72,390,920
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		66,275,000	66,493,840	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			06765M-AA-1	Barings Infrastructure C-BARIF 2025-1A A1	1	66,275,000	66,493,840
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		61,712,343	61,707,005	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			003952-AB-4	ABSOLUTE ISSUER CO LLC S Class B	2	61,712,343	61,707,005
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	300,000,000	50,150,000	49,980,780	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared		(306,481)	06764J-AC-5	Barings Middle Market CI-BMM 2025-1A A	1	50,150,000	50,287,261
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		50,000,000	49,863,500	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			12719A-AA-2	CTM CLO LTD CTM_26-3-CTM 2026-3A A1	1	50,000,000	49,863,500
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		50,000,000	49,945,750	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			75000K-AY-3	RR 25 Ltd-RRAM 2023-25A A1A2	1	50,000,000	49,945,750
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		200,000,000	200,000,000	01/09/2026	01/09/2056	Interest Rate Swap - SOFR CME cleared			04525S-AB-2	ASP WHCO Funding 3k, L.P. Class A Loans	1	200,000,000	200,000,000
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	1Z	76,310,000	2,073,500	(284,023)	10/20/2026	10/20/2038	Currency Swap	2,073,500	(284,023)		CIPTEP1 forward settling bond			
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	2Z	45,845,100	47,446,040	45,143,597	02/17/2026	02/17/2031	Currency Swap	2,102,670	1,909,701	N7660#-BC-0	SHV Holdings NV - 2026 EUR First Lien Term Loan	2	45,343,370	43,233,896
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	2Z	29,964,501	31,010,881	29,665,536	02/17/2026	02/17/2033	Currency Swap	1,374,312	1,254,768	N7660#-BB-2	SHV HOLDINGS NV Senior Unsecure	2	29,636,569	28,410,768
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	2Z	17,255,000	17,943,750	16,901,594	03/24/2026	06/15/2031	Currency Swap	694,550	547,662	G4163*-AB-4	GSG GLOBAL SPORTS GROUP Senior Secured Notes	2	17,249,200	16,353,932
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	1Z	60,062,200	62,359,440	58,914,036	03/11/2026	03/12/2033	Currency Swap	2,271,940	1,684,488	F0190*-AA-2	ALB10MA FINANCEMENT SAS Hold Co Note 7yr	2	60,087,500	57,229,548
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	1Z	22,289,157	23,036,843	21,841,695	03/04/2026	03/04/2041	Currency Swap	819,537	554,126	K0226#-AG-7	AIR GREENLAND A S Senior Note 3.98% Series B Note	1Z	22,217,306	21,287,569
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	1Z	19,594,166	20,251,449	19,175,010	03/04/2026	03/04/2036	Currency Swap	720,446	514,101	K0226#-AF-9	AIR GREENLAND A S Amortizing Senior Notes 3.56% Series A Note	1	19,531,003	18,660,909

STATEMENT AS OF JUNE 30, 2026 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
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	2Z	26,327,320	27,403,981	25,796,653	03/03/2026	03/03/2036	Currency Swap	1,061,539	585,555	883556-DE-8	THERMO FISHER SCIENTIFIC Senior Unsecured Notes due 2036	1Z	26,342,442	25,211,098
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	2Z	46,295,200	47,686,800	45,308,759	03/19/2026	03/19/2033	Currency Swap	1,524,880	1,028,731	D30048-AB-0	ENCAVIS GMBH Senior Secured Notes due 2033	2Z	46,161,920	44,280,028
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	2Z	48,964,260	50,436,090	47,961,733	03/19/2026	03/19/2031	Currency Swap	1,612,794	1,126,412	D30048-AA-2	ENCAVIS GMBH Senior Secured Notes due 2031	2Z	48,823,296	46,835,321
Need to File with the NAIC	Sovereign Bond of Indonesia	1Z	20,000,000	300,038,393	300,092,468	12/22/2025	06/20/2031	5 Yr Credit Default Swap	38,393	92,468	04525S-AC-0	ASP WHCO Funding 3k, L.P. Class B Loans	1	300,000,000	300,000,000
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	1Z	17,887,000	18,049,750	17,852,319	04/09/2026	04/09/2036	Currency Swap	184,450	(223,797)	L3551#-AW-0	FERREIRO INTERNATIONAL SA Senior Unsecured Notes EUR 10yr	2Z	17,865,300	18,076,116
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	1Z	52,070,400	447,480	(304,712)	10/20/2026	10/20/2027	Currency Swap	447,480	(304,712)		PLINYTEMP1 forward settling bond			
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	2Z	75,496,428	75,978,199	74,481,994	04/15/2026	04/15/2031	Currency Swap	374,081	(854,914)	G6302*-AC-9	MOTO STATES PLC Senior Secured Notes due 2031	2	75,604,118	75,336,908
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	2Z	82,719,000	84,769,300	82,129,546	05/13/2026	05/13/2036	Currency Swap	1,972,530	221,199	E8188#-AA-6	PREMIUMFIBER S L U Senior Secured Notes due 2036	2Z	82,796,770	81,908,347
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	2Z	33,973,478	34,790,120	33,500,531	05/12/2026	05/13/2033	Currency Swap	781,768	134,063	D9000#-AA-1	THYSSENGAS HOLDING GMBH Senior Unsecured Notes due 2033	2Z	34,008,352	33,366,468
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	2Z	15,742,923	16,121,345	15,547,043	05/12/2026	05/13/2036	Currency Swap	362,262	18,797	D9000#-AC-7	THYSSENGAS HOLDING GMBH Senior Unsecured Notes due 2036	2Z	15,759,083	15,528,246
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	2Z	22,752,247	23,299,158	22,428,867	05/12/2026	05/13/2034	Currency Swap	523,555	63,061	D9000#-AB-9	THYSSENGAS HOLDING GMBH Senior Unsecured Notes due 2034	2Z	22,775,603	22,365,806
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	250,000,000	280,000,000	282,621,599	04/28/2026	04/28/2028	Treasury Forward		2,621,599	03776#-AA-0	Apollo Asset-Backed Finance Lending Partners 1, L.P. - Class A	1	280,000,000	280,000,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	88,000,000	4,253,517	5,043,485	04/28/2026	04/28/2028	Treasury Forward		774,043	49271V-AW-0	Keurig Dr Pepper Inc-SENIOR UNSECURED	2	4,253,517	4,269,442
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		100,000,000	90,892,090	04/28/2026	04/28/2028	Treasury Forward			50227*-AA-0	LSP Grid Holdings, LLC Senior Secured Notes	2	100,000,000	90,892,090
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	2Z	7,830,000	8,017,920	7,774,426	06/04/2026	06/04/2036	Currency Swap	142,680	(13,757)	G5383*-AJ-8	LAST MILE INFRASTRUCTURE Senior Secured Notes due 2036	2Z	7,875,240	7,788,183
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	300,000,000	90,000,000	95,324,648	05/14/2026	05/14/2056	Interest Rate Swap - SOFR CME cleared		5,430,308	60510M-BQ-0	MISSION LANE CREDIT CARD MILANE 2025-T1 Class A	1	90,000,000	89,894,340
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		150,000,000	150,000,000	05/14/2026	05/14/2056	Interest Rate Swap - SOFR CME cleared			04525S-AC-0	ASP WHCO Funding 3k, L.P. Class B Loans	1	150,000,000	150,000,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		150,000,000	150,000,000	05/14/2026	05/14/2056	Interest Rate Swap - SOFR CME cleared			03776#-AA-0	Apollo Asset-Backed Finance Lending Partners 1, L.P. - Class A	1	150,000,000	150,000,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	300,000,000	95,000,000	91,201,947	05/14/2026	05/14/2056	Interest Rate Swap - SOFR CME cleared		5,486,439	91631#-AA-2	Upper Peninsula Power Ho Senior Secured Notes	2	95,000,000	85,715,508
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		220,000,000	220,000,000	05/14/2026	05/14/2056	Interest Rate Swap - SOFR CME cleared			04525S-AB-2	ASP WHCO Funding 3k, L.P. Class A Loans	1	220,000,000	220,000,000
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	2Z	24,764,130	25,160,868	24,995,963	05/28/2026	05/29/2034	Currency Swap	403,137	278,095	L2967*-AA-2	ELL BIDCO SARL PP Notes Series A	2	24,757,731	24,717,868
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	2Z	23,997,870	24,382,332	24,246,573	05/28/2026	05/29/2036	Currency Swap	390,663	304,851	L2967*-AB-0	ELL BIDCO SARL PP Notes Series B	2	23,991,669	23,941,722
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	1Z	57,117,528	58,515,628	57,801,243	06/03/2026	06/03/2041	Currency Swap	1,342,358	456,080	23375#-AE-7	DH MASI FINANCE INC Senior Unsecured Notes 15 YR	1Z	57,173,270	57,345,163
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	1Z	9,757,952	9,996,652	9,866,253	06/03/2026	06/03/2038	Currency Swap	235,362	100,274	23375#-AD-9	DH MASI FINANCE INC Senior Unsecured Notes 12 YR	1Z	9,761,290	9,765,979
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	1Z	11,271,530	11,547,430	11,315,192	06/03/2026	06/03/2031	Currency Swap	264,900	170,767	23375#-AA-5	DH MASI FINANCE INC Senior Unsecured Notes 5Y	1Z	11,282,530	11,144,425
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	1Z	15,421,500	15,643,450	15,340,389	06/24/2026	06/24/2031	Currency Swap	179,400	101,739	227047-C*-6	CRODA INTERNATIONAL PLC Senior Unsecured Notes 5YR GBP	1Z	15,464,050	15,238,650
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	1Z	14,537,500	14,832,500	14,530,428	06/24/2026	06/24/2033	Currency Swap	261,250	214,815	227047-C#-4	CRODA INTERNATIONAL PLC Senior Unsecured Notes 7yr EUR	1Z	14,571,250	14,315,613
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	1Z	18,533,400	242,880	(58,067)	09/24/2026	09/24/2036	Currency Swap	242,880	(58,067)	BUUKTE-MP-1	BUUKTemp1 forward settling bond			
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	1Z	30,486,100	399,520	(137,212)	09/24/2026	09/24/2033	Currency Swap	399,520	(137,212)	BUUKTE-MP-2	BUUKTEMP2 forward settling bond			
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	1Z	23,137,463	23,694,104	23,178,758	06/23/2026	06/23/2031	Currency Swap	559,533	422,533	J0835#-AT-4	COSTCO WHOLESALE JAPAN L Senior Secured Notes 5yr - bullet	1Z	23,134,571	22,756,225

STATEMENT AS OF JUNE 30, 2026 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
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	1Z	27,562,668	28,225,770	27,897,258	06/23/2026	06/23/2036	Currency Swap	666,548	788,743	J0835#-AU-1	COSTCO WHOLESALE JAPAN L Senior Secured Notes 10 yr bullet	1Z	27,559,222	27,108,515
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	1Z	23,502,500	308,000	(89,339)	08/24/2026	08/26/2038	Currency Swap	308,000	(89,339)		BEACONTEMP1 forward settling bond			
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	2Z	62,167,000	63,247,700	61,673,520	06/22/2026	06/23/2036	Currency Swap	1,064,650	608,620	BGS4T8-8C-3	ITALO NUOVO TRASPORTO VI Senior Secured Notes 10Y	2Z	62,183,050	61,064,900
Need to File with the NAIC	Long Fixed Rate ABS Bank Loan or Corporate Bond	2Z	41,599,600	42,322,760	41,247,983	06/22/2026	06/23/2038	Currency Swap	712,420	385,863	BGS4T8-9G-3	ITALO NUOVO TRASPORTO VI Senior Secured Notes 12y	2Z	41,610,340	40,862,120
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	300,000,000	374,750,000	378,674,228	06/11/2026	06/15/2027	Treasury Forward		3,663,140	049463-AC-6	Atlas Warehouse Lending Company, L.P.-Senior Unsecured Notes due 2027	2	374,750,000	375,011,088
9999999999 - Totals				43,541,497,597	33,906,798,124	XXX	XXX	XXX	(1,269,274,277)	(7,759,454,798)	XXX	XXX	XXX	44,810,771,874	41,666,252,922

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning inventory	276	38,450,276,176	293	41,244,287,121					276	38,450,276,176
2. Add: Opened or acquired transactions.....	21	2,533,126,037	30	1,760,819,022					51	4,293,945,059
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX	1,147,203,525	XXX	1,336,629,541	XXX		XXX		XXX	2,483,833,066
4. Less: Closed or disposed of transactions.....	4	333,054,253							4	333,054,253
5. Less: Positions disposed of for failing effectiveness criteria.....			5	800,238,088					5	800,238,088
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	553,264,364	XXX		XXX		XXX		XXX	553,264,364
7. Ending inventory	293	41,244,287,121	318	43,541,497,596					318	43,541,497,596

STATEMENT AS OF JUNE 30, 2026 OF THE Massachusetts Mutual Life Insurance Company

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.....	5,584,769,401
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	12,605,136
3.	Total (Line 1 plus Line 2)	5,597,374,537
4.	Part D, Section 1, Column 6	22,366,438,063
5.	Part D, Section 1, Column 7	(16,769,063,527)
6.	Total (Line 3 minus Line 4 minus Line 5)	
		Fair Value Check
7.	Part A, Section 1, Column 16	(905,411,121)
8.	Part B, Section 1, Column 13	12,628,434
9.	Total (Line 7 plus Line 8)	(892,782,687)
10.	Part D, Section 1, Column 9	22,515,544,846
11.	Part D, Section 1, Column 10	(23,408,327,534)
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	6,495,969,605
14.	Part B, Section 1, Column 20	39,593,786
15.	Part D, Section 1, Column 12	6,535,563,391
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 December 31
1. Book/adjusted carrying value, December 31 of prior year	6,829,608,097	4,559,160,010
2. Cost of cash equivalents acquired	92,735,235,927	161,001,869,250
3. Accrual of discount	96,080,629	206,452,418
4. Unrealized valuation increase/(decrease)	(3,854)	(2,418)
5. Total gain (loss) on disposals	(4,679,436)	4,699,853
6. Deduct consideration received on disposals	94,264,776,648	158,942,571,016
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)	5,391,464,715	6,829,608,097
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	5,391,464,715	6,829,608,097