



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021
OF THE CONDITION AND AFFAIRS OF THE

Massachusetts Mutual Life Insurance Company

NAIC Group Code04350435NAIC Company Code65935Employer's ID Number04-1590850

(Current)(Prior)

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

Country of DomicileUnited States of America

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

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

Statutory Home Office1295 State StreetSpringfield, MA, US 01111

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

Main Administrative Office1295 State StreetSpringfield, MA, US 01111413-788-8411

(Street and Number)(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 StreetSpringfield, MA, US 01111413-788-8411

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

Internet Website Addresswww.massmutual.com

Statutory Statement ContactTrevor Wade Gordon617-695-4321

(Name)(Area Code) (Telephone Number)

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(E-mail Address)(FAX Number)

OFFICERS

President and Chief Executive OfficerRoger William CrandallSecretaryAkintokunbo Akinbajo

TreasurerJulieta Giselle Sinisgalli #Appointed ActuaryVy Quoc Ho

OTHER

Elizabeth Ward Chicares, Chief Financial OfficerMichael Robert Fanning, Head of MassMutual U.S.Melvin Timothy Corbett, Chief Investment Officer

Adnan Omar Ahmed, Head of MassMutual InternationalGeoffrey James Craddock, Chief Risk OfficerPia Denise Flanagan, Head of Operations, CEO Action for Racial Equity.

Susan Marie Cicco, Head of Human Resources & Employee ExperienceMichael James O'Connor, General CounselGareth Fielding Ross, Head of Enterprise Technology & Experience

DIRECTORS OR TRUSTEES

Roger William Crandall - ChairmanKaren Hall BechtelMark Thomas Bertolini

Kathleen Ann CorbetJames Henry DeGraffenreidt, Jr.Isabella Davidov Goren

Jeffrey Marc LeidenLaura Jeanne SenWilliam Taylor Spitz - Lead Director

Howard Todd Stitzer

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 AkinbajoJulieta Giselle Sinisgalli

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 SEPTEMBER 30, 2021 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	119,493,822,644		119,493,822,644	114,683,944,351
2. Stocks:				
2.1 Preferred stocks	542,668,961		542,668,961	470,256,327
2.2 Common stocks	25,773,927,434	189,047	25,773,738,387	21,086,999,910
3. Mortgage loans on real estate:				
3.1 First liens	26,840,561,469		26,840,561,469	26,078,333,015
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	363,785,664		363,785,664	265,025,127
4.2 Properties held for the production of income (less \$950,327,045 encumbrances)	30,266,386		30,266,386	97,346,026
4.3 Properties held for sale (less \$0 encumbrances)				
5. Cash (\$1,052,296,824), cash equivalents (\$2,856,054,830) and short-term investments (\$2,449,035,998)	6,357,387,652		6,357,387,652	5,738,239,031
6. Contract loans (including \$ premium notes)	16,055,714,759	106,510	16,055,608,249	15,597,185,099
7. Derivatives	16,592,922,659		16,592,922,659	21,076,411,762
8. Other invested assets	11,912,941,347	60,790,206	11,852,151,142	9,533,622,734
9. Receivables for securities	1,492,619,590		1,492,619,590	1,501,252,903
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	225,456,618,565	61,085,762	225,395,532,803	216,128,616,284
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	3,046,677,371	1,258,377	3,045,418,994	3,859,484,460
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	132,215,574	83,268	132,132,306	161,871,466
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	884,507,877		884,507,877	917,323,458
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	91,820,984	3,701,841	88,119,143	67,472,255
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	92,685,866		92,685,866	254,150,151
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	649,126,332		649,126,332	508,589,555
19. Guaranty funds receivable or on deposit	10,918,096		10,918,096	11,751,145
20. Electronic data processing equipment and software	275,738,732	260,718,103	15,020,629	21,068,444
21. Furniture and equipment, including health care delivery assets (\$)	46,232,810	46,232,810		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	205,765,750		205,765,750	54,499,315
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	3,881,594,702	1,046,885,342	2,834,709,360	2,508,581,328
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	234,773,902,658	1,419,965,503	233,353,937,155	224,493,407,863
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	75,857,605,961		75,857,605,961	75,965,585,904
28. Total (Lines 26 and 27)	310,631,508,619	1,419,965,503	309,211,543,116	300,458,993,767
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Corporate owned life insurance	2,610,998,729		2,610,998,729	2,421,839,515
2502. Fully refundable deposits, prepayments and miscellaneous assets	197,225,431	41,065,168	156,160,264	19,008,699
2503. Employee insurance plan advances	41,716,843	6,316	41,710,527	41,149,716
2598. Summary of remaining write-ins for Line 25 from overflow page	1,031,653,699	1,005,813,859	25,839,840	26,583,398
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,881,594,702	1,046,885,342	2,834,709,360	2,508,581,328

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Massachusetts Mutual Life Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 131,384,910,920 less \$ included in Line 6.3 (including \$ 135,965,944 Modco Reserve)	131,384,910,920	121,992,059,903
2. Aggregate reserve for accident and health contracts (including \$ 0 Modco Reserve)	3,492,436,577	3,174,986,915
3. Liability for deposit-type contracts (including \$ Modco Reserve)	16,880,136,802	14,579,842,257
4. Contract claims:		
4.1 Life	633,245,297	655,286,279
4.2 Accident and health	27,651,714	26,818,663
5. Policyholders' dividends/refunds to members \$ 9,013,607 and coupons \$ due and unpaid	9,013,607	2,456,410
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)	1,775,923,976	1,705,119,894
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 \$ 11,130,948 accident and health premiums	59,461,874	35,658,349
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	15,106,582	8,718,381
9.3 Other amounts payable on reinsurance, including \$ 20,449,701 assumed and \$ 35,945,536 ceded	56,395,237	89,276,918
9.4 Interest Maintenance Reserve	1,784,425,468	2,084,357,421
10. Commissions to agents due or accrued-life and annuity contracts \$ 12,585,291 , accident and health \$ 144,966 and deposit-type contract funds \$	47,459,896	324,181
11. Commissions and expense allowances payable on reinsurance assumed	3,304,475	3,502,906
12. General expenses due or accrued	1,353,657,105	1,253,249,792
13. Transfers to Separate Accounts due or accrued (net) (including \$ (94,296,979) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(108,671,366)	(103,546,435)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	73,856,752	56,442,035
15.1 Current federal and foreign income taxes, including \$ 331,169,440 on realized capital gains (losses)	88,630,508	670,233,140
15.2 Net deferred tax liability		
16. Unearned investment income	349,323,632	213,380,280
17. Amounts withheld or retained by reporting entity as agent or trustee	23,747,980	7,520,225
18. Amounts held for agents' account, including \$ agents' credit balances	406,075,253	414,032,550
19. Remittances and items not allocated	1,089,452,323	803,137,296
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	223,130,044	216,512,515
22. Borrowed money \$ 1,119,951,125 and interest thereon \$ 0	1,119,951,125	249,989,854
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	6,153,376,558	5,205,048,230
24.02 Reinsurance in unauthorized and certified (\$) companies	126,017	135,677
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	7,033,758,189	6,450,994,969
24.04 Payable to parent, subsidiaries and affiliates	58,145,066	7,539,161
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	11,539,473,049	11,478,407,953
24.08 Derivatives	11,319,084,490	17,348,756,669
24.09 Payable for securities	444,101,779	76,943,917
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	10,346,057,752	11,458,808,225
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	207,682,748,682	200,165,994,528
27. From Separate Accounts Statement	75,708,380,719	75,965,585,904
28. Total liabilities (Lines 26 and 27)	283,391,129,401	276,131,580,432
29. Common capital stock		
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	4,006,247,098	3,772,729,993
33. Gross paid in and contributed surplus		
34. Aggregate write-ins for special surplus funds	3,250,000	3,250,000
35. Unassigned funds (surplus)	21,810,916,617	20,551,433,342
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 \$ 149,225,242 in Separate Accounts Statement)	25,820,413,715	24,327,413,335
38. Totals of Lines 29, 30 and 37	25,820,413,715	24,327,413,335
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	309,211,543,116	300,458,993,767
DETAILS OF WRITE-INS		
2501. Derivative collateral	5,280,478,955	5,550,937,332
2502. Repurchase agreements	2,909,011,494	4,007,031,628
2503. Derivative accrued interest	1,856,712,331	1,606,535,499
2598. Summary of remaining write-ins for Line 25 from overflow page	299,854,972	294,303,766
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,346,057,752	11,458,808,225
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. Designated surplus for group annuities	2,500,000	2,500,000
3402. Designated surplus for separate account business	750,000	750,000
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	3,250,000	3,250,000

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	14,535,501,948	19,965,555,337	10,275,043,994
2. Considerations for supplementary contracts with life contingencies	16,925,632	33,860,634	48,128,890
3. Net investment income	5,848,198,938	5,459,458,171	8,641,485,659
4. Amortization of Interest Maintenance Reserve (IMR)	113,960,912	40,052,139	110,580,552
5. Separate Accounts net gain from operations excluding unrealized gains or losses	15,422		
6. Commissions and expense allowances on reinsurance ceded	308,133,731	278,063,048	2,693,100,880
7. Reserve adjustments on reinsurance ceded	(10,940,975)	(10,324,992)	(23,655,168)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	189,953,641	300,694,605	405,531,185
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	418,109,267	407,152,065	650,513,146
9. Totals (Lines 1 to 8.3)	21,419,858,515	26,474,511,006	22,800,729,137
10. Death benefits	1,814,396,340	1,683,682,943	2,238,051,114
11. Matured endowments (excluding guaranteed annual pure endowments)	10,155,743	11,958,902	16,545,466
12. Annuity benefits	1,654,699,508	1,785,106,481	2,390,934,737
13. Disability benefits and benefits under accident and health contracts	278,839,039	288,232,648	382,243,868
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	4,318,646,322	12,967,931,868	19,247,330,548
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	275,992,882	355,146,807	474,210,694
18. Payments on supplementary contracts with life contingencies	17,865,584	15,781,673	21,356,381
19. Increase in aggregate reserves for life and accident and health contracts	9,701,678,470	8,116,008,075	(5,319,239,250)
20. Totals (Lines 10 to 19)	18,072,273,887	25,223,849,397	19,451,433,559
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	829,395,729	768,017,611	1,032,336,037
22. Commissions and expense allowances on reinsurance assumed	45,056,498	43,403,059	58,805,725
23. General insurance expenses and fraternal expenses	1,661,592,050	1,659,850,748	2,394,386,534
24. Insurance taxes, licenses and fees, excluding federal income taxes	255,469,749	201,355,651	275,117,451
25. Increase in loading on deferred and uncollected premiums	(18,852,018)	34,603,130	13,197,693
26. Net transfers to or (from) Separate Accounts net of reinsurance	(1,116,284,134)	(1,364,493,708)	(3,646,073,474)
27. Aggregate write-ins for deductions	745,075,109	(427,016,017)	587,266,846
28. Totals (Lines 20 to 27)	20,473,726,870	26,139,569,871	20,166,470,372
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	946,131,645	334,941,135	2,634,258,765
30. Dividends to policyholders and refunds to members	1,248,387,138	1,227,299,841	1,697,380,641
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(302,255,493)	(892,358,706)	936,878,125
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(45,334,039)	(236,382,897)	134,792,230
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)	(256,921,455)	(655,975,810)	802,085,895
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$37,634,266 (excluding taxes of \$41,459,706 transferred to the IMR)	(860,763,546)	(394,139,037)	(586,175,280)
35. Net income (Line 33 plus Line 34)	(1,117,685,001)	(1,050,114,847)	215,910,615
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	24,327,413,335	18,892,910,171	18,892,910,171
37. Net income (Line 35)	(1,117,685,001)	(1,050,114,847)	215,910,615
38. Change in net unrealized capital gains (losses) less capital gains tax of \$(476,014,540)	3,374,556,720	3,537,541,491	1,421,779,174
39. Change in net unrealized foreign exchange capital gain (loss)	(612,800,276)	200,135,871	1,009,504,915
40. Change in net deferred income tax	454,134,617	4,676,525	(22,692,987)
41. Change in nonadmitted assets	5,238,832	72,184,091	50,501,209
42. Change in liability for reinsurance in unauthorized and certified companies	9,661	(5,738,762)	26,694
43. Change in reserve on account of change in valuation basis, (increase) or decrease		17,700,000	(48,425,000)
44. Change in asset valuation reserve	(948,328,328)	(610,819,291)	(534,863,914)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	(150,000,000)		
47. Other changes in surplus in Separate Accounts Statement	149,209,820		
48. Change in surplus notes	233,517,105	1,537,330,284	1,537,330,284
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	105,147,231	17,114,926	1,805,432,173
54. Net change in capital and surplus for the year (Lines 37 through 53)	1,493,000,380	3,720,010,288	5,434,503,164
55. Capital and surplus, as of statement date (Lines 36 + 54)	25,820,413,715	22,612,920,459	24,327,413,335
DETAILS OF WRITE-INS			
08.301. Management and administrative fees	276,861,661	222,488,557	304,959,901
08.302. Change in corporate owned life insurance	211,823,407	39,363,943	139,549,407
08.303. Experience refunds on reinsurance contracts	65,874,290	78,193,610	99,624,913
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(136,450,091)	67,105,955	106,378,925
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	418,109,267	407,152,065	650,513,146
2701. Ceded income on funds withheld	543,649,076	221,178,605	343,564,217
2702. Reinsurance ceded adjustment	90,390,483	(10,385,812)	1,664,926,416
2703. Change in liability for employee/agent benefit plans	52,890,437	5,989,571	50,853,866
2798. Summary of remaining write-ins for Line 27 from overflow page	58,145,112	(643,798,381)	(1,472,077,654)
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	745,075,109	(427,016,017)	587,266,846
5301. Reinsurance ceded adjustment	90,390,483	(10,385,812)	
5302. Other changes in surplus	14,756,748	27,600,444	32,129,727
5303. Miscellaneous		(99,706)	
5398. Summary of remaining write-ins for Line 53 from overflow page			1,773,302,446
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	105,147,231	17,114,926	1,805,432,173

STATEMENT AS OF SEPTEMBER 30, 2021 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	14,018,415,017	15,953,581,072	16,109,561,276
2. Net investment income	7,125,864,882	5,490,758,083	7,281,442,469
3. Miscellaneous income	886,923,433	930,217,772	3,641,620,813
4. Total (Lines 1 to 3)	22,031,203,332	22,374,556,927	27,032,624,558
5. Benefit and loss related payments	8,316,481,763	17,532,650,560	24,242,706,403
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,030,124,419)	(1,706,228,958)	(4,019,907,451)
7. Commissions, expenses paid and aggregate write-ins for deductions	3,512,492,252	2,070,415,379	2,872,667,317
8. Dividends paid to policyholders	1,176,108,086	1,162,607,149	1,673,553,297
9. Federal and foreign income taxes paid (recovered) net of \$ (317,862,068) tax on capital gains (losses)	606,958,410	(101,095,685)	(141,754,982)
10. Total (Lines 5 through 9)	12,581,916,092	18,958,348,445	24,627,264,584
11. Net cash from operations (Line 4 minus Line 10)	9,449,287,240	3,416,208,482	2,405,359,974
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	26,784,472,249	15,073,059,698	23,127,707,516
12.2 Stocks	490,914,984	480,607,992	554,149,210
12.3 Mortgage loans	3,105,579,142	2,335,166,834	4,097,828,233
12.4 Real estate	75,387,206	952,949	952,949
12.5 Other invested assets	405,254,664	830,011,525	1,051,109,632
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	25,415,251	(2,705,591)	(8,170,597)
12.7 Miscellaneous proceeds	(537,528,242)	2,936,361,982	2,405,853,395
12.8 Total investment proceeds (Lines 12.1 to 12.7)	30,349,495,254	21,653,455,389	31,229,430,338
13. Cost of investments acquired (long-term only):			
13.1 Bonds	31,239,079,536	27,944,687,401	38,209,254,973
13.2 Stocks	4,106,348,598	295,814,179	2,323,583,342
13.3 Mortgage loans	3,901,902,618	3,334,222,028	4,293,148,419
13.4 Real estate	149,805,551	75,314,251	120,079,851
13.5 Other invested assets	2,222,374,440	1,056,498,071	1,847,429,323
13.6 Miscellaneous applications	(320,888,755)	(344,616,625)	351,422,238
13.7 Total investments acquired (Lines 13.1 to 13.6)	41,298,621,988	32,361,919,305	47,144,918,146
14. Net increase (or decrease) in contract loans and premium notes	457,991,802	773,587,417	872,006,901
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(11,407,118,536)	(11,482,051,333)	(16,787,494,709)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes		697,116,000	697,116,000
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	869,736,972	357,715	363,785
16.4 Net deposits on deposit-type contracts and other insurance liabilities	2,277,228,555	2,670,361,795	(1,030,569,145)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(569,985,610)	10,454,401,271	16,660,364,128
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	2,576,979,917	13,822,236,781	16,327,274,768
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)	619,148,621	5,756,393,930	1,945,140,033
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	5,738,239,031	3,793,098,998	3,793,098,998
19.2 End of period (Line 18 plus Line 19.1)	6,357,387,652	9,549,492,928	5,738,239,031

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

20.0001. Premium income recognized for a group annuity contracts	721,255,795	923,956,529	1,250,093,997
20.0002. Bonds received as consideration for group annuity contracts	720,238,386	923,956,529	1,250,093,997
20.0003. Bond conversions and refinancing	509,780,659	583,990,675	4,922,572,255
20.0004. Surplus notes issued in exchange for bonds	233,056,607	837,205,167	837,205,167
20.0005. Bonds received as consideration for surplus notes	233,056,607	837,205,167	837,205,167
20.0006. Change in market value of corporate owned life insurance	213,946,244	39,762,440	140,088,455
20.0007. Stock conversion	62,323,634	62,351,123	78,887,581
20.0008. Exchange of mortgage loans for other assets	18,380,541		
20.0009. Net investment income payment in-kind bonds	13,585,791	7,693,671	12,217,692
20.0010. Transfer of mortgage loans to partnerships and LLCs	11,266,500	353,344,560	353,344,560

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Massachusetts Mutual Life Insurance Company

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

20.0011. Common stock received as consideration for group annuity contracts	3,987,084		
20.0012. Transfer of stocks to partnerships	3,803,184	406,070	
20.0013. Stock transferred in exchange for premium ceded	2,969,675		
20.0014. Dividend reinvestment	355,601	93,790	93,790
20.0015. Premium income recognized for individual annuity contracts		3,735,959,600	3,720,969,355
20.0016. Bonds received as consideration for individual annuity contracts		3,720,041,355	3,720,041,355
20.0017. Assets received in-kind for bond maturity		56,730,564	56,730,564
20.0018. Partnerships and LLCs received as consideration for individual annuity contracts		14,990,245	
20.0019. Preferred stock received as consideration for individual annuity contracts		928,000	928,000
20.0020. Premium ceded in exchange for invested assets			11,197,128,818
20.0021. Bonds transferred in exchange for premium ceded			9,378,808,608
20.0022. Mortgage loans transferred in exchange for premium ceded			1,725,451,598
20.0023. Preferred stock transferred in exchange for premium ceded			92,868,611

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. Industrial life			
2. Ordinary life insurance	8,222,228,049	6,260,496,730	9,193,180,933
3. Ordinary individual annuities	3,829,015,671	5,504,451,858	5,872,548,713
4. Credit life (group and individual)			
5. Group life insurance	98,938,835	87,611,528	112,681,859
6. Group annuities	9,396,931,037	12,064,428,823	16,096,920,854
7. A & H - group	354,089	308,658	558,705
8. A & H - credit (group and individual)			
9. A & H - other	577,702,478	569,860,825	764,616,396
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	22,125,170,159	24,487,158,422	32,040,507,460
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	22,125,170,159	24,487,158,422	32,040,507,460
14. Deposit-type contracts	4,982,549,363	5,868,271,485	7,674,813,749
15. Total (Lines 13 and 14)	27,107,719,522	30,355,429,907	39,715,321,209
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

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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 #	2021	2020
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (1,117,685,001)	\$ 215,910,615
(2) State prescribed practices that increase/(decrease) NAIC	N/A	N/A	N/A	-	-
(3) State permitted practices that increase/(decrease) NAIC	N/A	N/A	N/A	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ (1,117,685,001)	\$ 215,910,615
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 25,820,413,715	\$ 24,327,413,335
(6) State prescribed practices that increase/(decrease) NAIC	N/A	N/A	N/A	-	-
(7) State permitted practices that increase/(decrease) NAIC	N/A	N/A	N/A	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 25,820,413,715	\$ 24,327,413,335

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

c. Accounting policy:

(1) No change

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

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

(3-5) No change

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

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

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

(7-14) No change

d. Going concern:

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

Note 2 – Accounting Changes and Corrections of Errors

a. For the nine months ended September 30, 2021, corrections of prior years' errors were recorded in surplus, net of tax:

	Increase (Decrease) to:		
	Prior Years' Net Income	Current Year Surplus	Asset or Liability Balances
Liabilities for deposit-type contracts	\$ 26,149,000	\$ 26,149,000	\$ (26,149,000)
Policyholders' reserves	(12,536,002)	(12,536,002)	12,536,002
Common stocks - subsidiaries and affiliates	-	(1,500,000)	(1,500,000)
Net deferred income taxes	-	49,330,000	49,330,000
Total	\$ 13,612,998	\$ 61,442,998	

Of the \$61,442,998 increase to surplus for prior years' errors, \$13,612,998 was recorded as prior period adjustments, net of taxes.

NOTES TO FINANCIAL STATEMENTS

For the nine months ended September 30, 2020, corrections of prior years' errors were recorded in surplus, net of tax:

	Increase (Decrease) to:		
	Prior Years' Net Income	Current Year Surplus	Asset or Liability Balances
Policyholders' reserves	\$ 30,267,444	\$ 30,267,444	\$ (30,267,444)
Total	\$ 30,267,444	\$ 30,267,444	

Of the \$30,267,444 increase to surplus for prior years' errors, \$30,267,444 was recorded as prior period adjustments, net of taxes.

b. Adoption of new accounting standards:

In July 2020, the NAIC adopted modifications to Statements of Statutory Accounting Principles (SSAP) No. 26R, Bonds, effective January 1, 2021. The modifications apply similar reporting for gains or losses due to a tender offer as previously adopted for calls. The difference between consideration and par is recognized as net investment income, while any difference between book value and par is recognized as realized gain or loss. The modifications did not have a material effect on the Company's financial statements.

In July 2020, the NAIC adopted modifications to SSAP No. 32, Preferred Stock, effective January 1, 2021. The modifications define carrying value of redeemable preferred stock as amortized cost for NAIC 1-3 designations, the lower of amortized cost or fair value for NAIC 4-6 designations, and new fair value measurement for perpetual and mandatorily convertible preferred stock. They clarify when failure to meet certain dividends or redemption payments could trigger an impairment assessment that preferred shares issued by joint ventures are included in the scope of this guidance, and clarifies scope related to sinking fund schedules, mandatory conversions, and various other features. They also clarify fair value would be capped by any currently effective call price. The revisions impacted the Company's current unaffiliated and affiliated perpetual preferred stock investments. The modifications did not have a material effect on the Company's financial statements.

In March 2021, the NAIC adopted modifications to SSAP No. 26R, Bonds, effective January 1, 2021. The modifications expand the called bond disclosures to also include bonds terminated early through a tender offer. The modifications did not have a material effect on the Company's financial statements.

In March 2021, the NAIC adopted modifications to SSAP No. 26R, Bonds, effective January 1, 2021. The modifications clarify that perpetual bonds are within scope. Perpetual bonds shall be reported at fair value regardless of NAIC designation, not to exceed any current effective call price. For perpetual bonds with an effective call option, any applicable premium shall be amortized to the next effective call date. For perpetual bonds purchased at a discount, any applicable discount shall be accreted utilizing the yield-to-worst concept. The modifications did not have a material effect on the Company's financial statements.

In May 2021, the NAIC adopted modifications to SSAP No. 2R, Cash, Cash Equivalents, Drafts and Short-Term Investments, effective May 20, 2021. The modifications clarify that cryptocurrencies do not meet the definition of cash, cash equivalents and short-term investments and therefore should be non-admitted assets if held directly by an insurer. The modifications did not have a material effect on the Company's financial statements.

Note 3 – Business Combinations and Goodwill - No change

Note 4 – Discontinued Operations - No change

NOTES TO FINANCIAL STATEMENTS

Note 5 – Investments

a. Mortgage loans, including mezzanine real estate loans

(1-4) No change

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. 2021							
1. With allowance for credit losses	\$ -	\$ -	\$ -	\$ -	30,565,382	\$ -	30,565,382
2. No allowance for credit losses	-	-	-	-	57,725,191	-	57,725,191
3. Total (1+2)	-	-	-	-	88,290,573	-	88,290,573
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	-	-	-	-	-	-	-
b. 2020							
1. With allowance for credit losses	\$ -	\$ -	\$ -	\$ -	26,652,983	\$ -	26,652,983
2. No allowance for credit losses	-	-	-	-	32,775,000	-	32,775,000
3. Total (1+2)	-	-	-	-	59,427,983	-	59,427,983
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	-	-	-	-	-	-	-

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

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. 2021							
1. Average recorded investment	\$ -	\$ -	\$ -	\$ -	55,747,460	\$ -	55,747,460
2. Interest income recognized	-	-	-	-	476,200	-	476,200
3. Recorded investment on nonaccrual status	-	-	-	-	57,725,191	-	57,725,191
4. Amount of interest income recognized using a cash-basis method of accounting	-	-	-	-	476,200	-	476,200
b. 2020							
1. Average recorded investment	\$ -	\$ -	\$ -	\$ -	79,790,987	\$ -	79,790,987
2. Interest income recognized	-	-	-	-	1,867,880	-	1,867,880
3. Recorded investment on nonaccrual status	-	-	-	-	-	-	-
4. Amount of interest income recognized using a cash-basis method of accounting	-	-	-	-	1,874,581	-	1,874,581

(7) Allowance for credit losses - No change

(8) As of September 30, 2021, the Company did not have any mortgage loans derecognized as a result of foreclosure.

b. Debt restructuring - No change

c. Reverse mortgages - No change

d. Loan-backed securities:

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

NOTES TO FINANCIAL STATEMENTS

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

	(1)	(2)		(3)
	Amortized Cost Basis Before OTTI	OTTI Recognized in Loss		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	11,247,256	-	6,172,765	5,074,491
c. Total first quarter	<u>\$ 11,247,256</u>	<u>\$ -</u>	<u>\$ 6,172,765</u>	<u>\$ 5,074,491</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	11,352,643	-	966,063	10,386,580
f. Total second quarter	<u>\$ 11,352,643</u>	<u>\$ -</u>	<u>\$ 966,063</u>	<u>\$ 10,386,580</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	4,061,382	-	105,659	3,955,723
i. Total third quarter	<u>\$ 4,061,382</u>	<u>\$ -</u>	<u>\$ 105,659</u>	<u>\$ 3,955,723</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	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>
m. Annual aggregate total		<u>\$ -</u>	<u>\$ 7,244,487</u>	

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

NOTES TO FINANCIAL STATEMENTS

(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.

CUSIP	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value at Time of OTTI	Date of Financial Instrument Where Reported
36828QQJ8	\$ 5,796,000	\$ -	\$ (5,796,000)	\$ -	\$ -	March 31, 2021
05535DCF9	2,560,946	2,505,562	(55,385)	2,505,562	2,647,762	March 31, 2021
61750FAE0	582,728	558,079	(24,649)	558,079	500,569	March 31, 2021
18974BAA7	203,962	193,231	(10,731)	193,231	197,038	March 31, 2021
22540V3F7	124,724	11,082	(113,642)	11,082	3,496	March 31, 2021
92978EAA2	123,119	119,363	(3,756)	119,363	115,107	March 31, 2021
41161PWB5	1,183,481	1,153,338	(30,143)	1,153,338	1,017,022	March 31, 2021
12669GXB6	153,925	20,285	(133,640)	20,285	173,435	March 31, 2021
55274SAM3	38,192	33,418	(4,774)	33,418	84,650	March 31, 2021
86359DME4	480,180	480,133	(45)	480,133	498,095	March 31, 2021
040104TG6	751,483	596,747	(154,736)	596,747	700,223	June 30, 2021
05535DCF9	2,412,525	2,168,139	(244,386)	2,168,139	2,608,461	June 30, 2021
40431KAE0	2,389,667	2,348,253	(41,414)	2,348,253	2,745,165	June 30, 2021
61750FAE0	555,370	534,914	(20,456)	534,914	493,887	June 30, 2021
86359DXD4	394,726	364,961	(29,764)	364,961	369,964	June 30, 2021
05535DAN4	1,386,766	1,038,889	(347,877)	1,038,889	1,141,961	June 30, 2021
45660LYW3	959,375	942,757	(16,618)	942,757	927,049	June 30, 2021
79548KXQ6	121,590	96,975	(24,616)	96,975	97,070	June 30, 2021
92978EAA2	115,502	112,103	(3,399)	112,103	110,484	June 30, 2021
41161PWB5	1,112,829	1,079,360	(33,470)	1,079,360	969,681	June 30, 2021
576433H33	1,119,491	1,071,784	(47,707)	1,071,784	1,074,403	June 30, 2021
55274SAM3	33,318	31,698	(1,620)	31,698	85,553	June 30, 2021
00442FAB8	95,903	70,276	(25,627)	70,276	60,821	September 30, 2021
86359DXD4	359,657	339,762	(19,896)	339,762	337,895	September 30, 2021
05535DAN4	1,260,315	1,255,426	(4,889)	1,255,426	1,020,099	September 30, 2021
073879QF8	247,750	226,078	(21,672)	226,078	256,430	September 30, 2021
45660LYW3	907,047	906,646	(400)	906,646	879,977	September 30, 2021
92978EAA2	110,354	108,384	(1,970)	108,384	106,564	September 30, 2021
41161PWB5	1,049,397	1,023,087	(26,310)	1,023,087	908,082	September 30, 2021
55274SAM3	30,959	26,064	(4,895)	26,064	25,345	September 30, 2021
Totals	\$ 26,661,281	\$ 19,416,794	\$ (7,244,487)	\$ 19,416,794	\$ 20,156,288	

- (4) As of September 30, 2021, the gross unrealized losses and fair values for investments in structured and loan-backed securities for which an OTTI has not been recognized in earnings follow:
- a. The aggregate amount of unrealized losses:
- | | |
|------------------------|------------------|
| 1. Less than 12 months | \$ (40,779,391) |
| 2. 12 months or longer | \$ (106,920,108) |
- b. The aggregate related fair value of securities with unrealized losses:
- | | |
|------------------------|------------------|
| 1. Less than 12 months | \$ 1,833,996,148 |
| 2. 12 months or longer | \$ 1,723,382,598 |

(5) No change

- e. Dollar repurchase agreements and/or securities lending transactions: The Company did not have any dollar repurchase agreements and/or securities lending transactions as of September 30, 2021.
- f. Repurchase agreements transactions accounted for as secured borrowing:
- (1) The Company has entered into repurchase agreements whereby the Company sells securities and simultaneously agrees to repurchase the same or substantially the same securities. These repurchase agreements are accounted for as collateralized borrowings with the proceeds from the sale of the securities recorded as a liability and the underlying securities continue to be recorded as an investment by the Company. Earnings on these investments are recorded as investment income and the difference between the proceeds and the amount at which the securities will be subsequently reacquired is amortized as interest expense. Repurchase agreements are used as a tool for overall portfolio management to help ensure the Company maintains adequate assets in order to provide yield, spread and duration to support liabilities and other corporate needs.

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

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

(2) Type of Repo Trades Used

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

NOTES TO FINANCIAL STATEMENTS

(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	198,412,500	180,392,157	-	-
5. > 1 Month to 3 Months	\$ 1,262,864,938	\$ 2,251,622,815	\$ 2,063,414,690	\$ -
6. > 3 Months to 1 Year	\$ 3,009,913,800	\$ 2,119,257,882	\$ 1,814,430,016	\$ -
7. > 1 Year	-	-	-	-

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
b. Ending Balance				
1. Open – No Maturity	-	-	-	-
2. Overnight	-	-	-	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	-	-	-	-
5. > 1 Month to 3 Months	\$ 331,985,294	\$ 1,553,883,440	\$ 1,094,782,182	\$ -
6. > 3 Months to 1 Year	\$ 2,738,467,600	\$ 1,266,342,186	\$ 1,814,430,016	\$ -
7. > 1 Year	-	-	-	-

(4) The company did not have any repurchase agreements where securities sold and/or acquired resulted in default as of September 30, 2021.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	XXX
2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	XXX
3. Fair Value	\$ 4,104,194,534	\$ 3,517,965,001	\$ 3,345,073,053	\$ -

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
b. Ending Balance				
1. BACV	\$ 3,070,452,895	\$ 2,820,225,626	\$ 2,909,212,198	\$ -
2. Nonadmitted - Subset of BACV	-	-	-	-
3. Fair Value	\$ 3,070,452,895	\$ 2,820,225,626	\$ 2,909,212,198	\$ -

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

ENDING BALANCE		1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a.	Bonds - BACV	\$ -	\$ 2,909,212,198	\$ -	\$ -
b.	Bonds - FV	\$ -	\$ 2,909,212,198	\$ -	\$ -
c.	LB & SS - BACV	-	-	-	-
d.	LB & SS - FV	-	-	-	-
e.	Preferred Stock - BACV	-	-	-	-
f.	Preferred Stock - FV	-	-	-	-
g.	Common Stock	-	-	-	-
h.	Mortgage Loans - BACV	-	-	-	-
i.	Mortgage Loans - FV	-	-	-	-
j.	Real Estate - BACV	-	-	-	-
k.	Real Estate - FV	-	-	-	-
l.	Derivatives - BACV	-	-	-	-
m.	Derivatives - FV	-	-	-	-
n.	Other Invested Assets - BACV	-	-	-	-
o.	Other Invested Assets - FV	-	-	-	-
p.	Total Assets - BACV	\$ -	\$ 2,909,212,198	\$ -	\$ -
q.	Total Assets - FV	\$ -	\$ 2,909,212,198	\$ -	\$ -

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

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

NOTES TO FINANCIAL STATEMENTS

(7) Collateral Received - Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	\$ 81,843,000	\$ 72,242,000	\$ 32,901,000	\$ -
2. Securities (FV)	\$ 3,977,468,678	\$ 3,027,663,434	\$ 2,921,938,566	\$ -
b. Ending Balance				
1. Cash	\$ 81,390,000	\$ 19,132,000	\$ 18,947,000	\$ -
2. Securities (FV)	\$ 3,071,634,071	\$ 2,820,783,213	\$ 2,909,750,078	\$ -

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

ENDING BALANCE		1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a.	Cash	\$ 18,947,000	\$ -	\$ -	\$ -
b.	Bonds - FV	-	2,909,750,078	-	-
c.	LB & SS - FV	-	-	-	-
d.	Preferred Stock - FV	-	-	-	-
e.	Common Stock	-	-	-	-
f.	Mortgage Loans - FV	-	-	-	-
g.	Real Estate - FV	-	-	-	-
h.	Derivatives - FV	-	-	-	-
i.	Other Invested Assets - FV	-	-	-	-
j.	Total Collateral Assets - FV (Sum of a through i)	\$ 18,947,000	\$ 2,909,750,078	\$ -	\$ -

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

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	\$ -
b. 30 Days or Less	\$ -
c. 31 to 90 Days	\$ 1,364,324,630
d. > 90 Days	\$ 1,581,994,865

(10) The company did not have any repurchase agreements where cash collateral received was reinvested as of September 30, 2020.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral – All)	\$ 81,843,000	\$ 72,242,000	\$ 32,901,000	\$ -
2. Securities Collateral (FV)	\$ 3,977,468,678	\$ 3,027,663,434	\$ 2,921,938,566	\$ -
b. Ending Balance				
1. Cash (Collateral – All)	\$ 81,390,000	\$ 19,132,000	\$ 18,947,000	\$ -
2. Securities Collateral (FV)	\$ 3,071,634,071	\$ 2,820,783,213	\$ 2,909,750,078	\$ -

- g. Reverse repurchase agreements transactions accounted for as secured borrowing: The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of September 30, 2021.
- h. Repurchase agreements transactions accounted for as a sale: The Company did not have any repurchase agreements transactions accounted for as a sale as of September 30, 2021.
- i. Reverse repurchase agreements transactions accounted for as a sale: The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of September 30, 2021.
- j. Real estate - No change
- k. Low-income housing tax credit - No change
- l. Restricted assets - No change
- m. Working capital finance investments: The Company did not invest in working capital finance investments as of September 30, 2021.
- n. Offsetting and netting of assets and liabilities: The Company reports derivative and repurchase agreement assets and liabilities as gross in the financial statements without offsetting as of September 30, 2021.

NOTES TO FINANCIAL STATEMENTS

o. 5GI Securities:

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	112	114	\$947,821,036	\$1,066,119,748	\$962,883,243	\$1,087,886,203
(2) LB&SS - AC	1	3	2,506,208	11,206,673	1,760,244	10,203,119
(3) Preferred Stock - AC	3	5	7,014,496	12,976,008	7,062,539	23,345,940
(4) Preferred Stock - FV	3	-	31,481,061	-	31,481,061	-
(5) Total (1+2+3+4)	119	122	\$988,822,801	\$1,090,302,429	\$1,003,187,087	\$1,121,435,262

AC - Amortized Cost FV - Fair Value

p. Short sales - The Company does not engage in short sale transactions.

q. Prepayment penalty and acceleration fees:

Nine Months Ended September 30, 2021			
		General Account	Separate Account
1. Number of CUSIPS		53	25
2. Aggregate amount of investment income	\$	33,492,105	\$ 7,390,435

r. Reporting entity's share of cash pool by asset type:

Asset Type	Percent Share
(1) Cash	15 %
(2) Cash equivalents	44 %
(3) Short-term investments	41 %
(4) Total	100 %

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

Note 7 – Investment Income – No change

Note 8 – Derivative Instruments

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

Note 9 – Income Taxes – No changes.

Note 10 – Information Concerning Parent, Subsidiaries and Affiliates

a-c. MassMutual Holding LLC (MMHLLC) paid \$1,200,000,000 in dividends to MassMutual for the nine months ended September 30, 2021, \$1,000,000,000 of which were declared in 2020. MMHLLC paid \$200,000,000 in dividends for the nine months ended September 30, 2020, which were declared in 2019.

MassMutual contributed capital of \$167,462,515 to MMHLLC for the nine months ended September 30, 2021 and \$64,194,836 for the nine months ended September 30, 2020.

In June 2021, Insurance Road LLC declared \$100,000,000 in dividends to MassMutual for the six months ended June 30, 2021, which was paid in September 2021.

On May 28, 2021, the Company, through a wholly owned subsidiary, Glidepath Holdings Inc, acquired Great American Life Insurance Company and other subsidiaries and affiliated entities (GALIC) for \$3,560,225,000 in cash. GALIC primarily offers traditional fixed and fixed indexed annuity products.

In May 2021, MassMutual entered into an intercompany loan agreement with its indirectly owned subsidiary Fern Street LLC, whereby MassMutual borrowed \$470,000,000 with a rate of 0.2% and a 6-month maturity, for the partial funding of the GALIC acquisition.

d-f. No change

g. Subsidiaries of MMHLLC are involved in litigation and investigations arising in the ordinary course of their business, which seek compensatory damages, punitive damages and equitable remedies. Although the Company is not aware of any actions or allegations that reasonably could give rise to a material adverse impact to the Company's financial position or liquidity, the outcome of litigation cannot be foreseen with certainty. It is the opinion of management that the ultimate resolution of these matters will not materially impact the Company's financial position or liquidity. However, the outcome of a particular proceeding may be material to the Company's surplus for a particular period depending upon, among other factors, the size of the loss and the level of the Company's changes in surplus for the period.

The Company has no parent.

h-o. No change

NOTES TO FINANCIAL STATEMENTS

Note 11 – Debt

- a. MassMutual issues commercial paper in the form of Notes in minimum denominations of \$250,000 up to a total aggregation of \$1,000,000,000 with maturity dates up to a maximum of 270 days from the date of issuance. Noninterest bearing Notes are sold at par less a discount representing an interest factor. Interest bearing Notes are sold at par. The Notes had a carrying value and face amount of \$650,000,000 as of September 30, 2021 and \$250,000,000 as of December 31, 2020. The additional \$400,000,000 of commercial paper was issued for the partial funding of the GALIC acquisition. Notes issued in 2021 had interest rates ranging from 0.08% to 0.15% with maturity dates ranging from 28 to 183 days. Interest expense for commercial paper was \$439,868 for the nine months ended September 30, 2021 and \$1,532,657 for the nine months ended September 30, 2020.
- 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. The Company has determined the actual maximum borrowing capacity as \$6,000,000,000. The Company's unused capacity was \$3,892,111,072 as of September 30, 2021.
- (2) FHLB Boston capital

a. Aggregate totals:

September 30, 2021			
	1 Total 2+3	2 General Account	3 Separate Account
1. Current Year:			
(a) Membership stock - Class A	\$ -	\$ -	-
(b) Membership stock - Class B	10,000,000	10,000,000	-
(c) Activity Stock	84,000,000	84,000,000	-
(d) Excess Stock	2,820,000	2,820,000	-
(e) Aggregate Total	<u>\$ 96,820,000</u>	<u>\$ 96,820,000</u>	<u>\$ -</u>
(f) Actual or Estimated Borrowing Capacity as Determined by the Insurer	\$ 6,000,000,000	\$ 6,000,000,000	\$ -
2. Prior Year-end:			
(a) Membership stock - Class A	\$ -	\$ -	-
(b) Membership stock - Class B	10,000,000	10,000,000	-
(c) Activity Stock	67,200,000	67,200,000	-
(d) Excess Stock	3,900,000	3,900,000	-
(e) Aggregate Total	<u>\$ 81,100,000</u>	<u>\$ 81,100,000</u>	<u>\$ -</u>
(f) Actual or Estimated Borrowing Capacity as determined by the Insurer	\$ 6,000,000,000	\$ 6,000,000,000	\$ -

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

Nine Months Ended September 30, 2021						
Membership Stock	1 Current Year Total	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. Class B	10,000,000	10,000,000	-	-	-	-

NOTES TO FINANCIAL STATEMENTS

(3) Collateral pledged to FHLB:

a. Amount pledged as of September 30, 2021:

1. Current year total general and separate accounts:

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged	\$ 3,657,205,804	\$ 2,702,067,184	\$ 2,107,888,928

2. Current year general account:

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged	\$ 3,657,205,804	\$ 2,702,067,184	\$ 2,107,888,928

3. Current year separate accounts:

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged	\$ -	\$ -	\$ -

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

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged	\$ 2,603,811,840	\$ 1,904,359,463	\$ 1,685,795,478

b. Maximum amount pledged for the nine months ended September 30, 2021:

1. Current year total general and separate accounts:

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum collateral pledged	\$ 3,878,951,657	\$ 2,844,280,357	\$ 2,111,561,019

2. Current year general account:

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum collateral pledged	\$ 3,878,951,657	\$ 2,844,280,357	\$ 2,111,561,019

3. Current year separate accounts:

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum collateral pledged	\$ -	\$ -	\$ -

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

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum collateral pledged	\$ 2,849,293,454	\$ 2,123,611,333	\$ 1,690,030,792

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB:

a. Amount:

1. Current year:

September 30, 2021			
1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -
(b) Funding agreements	2,107,888,928	2,107,888,928	2,107,888,928
(c) Other	-	-	-
(d) Aggregate total	\$ 2,107,888,928	\$ 2,107,888,928	\$ 2,107,888,928

2. Prior Year-end:

December 31, 2020			
1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -
(b) Funding agreements	1,685,795,478	1,685,795,478	1,685,795,478
(c) Other	-	-	-
(d) Aggregate total	\$ 1,685,795,478	\$ 1,685,795,478	\$ 1,685,795,478

b. Maximum Amount:

Nine Months Ended September 30, 2021		
1 Total 2+3	2 General Account	3 Separate Account
1. Debt	\$ -	\$ -
2. Funding	2,111,561,019	-
3. Other	-	-
4. Aggregate	\$ 2,111,561,019	\$ -

c. FHLB - Prepayment Obligations:

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

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

a. Defined Benefit Plan:

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

(2-3) No change

(4) Components of net periodic benefit cost

Nine Months Ended September 30,					
	2021	2020	2021	2020	
	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No 11
a. Service cost	\$ 82,370,039	\$ 85,720,776	\$ 7,725,000	\$ 10,777,476	\$ -
b. Interest cost	57,875,031	73,166,237	6,975,000	8,398,760	-
c. Expected return on plan assets	(137,158,818)	(132,498,900)	-	(37,433)	-
d. Transition asset or obligation	-	-	-	-	-
e. Gains and losses	28,966,061	39,144,951	750,000	1,399,331	-
f. Prior service cost or (credit)	-	-	(4,125,000)	(4,139,625)	-
h. Total net periodic benefit cost	\$ 32,052,313	\$ 65,533,064	\$ 11,325,000	\$ 16,398,509	\$ -

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

(a-c) No change

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

(e-j) No change

NOTES TO FINANCIAL STATEMENTS

(k) On June 26, 2020, MassMutual executed a drawdown of \$600,000,000 from its pre-capitalized surplus notes (P-Caps) facility and received \$837,205,167 in market value proceeds, and on March 01, 2021, MassMutual executed the remaining capacity of \$200,000,000 from its P-Caps facility and received \$233,056,607 in market value proceeds, at a fixed 5.077% coupon rate, maturing in 2069 and callable beginning in 2049.

On April 16, 2020, MassMutual issued \$700,000,000 of surplus notes at a fixed 3.375% coupon rate maturing in 2050.

The following table summarizes the surplus notes issued and outstanding as of September 30, 2021:

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	11/15/1993	7.625%	\$ 250,000,000	N	\$ 250,000,000	\$ 250,000,000	\$ 7,148,438
2	03/01/1994	7.500%	100,000,000	N	100,000,000	100,000,000	604,166
3	05/12/2003	5.625%	193,184,000	N	192,809,937	192,824,702	4,074,975
4	06/01/2009	8.875%	129,597,000	N	128,561,412	128,589,275	3,801,962
5	01/17/2012	5.375%	263,369,000	N	262,747,526	262,769,726	4,679,372
6	04/15/2015	4.500%	258,212,000	N	254,019,058	254,065,907	5,325,623
7	03/23/2017	4.900%	475,000,000	N	470,978,008	471,049,299	-
8	10/11/2019	3.729%	838,475,000	N	581,731,012	586,970,686	14,330,586
9	04/16/2020	3.375%	700,000,000	N	697,164,067	697,212,133	10,828,125
10	06/26/2020	5.077%	600,000,000	N	834,718,973	830,046,075	3,807,750
11	03/01/2021	5.077%	200,000,000	N	-	232,719,295	1,269,249
Total	XXX	XXX	\$ 4,007,837,000	XXX	\$ 3,772,729,993	\$ 4,006,247,098	\$ 55,870,246

* Total should agree with Page 3, Line 32.

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	\$ 9,531,250	\$ 524,218,750	N	\$ -	-	11/15/2023
2	7,500,000	206,250,000	N	-	-	03/01/2024
3	5,433,300	246,850,388	N	-	-	05/15/2033
4	5,750,866	603,260,826	N	-	-	06/01/2039
5	7,078,042	186,814,946	N	-	-	12/01/2041
6	5,809,770	113,239,080	N	-	-	04/15/2065
7	11,637,500	93,617,222	N	-	-	04/01/2077
8	15,633,366	62,296,593	N	-	-	10/15/2070
9	11,812,500	23,559,375	N	-	-	04/15/2050
10	30,462,000	45,693,000	N	-	-	02/15/2069
11	5,077,000	5,077,000	N	-	-	02/15/2069
Total	\$ 115,725,594	\$ 2,110,877,180	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	Cash
9	Y	N	N	N	Cash
10	Y	N	N	N	Treasury Notes
11	Y	N	N	N	Treasury Notes
Total	XXX	XXX	XXX	XXX	

NOTES TO FINANCIAL STATEMENTS

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	\$ 250,000,000	\$ -	N
2	99,562,000	-	N
3	192,295,354	-	N
4	127,925,199	-	N
5	262,491,981	-	N
6	253,522,870	-	N
7	470,720,250	-	N
8	608,203,596	-	N
9	697,116,000	-	N
10	837,205,167	-	N
11	233,056,607	-	N
Total	\$ 4,032,099,024	\$ -	XXX

These notes are unsecured and subordinate to all present and future indebtedness of the Company, all policy claims and all prior claims against the Company 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.

All payments of interest and principal are subject to the prior approval of the Division. Anticipated sinking fund payments are due for the notes issued in 1993 and 1994 as follows: \$62,500,000 in 2021, \$87,500,000 in 2022, \$150,000,000 in 2023 and \$50,000,000 in 2024. There are no sinking fund requirements for the notes issued in 2003, 2009, 2012 or 2015. Scheduled interest on the notes issued in 1993 and 2003 is payable on May 15 and November 15 of each year to holders of record on the preceding May 1 or November 1, respectively. Scheduled interest on the note issued in 1994 is payable on March 1 and September 1 of each year to holders of record on the preceding February 15 or August 15, respectively. Scheduled interest on the notes issued in 2009 and 2012 is payable on June 1 and December 1 of each year to holders of record on the preceding May 15 and November 15, respectively. Scheduled interest on the note issued in 2015 is payable on April 15 and October 15 of each year to holders of record on the preceding April 1 and October 1, respectively. Interest expense is not recorded until approval for payment is received from the Division. As of September 30, 2021, the unapproved interest was \$55,870,246. Through September 30, 2021, the Company paid cumulative interest of \$2,110,877,180 on surplus notes. Interest of \$115,725,594 was approved and paid during the nine months ended September 30, 2021. Interest of \$156,573,472 was approved and paid during the twelve months ended December 31, 2020.

(l-m) No change

Note 14 – Liabilities, Contingencies and Assessments

- a. Contingent commitments - No change
- b. Assessments - No change
- c. Gain contingencies - No change
- d. Claims related to extra contractual obligations - No change
- e. Joint and several liabilities - No change
- f. All other contingencies:

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

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

In connection with the May 24, 2019 sale of Oppenheimer Acquisition Corp. (OAC) to Invesco, Invesco has identified an accounting matter related to four Master Limited Partnership funds managed by a subsidiary of OAC prior to the sale that Invesco has stated may result in an indemnification claim against MassMutual under the terms of the acquisition agreement. Under the terms of the agreement, MassMutual may be liable to Invesco under the acquisition agreement for a portion of any actual losses incurred by Invesco in excess of \$173,000,000 and up to a cap of \$575,000,000. There are currently considerable uncertainties as to the nature, scope and amount of the potential losses for which Invesco may seek indemnity. In addition to the \$173,000,000 deductible, it is uncertain whether the indemnification obligations set forth in the acquisition agreement would apply to this situation and MassMutual believes it has a number of defenses available that may mitigate its exposure to any losses claimed by Invesco should such obligations apply. However, the outcome of any indemnification dispute (including any resulting litigation), should Invesco assert such a claim, and its potential impact on MassMutual's financial position cannot be foreseen with certainty at this time.

NOTES TO FINANCIAL STATEMENTS

Note 15 – Leases - No change

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

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

- a. Transfers of receivables reported as sales - No change
- b. Transfer and servicing of financial assets:
 - (1) No change
 - (2) The Company did not have any servicing assets or liabilities in 2021 or 2020.
 - (3) No change
 - (4) The Company did not have interests that continue to be held by a transferor in securitized financial assets in 2021 or 2020.
 - (5-7) No change
- c. Wash sales:
 - (1) In the course of the Company's investment management activities, securities may be sold and reacquired within 30 days to enhance the Company's yield on its investment portfolio.
 - (2) The Company did not sell any securities with the NAIC Designation 3 or below, or unrated, through the nine months ended September 30, 2021 that were reacquired within 30 days of the sale date.

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

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

Note 20 – Fair Value Measurements

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

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

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

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

When available, the Company generally uses unadjusted quoted market prices from independent sources to determine the fair value of investments, and classifies such items within Level 1 of the fair value hierarchy. If quoted prices are not available, prices are derived from observable market data for similar assets in an active market or obtained directly from brokers for identical assets traded in inactive markets. Investments that are priced using these inputs are classified within Level 2 of the fair value hierarchy. When some of the necessary observable inputs are unavailable, fair value is based upon internally developed models. These models use inputs not directly observable or correlated with observable market data. Typical inputs, which are integrated in the Company's internal discounted cash flow models and discounted earnings models include, but are not limited to, issuer spreads derived from internal credit ratings and benchmark yields such as the LIBOR, cash flow estimates and earnings before interest, taxes, depreciation and amortization estimates. Investments that are priced with such unobservable inputs are classified within Level 3 of the fair value hierarchy.

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

September 30, 2021					
	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Financial assets:					
Bonds:					
Special revenue	\$ -	\$ 1,697,075	\$ -	\$ -	\$ 1,697,075
Industrial and miscellaneous	511,594,972	207,760,670	159,054,147	-	878,409,789
Preferred stocks	5,022,000	-	21,022,611	-	26,044,611
Common stock - subsidiaries and affiliates	140,324,427	-	219,043,869	-	359,368,296
Common stock - unaffiliated	565,470,641	-	649,003,038	-	1,214,473,679
Derivatives:					
Interest rate swaps	-	15,223,860,575	-	-	15,223,860,575
Options	17,242,500	336,587,492	-	-	353,829,992
Currency swaps	-	865,781,539	-	-	865,781,539
Forward contracts	-	132,040,944	-	-	132,040,944
Credit default swaps	-	491,642	-	-	491,642
Financial futures	16,917,966	-	-	-	16,917,966
Separate account assets	51,654,305,807	22,182,941,702	2,020,358,447	-	75,857,605,956
Total financial assets carried at fair value	\$ 52,910,878,313	\$ 38,951,161,639	\$ 3,068,482,112	\$ -	\$ 94,930,522,064
Financial liabilities:					
Interest rate swaps	\$ -	\$ 10,925,047,500	\$ -	\$ -	\$ 10,925,047,500
Currency swaps	-	247,845,633	-	-	247,845,633
Forward contracts	-	9,340,439	-	-	9,340,439
Credit default swaps	-	491,642	-	-	491,642
Financial futures	135,990,819	-	-	-	135,990,819
Total financial liabilities carried at fair value	\$ 135,990,819	\$ 11,182,725,214	\$ -	\$ -	\$ 11,318,716,033

The Company reviews the fair value hierarchy classifications each reporting period. Changes in the observability of the valuation attributes and the level of market activity may result in a reclassification of certain financial assets or liabilities between fair value hierarchy classifications. Such reclassifications are reported as transfers between levels at the beginning fair value for the reporting period in which the changes occur. For the period ended September 30, 2021, there were derivative transfers between Level 2 and Level 1 for options and futures are priced using quoted marks. The Company does not have any financial instruments that were carried at NAV as a practical expedient.

NOTES TO FINANCIAL STATEMENTS

		December 31, 2020				
					Net Asset Value	
		Level 1	Level 2	Level 3	(NAV)	Total
Financial assets:						
Bonds:						
Special revenue	\$	-	\$ 1,737,732	\$ -	\$ -	\$ 1,737,732
Industrial and miscellaneous		109,647,889	220,495,017	112,271,674	-	442,414,580
Preferred stocks		-	-	18,459,995	-	18,459,995
Common stock - subsidiaries and affiliates		174,082,420	-	186,455,490	-	360,537,910
Common stock - unaffiliated		780,341,178	-	411,934,164	-	1,192,275,342
Derivatives:						
Interest rate swaps		-	20,081,615,245	-	-	20,081,615,245
Options		64,248,621	347,003,631	-	-	411,252,252
Currency swaps		-	517,010,255	-	-	517,010,255
Forward contracts		-	61,493,112	-	-	61,493,112
Credit default swaps		-	874,008	-	-	874,008
Financial futures		4,986,092	-	-	-	4,986,092
Separate account assets		51,280,265,899	22,851,413,939	1,833,906,064	-	75,965,585,902
Total financial assets carried at fair value	\$	52,413,572,099	\$ 44,081,642,939	\$ 2,563,027,387	\$ -	\$ 99,058,242,425
Financial liabilities:						
Derivatives:						
Interest rate swaps	\$	-	\$ 16,133,753,161	\$ -	\$ -	\$ 16,133,753,161
Options		8,390,200	-	-	-	8,390,200
Currency swaps		-	863,969,652	-	-	863,969,652
Forward contracts		-	278,715,228	-	-	278,715,228
Credit default swaps		-	874,008	-	-	874,008
Financial futures		62,809,430	-	-	-	62,809,430
Total financial liabilities carried at fair value	\$	71,199,630	\$ 17,277,312,049	\$ -	\$ -	\$ 17,348,511,679

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

	Balance as of 6/30/2021	Transfers ⁽¹⁾		Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 9/30/2021
		In	Out							
Financial assets:										
Bonds:										
Industrial and miscellaneous	\$ 136,803,372	\$ 19,836,356	\$ (1,331,240)	\$ (5,184,385)	\$ 8,589,175	\$ 154,228	\$ 67,595	\$ 479,484	\$ (360,436)	\$ 159,054,149
Preferred stock	17,336,664	-	-	-	3,685,947	-	-	-	-	21,022,611
Common stock - subsidiaries and affiliates	-	-	-	-	-	-	-	-	-	-
Common stock - unaffiliated	260,187,739	-	(3,962,343)	-	(66,975,814)	5,095,420	25,654,996	-	(956,129)	219,043,869
Separate account assets	563,317,636	-	(4,484)	(1,341,988)	11,852,448	75,179,424	-	-	-	649,003,036
	1,965,254,040	-	-	963,273	-	136,120,124	-	(81,749,854)	(229,135)	2,020,358,448
Total financial assets	\$ 2,942,899,451	\$ 19,836,356	\$ (5,298,067)	\$ (5,563,100)	\$ (42,848,244)	\$ 216,549,196	\$ 25,722,591	\$ (81,270,370)	\$ (1,545,700)	\$ 3,068,482,113
Financial assets:										
Bonds:										
Industrial and miscellaneous	\$ 110,728,451	\$ 33,090,610	\$ (28,026,870)	\$ (1,589,789)	\$ (14,691,555)	\$ 4,207,826	\$ 11,002,631	\$ -	\$ (2,449,630)	\$ 112,271,674
Preferred Stock	12,738,793	8,801,990	-	-	(12,060,420)	7,233,916	1,745,716	-	-	18,459,995
Common stock - subsidiaries and affiliates	119,810,156	-	(1,464,670)	-	16,706,248	40,478,272	14,750,000	-	(3,824,516)	186,455,491
Common stock - unaffiliated	267,976,515	1,423,659	-	17,874,402	17,995,711	118,334,500	30,421,432	(6,339,575)	(35,752,480)	411,934,164
Separate account assets	966,991,734	-	-	49,491,835	405,442	836,057,101	-	(18,846,429)	(193,620)	1,833,906,063
Total financial assets	\$ 1,478,245,649	\$ 43,316,259	\$ (29,491,540)	\$ 65,776,448	\$ 8,355,426	\$ 1,006,311,615	\$ 57,919,779	\$ (25,186,004)	\$ (42,220,246)	\$ 2,563,027,387

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

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

(4) Valuation Techniques and Inputs

The Company determines the fair value of its investments using primarily the market approach or the income approach. The use of quoted prices for identical assets and matrix pricing or other similar techniques are examples of market approaches, while the use of discounted cash flow methodologies is an example of the income approach. The Company attempts to maximize the use of observable inputs and minimize the use of unobservable inputs in selecting whether the market or the 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 bonds (industrial and miscellaneous; U.S. government and agencies) and derivatives. Their fair values are determined as follows:

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

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

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

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

- (5) Derivative assets and liabilities fair value disclosures on a gross basis are included in paragraph 1 above. Since there are no derivative assets or liabilities classified in Level 3, the reconciliation disclosures required under paragraphs 2 through 4 are not applicable.

- b. The Company provides additional fair value information in Note 21. *"Other Items"*.

STATEMENT AS OF SEPTEMBER 30, 2021 OF Massachusetts Mutual Life Insurance Company

NOTES TO FINANCIAL STATEMENTS

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

September 30, 2021									
		Aggregate	Admitted				Net	Not	
		Fair Value	Assets	Level 1	Level 2	Level 3	Asset Value (NAV)	Practicable	(Carrying Value)
Financial assets:									
Bonds:									
U. S. government and agencies	\$	4,814,414,756	\$ 4,175,582,349	\$ -	\$ 4,814,298,387	\$ 116,369	\$ -	\$	-
All other governments		1,874,832,832	1,739,510,237	-	1,778,682,097	96,150,735	-		-
States, territories and possessions		382,734,844	327,041,990	-	382,734,844	-	-		-
Political subdivisions		507,182,956	442,318,592	-	507,182,956	-	-		-
Special revenue		5,640,468,716	4,786,360,943	-	5,630,869,256	9,599,460	-		-
Industrial and miscellaneous		107,903,787,746	101,374,418,738	513,947,326	55,851,424,950	51,538,415,470	-		-
Parent, subsidiaries and affiliates		6,717,202,594	6,648,589,795	-	-	6,717,202,594	-		-
Preferred stocks		646,903,165	542,668,961	4,524,386	-	642,378,779	-		-
Common stocks - subsidiaries									
and affiliates ⁽¹⁾		359,368,296	359,368,296	140,324,427	-	219,043,869	-		-
Common stocks - unaffiliated		1,214,473,679	1,214,473,679	565,470,641	-	649,003,038	-		-
Mortgage loans - commercial		22,925,433,949	22,048,116,221	-	-	22,925,433,949	-		-
Mortgage loans - residential		4,835,481,993	4,792,445,248	-	-	4,835,481,993	-		-
Cash, cash equivalents and									
short-term investments		6,357,245,103	6,357,245,103	907,217,321	5,450,027,782	-	-		-
Derivatives:									
Interest rate swaps		16,127,778,955	15,223,860,575	-	16,127,778,955	-	-		-
Options		353,829,992	353,829,992	17,242,500	336,587,492	-	-		-
Currency swaps		865,781,539	865,781,539	-	865,781,539	-	-		-
Forward contracts		132,040,944	132,040,944	-	132,040,944	-	-		-
Credit default swaps		491,642	491,642	-	491,642	-	-		-
Financial futures		16,917,966	16,917,966	16,917,966	-	-	-		-
Separate account assets		75,857,605,956	75,857,605,956	51,654,305,807	22,182,941,702	2,020,358,447	-		-
Financial liabilities:									
Repurchase agreements		2,909,212,198	2,909,212,198	-	2,909,212,198	-	-		-
Commercial paper		1,120,426,851	1,120,426,851	-	1,120,426,851	-	-		-
Guaranteed interest contracts		13,792,019,563	13,736,610,885	-	-	13,792,019,563	-		-
Group annuity contracts and									
other deposits		1,823,643,284	1,745,393,069	-	-	1,823,643,284	-		-
Individual annuity contracts		13,882,642,783	11,485,939,500	-	-	13,882,642,783	-		-
Supplementary contracts		1,155,754,604	1,154,471,552	-	-	1,155,754,604	-		-
Derivatives:									
Interest rate swaps		12,017,240,653	10,925,047,500	-	12,017,240,653	-	-		-
Currency swaps		247,845,633	247,845,633	-	247,845,633	-	-		-
Forward contracts		9,340,439	9,340,439	-	9,340,439	-	-		-
Credit default swaps		1,571,278	860,099	-	1,571,278	-	-		-
Financial futures		135,990,819	135,990,819	135,990,819	-	-	-		-

⁽¹⁾Common stocks - subsidiaries and affiliates do not include unconsolidated subsidiaries, which had a statutory carrying value of \$24,199,896,411

NOTES TO FINANCIAL STATEMENTS

December 31, 2020

						Net	Not
	Aggregate	Admitted				Asset	Practicable
	Fair Value	Assets	Level 1	Level 2	Level 3	Value	(Carrying
						(NAV)	Value)
Financial assets:							
Bonds:							
U. S. government and agencies	\$ 5,351,481,986	\$ 4,437,978,459	\$ -	\$ 5,351,314,765	\$ 167,221	\$ -	\$ -
All other governments	2,121,468,986	1,847,182,971	-	2,034,115,382	87,353,604	-	-
States, territories and possessions	498,167,235	424,423,367	-	498,167,235	-	-	-
Political subdivisions	506,883,735	431,274,479	-	506,883,735	-	-	-
Special revenue	7,257,048,724	6,241,194,972	-	7,246,988,330	10,060,394	-	-
Industrial and miscellaneous	103,560,451,963	94,990,056,159	109,647,889	57,948,053,197	45,502,750,877	-	-
Parent, subsidiaries and affiliates	6,408,646,484	6,311,833,945	-	-	6,408,646,484	-	-
Preferred stocks	516,444,688	470,256,327	548,386	-	515,896,302	-	-
Common stock - subsidiaries							
and affiliates ⁽¹⁾	360,537,910	360,537,910	174,082,420	-	186,455,490	-	-
Common stock - unaffiliated	1,192,275,342	1,192,275,342	780,341,178	-	411,934,164	-	-
Mortgage loans - commercial	23,149,887,738	22,215,882,948	-	-	23,149,887,738	-	-
Mortgage loans - residential	3,885,048,634	3,862,450,067	-	-	3,885,048,634	-	-
Cash, cash equivalents and							
short-term investments	5,738,239,031	5,738,239,031	272,277,771	5,465,961,260	-	-	-
Derivatives:							
Interest rate swaps	22,591,275,428	20,081,615,245	-	22,591,275,428	-	-	-
Options	411,252,252	411,252,252	64,248,621	347,003,631	-	-	-
Currency swaps	517,010,255	517,010,255	-	517,010,255	-	-	-
Forward contracts	61,493,112	61,493,112	-	61,493,112	-	-	-
Credit default swaps	1,981,119	54,804	-	1,981,119	-	-	-
Financial futures	4,986,092	4,986,092	4,986,092	-	-	-	-
Separate account assets	75,965,585,902	75,965,585,902	51,280,265,899	22,851,413,939	1,833,906,064	-	-
Financial liabilities:							
Repurchase agreements	4,006,040,410	4,006,040,410	-	4,006,040,410	-	-	-
Commercial paper	249,989,854	249,989,854	-	249,989,854	-	-	-
Guaranteed investment contracts	11,807,079,270	11,463,626,661	-	-	11,807,079,270	-	-
Group annuity contracts							
and other deposits	1,892,408,874	1,735,624,138	-	-	1,892,408,874	-	-
Individual annuity contracts	12,473,365,512	9,764,165,642	-	-	12,473,365,512	-	-
Supplementary contracts	1,130,042,029	1,128,903,768	-	-	1,130,042,029	-	-
Derivatives:							
Interest rate swaps	16,842,698,715	16,133,753,161	-	16,842,698,715	-	-	-
Options	8,390,200	8,390,200	8,390,200	-	-	-	-
Currency swaps	863,969,652	863,969,652	-	863,969,652	-	-	-
Forward contracts	278,715,228	278,715,228	-	278,715,228	-	-	-
Credit default swaps	974,183	1,118,997	-	974,183	-	-	-
Financial futures	62,809,430	62,809,430	62,809,430	-	-	-	-

⁽¹⁾Common stocks - subsidiaries and affiliates do not include unconsolidated subsidiaries, which had statutory carrying values of \$19,534,186,658

d. As of September 30, 2021 and December 31, 2020, the Company had no investments where it was not practicable to estimate fair value.

Note 21 – Other Items

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

Business risks

The Company operates in a business environment subject to various risks and uncertainties. The principal risks include insurance and underwriting risks, investment and interest rate risks, currency exchange risk and credit risk. The combined impact of these risks could have a material, adverse effect on the Company's financial statements or result in operating losses in future periods. The Company employs the use of reinsurance, portfolio diversification, asset/liability management processes and other risk management techniques to mitigate the impact of these risks. This condensed risks and uncertainties disclosure should be read in conjunction with the disclosure in the Company's 2020 Annual Statement.

NOTES TO FINANCIAL STATEMENTS

Insurance and underwriting risks

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

Investment and interest rate risks

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

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

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

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

Currency exchange risk

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

Credit and other market risks

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

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

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

The spread of the coronavirus, causing increased cases of COVID-19, around the world in 2020 has caused significant volatility in U.S. and international markets. There is significant uncertainty around the breadth and duration of business disruptions related to COVID-19, as well as its impact on the U.S. and international economies. At this time, the Company is not able to reliably estimate the length and severity of the COVID-19 public health crises and, as such, cannot quantify its impact on the financial results, liquidity and capital resources and its operations in future periods.

Political Uncertainties

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

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

NOTES TO FINANCIAL STATEMENTS

(3) Direct exposure through other investments:

Alt-A:	Nine Months Ended September 30, 2021			
	Actual Cost	Carrying Value	Fair Value	OTTI
a. Residential mortgage-backed securities	\$ 260,312,434	\$ 289,453,208	\$ 313,485,614	\$ 678,121
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	\$ 11,820,812	\$ 13,780,642	\$ 14,755,763	\$ 104,214
f. Other assets	-	-	-	-
g. Total	<u>\$ 272,133,246</u>	<u>\$ 303,233,850</u>	<u>\$ 328,241,377</u>	<u>\$ 782,335</u>

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

Alt-A:	Year Ended December 31, 2020			
	Actual Cost	Carrying Value	Fair Value	OTTI
a. Residential mortgage-backed securities	\$ 262,056,682	\$ 292,017,548	\$ 318,963,049	\$ 733,360
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	13,964,682	16,122,513	17,177,674	59,717
f. Other assets	-	-	-	-
g. Total	<u>\$ 276,021,364</u>	<u>308,140,061</u>	<u>336,140,723</u>	<u>793,077</u>

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

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

g. Retained asset accounts - No change

Note 22 – Events Subsequent

Management of the Company has evaluated subsequent events through November 12, 2021, 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 October 21, 2021, MassMutual issued a \$500,000,000 funding agreement with a floating rate based on the Secured Overnight Financing Rate plus 0.27% and a 3-year maturity.

Note 23 – Reinsurance - No change

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

a – d. No change

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

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

There was no increase to reserves in 2021 for incurred losses and loss adjustment expenses attributable to insured events of prior years, which considered corrections of prior year errors.

Note 26 – Intercompany Pooling Arrangements - No change

Note 27 – Structured Settlements - No change

Note 28 – Health Care Receivables - No change

Note 29 – Participating Policies - No change

Note 30 – Premium Deficiency Reserves - No change

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

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

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

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

Note 35 – Separate Accounts - No change

Note 36 – Loss/Claim Adjustment Expenses - No change

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?
If yes, complete and file the merger history data file with the NAIC.

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 Name of Entity	2 NAIC Company Code	3 State of Domicile

5.

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

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

6.1

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

12/31/2019

6.2

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

12/31/2019

6.3

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

06/25/2021

6.4

By what department or departments?
Commonwealth of Massachusetts Division of Insurance

6.5

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

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

6.6

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

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

7.1

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

Yes [] No [X]

7.2

If yes, give full information:

8.1

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

Yes [] No [X]

8.2

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

8.3

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

Yes [X] No []

8.4

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

1 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
The MassMutual Trust Company, OCC	Enfield, CT		YES		
Flourish Financial, LLC	New York, NY				YES

GENERAL INTERROGATORIES

- 9.1

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

Yes [X] No []
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended?

Yes [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers?

Yes [] No [X]
- 9.31

If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?

Yes [X] No []
- 10.2

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

\$

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.)

Yes [X] No []
- 11.2

If yes, give full and complete information relating thereto:
12.

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

\$2,128,509,148
13.

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

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$6,311,833,947	\$6,898,407,911
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$19,571,821,118	\$24,590,550,982
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$	\$
14.26 All Other	\$5,396,362,729	\$6,597,625,575
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$31,280,017,794	\$38,086,584,468
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$
- 15.1

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

Yes [X] No []
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?
If no, attach a description with this statement.

Yes [X] No [] N/A []
16.

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

16.1

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

\$

16.2

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

\$

16.3

Total payable for securities lending reported on the liability page.

\$

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Massachusetts Mutual Life Insurance Company

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
Citibank, N.A.	333 West 34th Street, New York, NY 10001
JP Morgan Chase Bank N.A.	1 Chase Manhattan Plaza, 19th Floor, New York, NY 10005
State Street Global Services	801 Pennsylvania Avenue, Kansas City, MO 64105
Citibank, N.A.	2 Park Street Sydney, NSW 2000
Northern Trust	50 South LaSalle Street, Chicago, IL 60603

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Carlyle Aviation Group Capital Markets LLC	U
Invesco Investment Management Company	U
Barings LLC	A
Franklin Advisers, Inc.	U
Tortoise Capital Advisors, L.L.C.	U
PIMCO- Pacific Investment Management Company LLC	U
IFM Investors Pty Ltd	U
Ashmore Investment Management Limited	U
Jefferies Finance LLC	A
20 Gates Management, LLC	U
Apollo Insurance Solutions Group LP	U
Great-West Capital Management LLC	U
Fractal Investments LLC	U
Apollo Capital Management, L.P.	U
Ares Management LLC	U

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [] No [X]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [X]

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
168456	Carlyle Aviation Group Capital Markets LLC	R6ZXK5P01NP6HXS1S07	SEC	NO.....
110363	Invesco Investment Management Company	R6ZXK5P01NP6HXS1S07	SEC	DS.....
106006	Barings LLC	R6ZXK5P01NP6HXS1S07	SEC	DS.....
104517	Franklin Advisers, Inc.	R6ZXK5P01NP6HXS1S07	SEC	NO.....
123711	Tortoise Capital Advisors, L.L.C.	R6ZXK5P01NP6HXS1S07	SEC	NO.....
104559	PIMCO- Pacific Investment Management Company LLC	R6ZXK5P01NP6HXS1S07	SEC	NO.....
162754	IFM Investors Pty Ltd	R6ZXK5P01NP6HXS1S07	SEC	NO.....
185402	Ashmore Investment Management Limited	R6ZXK5P01NP6HXS1S07	SEC	NO.....
162264	Jefferies Finance LLC	R6ZXK5P01NP6HXS1S07	SEC	DS.....
155480	20 Gates Management, LLC	R6ZXK5P01NP6HXS1S07	SEC	NO.....
143161	Apollo Insurance Solutions Group LP	R6ZXK5P01NP6HXS1S07	SEC	NO.....
107272	Great-West Capital Management LLC	R6ZXK5P01NP6HXS1S07	SEC	NO.....
311767	Fractal Investments LLC	R6ZXK5P01NP6HXS1S07	SEC	NO.....
143161	Apollo Capital Management, L.P.	R6ZXK5P01NP6HXS1S07	SEC	NO.....
130074	Ares Management LLC	R6ZXK5P01NP6HXS1S07	SEC	NO.....

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Massachusetts Mutual Life Insurance Company

- 18.1

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

Yes [] No [X]
- 18.2

If no, list exceptions:
At 9/30/2021, 35 issues for 30 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 \$583,588,618 or 0.40% of all assets.
19.

By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities?

Yes [X] No []
20.

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

Yes [] No [X]
21.

By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?

Yes [] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

4,792,445,248

1.13

Commercial Mortgages

\$

22,048,116,221

1.14

Total Mortgages in Good Standing

\$

26,840,561,469

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

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

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

1.5

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

\$

26,840,561,469

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

4.

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

Yes

[X]

No

[]

4.1

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

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

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

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

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

Yes

[]

No

[]

6.2

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

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC 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
82627	06-0839705	06/30/2020	Swiss Re Life & Health America (SRS5)	MO	YRT/G	OL	Authorized		

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4	5	6	7
				Active Status (a)	Life Insurance Premiums				
2	3								
1.	Alabama	AL	L	60,279,720	203,038,817	5,521,299	21,760,396	290,600,232	43,434,318
2.	Alaska	AK	L	2,169,704	4,502,545	327,295	879,193	7,878,737	2,558,422
3.	Arizona	AZ	L	92,071,409	255,094,434	8,642,537	9,185,493	364,993,873	27,528,934
4.	Arkansas	AR	L	122,116,832	62,400,856	2,060,464	1,513,433	188,091,585	7,069,516
5.	California	CA	L	776,640,675	605,613,602	48,702,775	408,180,435	1,839,137,487	518,099,977
6.	Colorado	CO	L	82,825,474	100,485,772	8,573,915	13,317,227	205,202,388	22,566,687
7.	Connecticut	CT	L	167,300,520	86,613,605	14,557,644	93,997,802	362,469,571	16,173,320
8.	Delaware	DE	L	76,210,014	14,460,976	1,584,753	239,406,260	331,662,003	2,506,912,683
9.	District of Columbia	DC	L	16,102,444	11,123,891	3,018,112	20,586,687	50,831,134	5,732,590
10.	Florida	FL	L	513,572,866	434,820,678	27,342,115	136,109,251	1,111,844,910	152,574,529
11.	Georgia	GA	L	230,497,531	146,731,101	18,801,816	124,555,993	520,586,441	54,450,780
12.	Hawaii	HI	L	15,767,369	16,517,024	2,389,798	6,083,665	40,757,856	4,485,390
13.	Idaho	ID	L	34,940,297	18,608,365	1,338,257	11,490,588	66,377,507	5,850,973
14.	Illinois	IL	L	247,782,071	442,484,257	18,604,389	513,583,815	1,222,454,532	46,923,586
15.	Indiana	IN	L	110,629,003	161,548,118	7,367,267	39,962,675	319,507,063	50,183,690
16.	Iowa	IA	L	84,717,634	147,592,855	2,906,563	258,317,186	493,534,238	20,709,586
17.	Kansas	KS	L	42,631,681	48,833,358	4,336,562	42,415,915	138,217,516	6,417,949
18.	Kentucky	KY	L	36,868,033	62,870,323	4,086,574	18,320,891	122,145,821	16,594,180
19.	Louisiana	LA	L	57,000,464	63,120,447	5,195,853	15,802,021	141,118,785	27,403,504
20.	Maine	ME	L	18,804,615	19,947,242	1,900,344	5,577,814	46,230,015	3,012,472
21.	Maryland	MD	L	127,312,579	87,839,855	20,500,155	122,499,464	358,152,053	26,699,372
22.	Massachusetts	MA	L	289,088,674	358,694,774	24,905,188	573,888,682	1,246,577,318	479,786,269
23.	Michigan	MI	L	126,609,166	178,460,982	11,588,086	196,516,102	513,174,336	45,033,969
24.	Minnesota	MN	L	76,439,733	117,835,870	6,372,763	212,770,287	413,418,653	41,660,834
25.	Mississippi	MS	L	78,546,821	54,193,628	7,874,927	2,591,351	143,206,727	7,349,868
26.	Missouri	MO	L	65,531,005	107,392,452	8,163,164	59,114,504	240,201,125	42,564,132
27.	Montana	MT	L	11,514,487	14,224,557	1,289,076	755,350	27,783,470	3,768,497
28.	Nebraska	NE	L	132,006,766	29,555,439	4,279,735	241,131,602	406,973,542	17,921,751
29.	Nevada	NV	L	31,768,956	42,525,712	2,683,981	30,219,678	107,198,327	16,869,852
30.	New Hampshire	NH	L	50,625,447	52,358,979	4,033,888	65,423,023	172,441,337	12,019,889
31.	New Jersey	NJ	L	356,793,935	174,228,218	29,553,683	461,993,607	1,022,569,443	78,041,203
32.	New Mexico	NM	L	17,115,161	26,070,918	2,012,326	302,906	45,501,311	3,329,373
33.	New York	NY	L	1,030,473,003	414,827,932	65,793,066	626,550,280	2,137,644,281	100,035,829
34.	North Carolina	NC	L	144,523,687	219,203,408	22,575,158	148,899,918	535,202,171	71,963,182
35.	North Dakota	ND	L	36,489,513	10,033,920	544,208	3,677,860	50,745,501	5,128,856
36.	Ohio	OH	L	179,549,636	188,835,533	13,176,499	286,879,741	668,441,409	73,247,778
37.	Oklahoma	OK	L	74,734,943	35,113,031	5,969,099	42,135,858	157,952,931	14,041,538
38.	Oregon	OR	L	29,187,474	69,011,704	4,213,090	17,533,444	119,945,712	18,151,920
39.	Pennsylvania	PA	L	358,946,907	535,294,543	31,464,510	241,816,330	1,167,522,290	24,497,115
40.	Rhode Island	RI	L	124,353,122	26,083,669	2,590,166	36,898,963	189,925,920	3,356,847
41.	South Carolina	SC	L	79,430,807	77,442,894	11,779,663	16,778,864	185,432,228	42,866,039
42.	South Dakota	SD	L	67,291,774	11,622,591	525,249	746,356	80,185,970	3,289,625
43.	Tennessee	TN	L	126,951,475	285,305,016	15,066,261	127,301,274	554,624,026	38,973,617
44.	Texas	TX	L	388,153,386	447,942,627	36,613,627	137,241,416	1,009,951,056	135,902,574
45.	Utah	UT	L	41,624,325	47,669,625	3,191,362	12,296,248	104,781,560	27,277,410
46.	Vermont	VT	L	17,955,054	11,311,355	1,309,524	5,637,888	36,213,821	5,402,397
47.	Virginia	VA	L	274,081,255	323,457,851	21,765,986	120,784,210	740,089,302	55,446,785
48.	Washington	WA	L	101,165,858	142,348,945	9,976,210	57,180,529	310,671,542	8,292,028
49.	West Virginia	WV	L	40,223,504	15,808,324	1,152,738	19,029,059	76,213,625	29,668,633
50.	Wisconsin	WI	L	70,666,350	150,526,805	4,890,116	48,767,494	274,850,765	8,743,379
51.	Wyoming	WY	L	6,217,212	5,390,415	509,151	250,130	12,366,908	2,299,213
52.	American Samoa	AS	N						
53.	Guam	GU	N		1,125	7,585		8,710	39,796
54.	Puerto Rico	PR	L	59,997,951	8,806,254	7,301,019	6,090,330	82,195,554	59,332
55.	U.S. Virgin Islands	VI	N	10,623	27,013	22,047		59,683	27,100
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N	1,464,975	1,163,803	82,479		2,711,257	110,269
58.	Aggregate Other Aliens	OT	XXX	10,798,258	8,000	426,584	143,550,000	154,782,842	
59.	Subtotal	XXX		7,416,572,178	7,177,026,033	571,460,701	6,048,299,488	21,213,358,400	4,982,549,363
90.	Reporting entity contributions for employee benefits plans	XXX							
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX		997,605,616	602,773			998,208,389	
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		21,365,517		8,596,641		29,962,158	
94.	Aggregate or other amounts not allocable by State	XXX		60,200,558				60,200,558	
95.	Totals (Direct Business)	XXX		8,495,743,869	7,177,628,806	580,057,342	6,048,299,488	22,301,729,505	4,982,549,363
96.	Plus Reinsurance Assumed	XXX		34,886,489	127,807,256		683,541,459	846,235,204	792,586,819
97.	Totals (All Business)	XXX		8,530,630,358	7,305,436,062	580,057,342	6,731,840,947	23,147,964,709	5,775,136,182
98.	Less Reinsurance Ceded	XXX		891,151,320	1,911,139,372	73,272,723	5,532,739,703	8,408,303,118	
99.	Totals (All Business) less Reinsurance Ceded	XXX		7,639,479,038	5,394,296,690	506,784,619	1,199,101,244	14,739,661,591	5,775,136,182
DETAILS OF WRITE-INS									
58001.	HKG Hong Kong	XXX		148,284				148,284	
58002.	ZZZ Other Alien	XXX		10,649,974	8,000	426,584	143,550,000	154,634,558	
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		10,798,258	8,000	426,584	143,550,000	154,782,842	
9401.	Reinvested Net Nonforfeiture Option Proceeds	XXX		60,200,558				60,200,558	
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		60,200,558				60,200,558	

(a) Active Status Counts:
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....52
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
N - None of the above - Not allowed to write business in the state.....5
R - Registered - Non-domiciled RRGs.....
Q - Qualified - Qualified or accredited reinsurer.....

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

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

	Federal Tax ID	NAIC Co Code	State of Domicile
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Mezzanine Investor III, LLC	06-1041383		Delaware
CML Special Situations Investor 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 I I LLC	None		Delaware
MM Global Capabilities I II LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
New Haven Holdco LLC	04-1590850		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
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Private Equity Funds LLC	04-1590850		Delaware
MassMutual Private Equity Funds Subsidiary LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
ITPS Holding LLC	None		Delaware
HITPS LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
JFIN Parent LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Fund III LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
APEX Credit Partners LLC	None		Delaware
JFAM GP LLC	None		Delaware

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

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

12.1

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, S.L.P.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN High Yield Investments LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver 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
Apex Credit Holdings LLC	None		Delaware
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN CLO 2015 Ltd.	None		Cayman Islands
JFIN CLO 2015-II Ltd.	None		Cayman Islands
JFIN CLO 2016 Ltd.	None		Cayman Islands
JFIN CLO 2017 Ltd.	None		Cayman Islands
JFIN CLO 2017 II Ltd.	None		Cayman Islands
Glidepath Holdings Inc.	86-2294635		Delaware
Great American Life Insurance Company	13-1935920	63312	Ohio
AAG Insurance Agency, LLC	31-1422717		Kentucky
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
Great American Advisors, LLC	31-1395344		Ohio

*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

12.2

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Manhattan National Holding Corporation	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
MM Direct Private Investments Holding LLC	None		Delaware
MM Direct Private Investments UK Limited	None		United Kingdom
MM Investment Holding	None		Cayman Islands
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2013-A	90-1005837		Delaware
MMAF Equipment Finance LLC 2014-A	36-4785301		Delaware
MMAF Equipment Finance LLC 2015-A	38-3969560		Delaware
MMAF Equipment Finance LLC 2016-A	32-0489588		Delaware
MMAF Equipment Finance LLC 2017-A	35-2590691		Delaware
MMAF Equipment Finance LLC 2017-B	32-0546197		Delaware
MMAF Equipment Finance LLC 2018-A	82-5335801		Delaware
MMAF Equipment Finance LLC 2019-A	83-3722640		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
MMAF Equipment Finance LLC 2021-A	None		Delaware
Rozier LLC	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Technologies LLC	None		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Sleeper Street LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		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
MassMutual Ventures Holding LLC	None		Delaware
Athens Fund Management LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
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
Open Alternatives LLC	None		Delaware
MM Catalyst Fund LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.2 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Finance Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP	None		United Kingdom
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management US LLC	None		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Singapore Pte. Ltd.	None		Singapore

*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
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	98-0457456		Australia
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 Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Finland Oy	None		Finland
Barings Netherlands B.V.	None		Netherlands
Barings Real Estate UK Holdings Limited	None		Delaware
Barings Real Estate Advisers (Continental Europe) Limited	98-0654401		United Kingdom
Barings Real Estate Advisers Europe LLP	98-0654388		United Kingdom
Barings Real Estate GmbH	98-1194368		Germany
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom
Barings Global Advisors Limited	98-1012393		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring International Investment Management Holdings	98-0457587		United Kingdom
Baring Asset Management UK Holdings Limited	98-0457576		United Kingdom
Baring Asset Management GmbH	98-0465031		Germany
Baring International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management Switzerland Sàrl	None		Switzerland
Baring France SAS	98-0497550		France
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP Sà.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à r.l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Almack Holding Partnership GP Limited	None		United Kingdom
Almack Mezzanine Fund Limited	None		United Kingdom
Barings (U.K.) Limited	98-0432153		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		California
CRA Aircraft Holding LLC*	81-4258759		Delaware
Aland Royalty Holdings LP	None		Delaware
GASL Holdings LLC	None		Delaware
Intermodal Holding II LLC	46-2344300		Delaware
Milestone Acquisition Holding, LLC.	47-3055009		Delaware
Novation Companies, Inc.	None		Maryland
Red Lake Ventures, LLC	46-5460309		Delaware
Remington L & W Holdings LLC*	81-4065378		Connecticut
Tamiami Citrus, LLC	None		Delaware
Teaktree Acquisition, LLC	None		Delaware
Techquity, LP	None		Delaware
Validus Holding Company LLC	46-0687392		Delaware
Validus Pharmaceuticals LLC	None		Delaware
VGS Acquisition Holding, LLC	None		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings CMS Fund GP, LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Emerging Generation Fund LP	84-3784245		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund Management II, LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands

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

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

12.6

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Fund GP LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CEMF I GP LLC	None		Delaware
CHY Venture GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Loan Strategies Management LLC	04-1590850		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
SBNP SIA II LLC	None		Delaware
SBNP SIA III LLC	None		Delaware
Somerset Special Opportunities Management LLC	04-1590850		Delaware
Amherst Long Term Holdings, LLC	None		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
Haven Technologies Asia Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual Asia Limited (SPV)	None		Hong Kong
MML Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware
MassMutual External Benefits Group LLC	27-3576835		Delaware
Other Affiliates & Funds:			
100 w. 3 rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
2160 Grand Manager LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Asset-Based Income Fund (US) LP	36-4868350		Delaware
Barings Emerging Markets Corporate Bond Fund	None		Ireland
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		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>
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund*	None		Ireland
Babson CLO Ltd. 2012-II	None		Cayman Islands
Babson CLO Ltd. 2013-I	None		Cayman Islands
Babson CLO Ltd. 2014-I	None		Cayman Islands
Babson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson CLO Ltd. 2016-II	None		Cayman Islands
Barings CLO Ltd. 2017-I	None		Cayman Islands
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-II	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-I	ZJX0JI.99999.SL.136		Cayman Islands
Barings CLO 2021-II	EPXAC4.99999.SL.136 (GIIN)		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Babson Euro CLO 2016-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Inv. Grade Strat Fund	None		Ireland
Barings Global Private Loan Fund	None		Luxembourg
Barings Global Real Assets Fund LP	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Ireland
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands
Barings Middle Market CLO 2019-I	None		Cayman Islands

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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>
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings North American Private Loan Fund LP	38-4010344		Delaware
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II)*	K15Q2K.99999.SL.442		Luxembourg
Barings Real Estate European Value Add I SCSp*	None		United Kingdom
Barings Real Estate Debt Income Fund LP*	85-3449260		Delaware
Braemar Energy Ventures I, L.P. *	None		Delaware
Barings European Core Property Fund SCSp	None		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
Cornerstone Real Estate Fund VIII LP	27-0547156		Delaware
Cornerstone Real Estate Fund X LP	46-5432619		Delaware
Cornerstone Permanent Mortgage Fund III LLC	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV LLC	61-1793735		Massachusetts
Eclipse Business Capital Holdings	EIN 87-1321958		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
GIA EU Holdings - Emerson JV Sarl	EIN 98-1607033		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
KKR-MM Vector LP	82-1512591		Delaware
Marco Hotel LLC	46-4255307		Delaware
Miami Douglas One GP LLC*	04-1590850		Delaware
Miami Douglas Two GP LLC*	04-1590850		Delaware
Miami Douglas One LP*	04-1590850		Delaware
Miami Douglas Two LP*	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC	04-1590850		Massachusetts
NYDIG Digital Assets Fund II LP	85-3886824		Delaware
HB Naples Golf Owner LLC	45-3623262		Delaware
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
RB Apartments LLC	82-4411267		Delaware
Reston Arboretum LLC	75-2901061		Delaware
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
SouthPointe Industrial LLC	04-1590850		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware

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

12.9

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC*	32-0574045		Delaware
West 46 th Street Hotel LLC	05-1590850		Delaware
Barings Affiliates & Funds:			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings European Growth Trust Fund	HU7DQI.00015.SF.826		United Kingdom
Barings Global High Yield Fund	47-3790192		Massachusetts
CCIC Fund	None		Peoples Republic of China
Great Lakes II LLC*	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
50 Liberty LLC*	36-4823011		Delaware
Barings California Mortgage Fund IV	None		California
Barings Hotel Opportunity Venture	87-0977058		Delaware
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Calgary Railway Holding LLC*	82-2285211		Delaware
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Cornerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV	61-1793735		Massachusetts
CREA/PPC Venture LLC	20-0348173		Delaware
CREA Madison Member LLC	81-0890084		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MM Island Member LLC	04-1590850		Delaware
NoHo West Venture LLC	83-0881588		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
PACO France Logistics LLC	04-1590850		Delaware
Portland 400 Sixth Manager LLC	82-3393166		Delaware
Raleigh Crossing Phase I Holdings LLC	None		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware

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

12.10

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Sawgrass Village Shopping Center LLC*	27-2977720		Delaware
STOA Holding LLC	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Twenty Two Liberty LLC*	35-2484550		Massachusetts
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
MassMutual Premier Funds:			
MassMutual Premier Focused International Fund	02-0754273		Massachusetts
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Select Funds:			
MassMutual Select Diversified Value Fund	01-0821120		Massachusetts
MassMutual Select Fundamental Growth Fund	04-3512593		Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935		Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts
MML Series Investment Funds II:			
MML Series II Asset Momentum Fund	47-3517233		Massachusetts
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MML Series II Special Situations Fund	47-3559064		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts

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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>
MassMutual 20/80 Allocation Fund	45-1618155		Massachusetts
MassMutual 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262		Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046		Massachusetts

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.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			06-1041383				CML Mezzanine Investor III, LLC	.DE	.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							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	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities (Netherlands) B.V.	.NLD	.DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual Global Business Services Romania S.R.L.	.ROU	.DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities II LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities III LLC	.DE	.DS	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				New Haven Holdco 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	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			47-5322979				Timberland Forest Holding LLC	.DE	.DS	C.M. Life Insurance Company	Ownership	0.000	MMLIC		
.0000			47-5322979				Timberland Forest Holding LLC	.DE	.DS	Wood Creek Capital Management LLC	Management		MMLIC		
.0000							Lyme Adirondack Forest Company, LLC	.DE	.DS	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
.0000							Lyme Adirondack Timberlands I, LLC	.DE	.DS	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
.0000							Lyme Adirondack Timberlands II, LLC	.DE	.DS	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Berkshire Way LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MSP-SC, LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	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			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 Private Equity Funds LLC	.DE	.NIA	MassMutual Trad Private Equity LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Private Equity Funds Subsidiary LLC	.DE	.NIA	MassMutual Private Equity Funds 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							ITPSHolding LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							HITPS LLC	.DE	.NIA	ITPS Holding LLC	Ownership	100.000	MMLIC		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0000							JFIN Parent LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			27-0105644				Jefferies Finance LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MLLIC		1
.0000			86-2294635				Glidepath Holdings Inc.	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000	Massachusetts Mut Life Ins Co	.63312	13-1935920				Great American Life Insurance Company	.OH	.DS	Glidepath Holdings Inc.	Ownership	100.000	MLLIC		
.0000			31-1422717				AAG Insurance Agency, LLC	.KY	.DS	Great American Life Insurance Company	Ownership	100.000	MLLIC		
.0000	Massachusetts Mut Life Ins Co	.93661	31-1021738				Annuity Investors Life Insurance Company	.OH	.DS	Great American Life Insurance Company	Ownership	100.000	MLLIC		
.0000			31-1395344				Great American Advisors, LLC	.OH	.DS	Great American Life Insurance Company	Ownership	100.000	MLLIC		
.0000			26-3260520				Manhattan National Holding Corporation	.OH	.DS	Great American Life Insurance Company	Ownership	100.000	MLLIC		
.0000	Massachusetts Mut Life Ins Co	.67083	45-0252531				Manhattan National Life Insurance Company	.OH	.DS	Manhattan National Holding LLC	Ownership	100.000	MLLIC		
.0000							MassMutual Mortgage Lending LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							JFIN GP Adviser LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Fund III LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							Jefferies Credit Partners LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							Apex Credit Partners LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFAM GP LLC	.DE	.NIA	Jefferies Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							JFAM GP LP	.DE	.NIA	Jefferies Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							Jefferies Direct Lending Fund C LP	.DE	.NIA	Jefferies Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							Jefferies DLF C Holdings LLC	.DE	.NIA	Jefferies Direct Lending Fund C LLC	Ownership	100.000	MLLIC		
.0000							Jefferies Direct Lending Fund C SPE LLC	.DE	.NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver Holdings LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver Holdings II LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Co-Issuer Corporation	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Europe GP, S.a.r.l.	.LUX	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							Jefferies Finance Europe, S.L.P.	.LUX	.NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MLLIC		
.0000							Jefferies Finance Europe, SCSp	.LUX	.NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MLLIC		
.0000							Jefferies Finance Business Credit LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Business Credit Fund I LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN High Yield Investments LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN LC Fund LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver CLO 2017 Ltd.	.CYM	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver CLO 2017-II Ltd.	.CYM	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver CLO 2017-III Ltd.	.CYM	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver CLO 2018 Ltd.	.CYM	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver CLO 2019 Ltd.	.CYM	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver CLO 2019-II Ltd.	.CYM	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver CLO 2020 Ltd.	.CYM	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver CLO 2021-II Ltd.	.CYM	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver CLO 2021-III Ltd.	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver Fund, L.P.	.DE	.NIA	Jefferies Finance LLC	Ownership	90.000	MLLIC		
.0000							JFIN Revolver Funding 2021 Ltd.	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver Funding 2021 III Ltd.	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver Funding 2021 IV Ltd.	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver Funding 2021 IV Ltd.	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							Apex Credit Holdings LLC	.DE	.NIA	JFIN Parent LLC	Ownership	100.000	MLLIC		
.0000							JFIN CLO 2012 Ltd.	.CYM	.NIA	Apex Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							JFIN CLO 2013 Ltd.	.CYM	.NIA	Apex Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							JFIN CLO 2014 Ltd.	.CYM	.NIA	Apex Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							JFIN CLO 2014-II Ltd.	.CYM	.NIA	Apex Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							JFIN CLO 2015 Ltd.	.CYM	.NIA	Apex Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							JFIN CLO 2015-II Ltd.	.CYM	.NIA	Apex Credit Partners LLC	Ownership	85.000	MLLIC		

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.0000							JFIN CLO 2016 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2017 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2017-II Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MM Copper Hill Road LLC	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Direct Private Investments Holding LLC	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Direct Private Investments UK Limited	.GBR	DS	MM Direct Private Investments Holding LLC	Ownership	100.000	MMLIC		
.0000							MM Investment Holding	.CYM	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	.DE	DS	MM Investment Holding	Ownership	99.600	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	.DE	DS	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
.0000			90-1005837				MMAF Equipment Finance LLC 2013-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			36-4785301				MMAF Equipment Finance LLC 2014-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			38-3969560				MMAF Equipment Finance LLC 2015-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			32-0489588				MMAF Equipment Finance LLC 2016-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			35-2590691				MMAF Equipment Finance LLC 2017-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			32-0546197				MMAF Equipment Finance LLC 2017-B	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			82-5335801				MMAF Equipment Finance LLC 2018-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			83-3722640				MMAF Equipment Finance LLC 2019-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2019-B	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2021-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							Rozier LLC	.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	Y	
.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		
.0000							MML CM LLC	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Blueprint Income LLC	.NY	DS	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Digital Assets LLC	.DE	DS	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Financial LLC	.DE	DS	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Technologies LLC	.DE	DS	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Massachusetts Mutual Life Insurance Company								
.0000			04-3356880				MML Distributors LLC	.MA	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	.MA	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Massachusetts Mutual Life Insurance Company								
.0000							MML Investment Advisers, LLC	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Massachusetts Mutual Life Insurance Company								
.0000			46-3238013				MML Strategic Distributors, LLC	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Massachusetts Mutual Life Insurance Company								
.0000			06-1563535	2881445			The MassMutual Trust Company, FSB	.CT	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
.0000							MML Private Placement Investment Company I, LLC	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				Massachusetts Mutual Life Insurance Company								
.0000			04-1590850				MML Private Equity Fund Investor LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Private Equity Fund Investor LLC	.DE	NIA	Baring Asset Management Limited	Management		MMLIC		
.0000			04-1590850				MM Private Equity Intercontinental LLC	.DE	NIA	MML Private Equity Fund Investor LLC	Ownership	100.000	MMLIC		
.0000							Massachusetts Mutual Life Insurance Company								
.0000			45-2738137				Pioneers Gate LLC	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Massachusetts Mutual Life Insurance Company								
.0000			04-2854319	2392316			MassMutual Holding LLC	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
.0000			06-1597528				MassMutual Assignment Company	.NC	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			37-1732913				Fern Street LLC	.DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Sleeper Street LLC	.DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		

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.0000			46-2252944				Haven Life Insurance Agency, LLC	.DE	.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							MassMutual Ventures Holding LLC	.DE	.DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Athens Fund Management LLC	.DE	.DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							Crane Venture Partners LLP	.GBR	.DS	MassMutual Ventures Holding LLC	Ownership	33.000	MMLIC		
.0000							MassMutual Ventures Management LLC	.DE	.DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures SEA Management Private Limited	.DE	.DS	MassMutual Ventures Holding LLC	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							Open Alternatives LLC	.DE	.DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Massachusetts Mutual Life Insurance Company								
.0000							MM Rothesay Holdco US LLC	.DE	.DS	Company	Ownership	100.000	MMLIC		
.0000							Rothesay Limited	.GBR	.DS	MM Rothesay Holdco US LLC	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.2 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 Finance Limited	.GBR	.DS	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Property Partnership 1 LLP	.GBR	.DS	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Foundation	.GBR	.DS	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Pensions Management Limited	.GBR	.DS	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Asset Management UK Limited	.GBR	.DS	Rothesay Asset Management UK 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 US LLC	.DE	.DS	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
.0000							MM Catalyst Fund LLC	.DE	.DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			47-1466022				LifeScore Labs, LLC	.MA	.DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Investors Services, LLC	.MA	.DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Insurance Agency, LLC	.MA	.DS	MML Investors Services, LLC	Ownership	100.000	MMLIC		
.0000			41-2011634				MMLISI Financial Alliances, LLC	.DE	.DS	MML Investors Services, LLC	Ownership	100.000	MMLIC		
.0000			45-4000072				MM Asset Management Holding LLC	.DE	.DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			51-0504477				Barings LLC	.DE	.DS	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC		
.0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	.HKG	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	.BMU	.DS	Baring Asset Management (Asia) Holdings Limited	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	Baring Asset Management (Asia) 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			98-0236449				Barings Japan Limited	.JPN	.DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		

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.0000							Barings Australia Holding Company Pty Ltd	.AUS	.DS	Barings Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0457456				Barings Australia Pty Ltd	.AUS	.DS	Barings Australia Holding Company Pty Ltd	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			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							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 Finland Oy	.FIN	.DS	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Netherlands B.V.	.NLD	.DS	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Real Estate UK Holdings Limited	.DE	.DS	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000			98-0654401				Barings Real Estate Advisers (Continental Europe) Limited	.GBR	.DS	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0654388				Barings Real Estate Advisers Europe LLP	.GBR	.DS	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-1194368				Barings Real Estate GmbH	.DEU	.DS	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0241935				Barings Asset Management Limited	.GBR	.DS	MassMutual Holdings (Bermuda) Limited	Ownership	100.000	MMLIC		
.0000							Barings European Direct Lending 1 GP LLP	.GBR	.DS	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-1012393				Barings Global Advisors Limited	.GBR	.DS	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0457328				Barings International Investment Limited	.GBR	.DS	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0457587				Barings International Investment Management Holdings	.GBR	.DS	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0457576				Barings International Investment Management Holdings	.GBR	.DS	Barings International Investment Management Holdings	Ownership	100.000	MMLIC		
.0000			98-0465031				Barings Asset Management UK Holdings Limited	.DEU	.DS	Barings Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0524272				Barings Asset Management GmbH	.DEU	.DS	Barings Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings International Fund Managers (Ireland) Limited	.IRL	.DS	Barings Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings Asset Management Switzerland Sarl	.CHE	.DS	Barings Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0497550				Barings Asset Management Switzerland Sarl	.CHE	.DS	Barings Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0457586				Barings France SAS	.FRA	.DS	Barings Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings Fund Managers Limited	.GBR	.DS	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							BCGSS 2 GP LLP	.GBR	.DS	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0457578				Barings Investment Services Limited	.GBR	.DS	Barings Fund Managers Limited	Ownership	100.000	MMLIC		
.0000							Barings Core Fund Feeder I GP S.à.r.l.	.LUX	.DS	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings BME GP S.à.r.l.	.LUX	.DS	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings GPC GP S.à. r.l.	.LUX	.DS	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings European Core Property Fund GP Sarl	.GBR	.DS	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Investment Fund (LUX) GP S.à. r.l.	.LUX	.DS	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	.LUX	.DS	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							GPLF4(S) GP S.à. r.l.	.LUX	.DS	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							PREIF Holdings Limited Partnership	.GBR	.DS	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0432153				Barings (U.K.) Limited	.GBR	.DS	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							BMC Holdings DE LLC	.DE	.DS	Barings Guernsey Limited	Ownership	100.000	MMLIC		
.0000			04-3238351	3456895			Barings LLC	.CA	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Real Estate Advisers Inc.	.DE	.DS	Barings Real Estate Advisers LLC	Ownership	100.000	MMLIC		
.0000			81-4258759				Massachusetts Mutual Life Insurance Company	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	.DE	.NIA	Barings LLC	Influence		MMLIC		

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.0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.700	MMLIC		
.0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		
.0000			82-2932156				GASL Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.300	MMLIC		
.0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.000	MMLIC		
.0000			47-3055009				Milestone Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	19.800	MMLIC		
.0000			47-3055009				Milestone Acquisition Holding, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000							Novation Companies, Inc.	MD	NIA	Massachusetts Mutual Life Insurance Company	Ownership	16.500	MMLIC		
.0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.500	MMLIC		
.0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.900	MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000							Tamiami Citurus, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.700	MMLIC		
.0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
.0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000							Techquity, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.600	MMLIC		
.0000							Techquity, LP	DE	NIA	Barings LLC	Influence		MMLIC		
.0000			46-0687392				Validus Holdings Company LLC	DE	NIA	Barings LLC	Ownership	40.400	MMLIC		
.0000							Validus Pharmaceuticals LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	70.000	MMLIC		
.0000							VGS Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
.0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Management		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 GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							BAI Funds SLP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings CMS Fund GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Hotel Opportunity Venture I GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings 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 ERS PE Emerging Manager III GP, 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 CLO Investment Partners GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Core Property Fund GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Direct Lending GP Ltd.	CYM	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			84-3784245				Barings Emerging Generation Fund LP	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	66.600	MMLIC		
.0000			84-3784245				Barings Emerging Generation Fund LP	DE	DS	Barings LLC	Management		MMLIC		
.0000							Barings Global Energy Infrastructure Advisors, 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 Management II, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Global Real Assets Fund GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		

SCHEDULE Y
PART 1A - DETAIL 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? (Y/N)	*
.0000							Barings GPSP	.DE	.DS	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			84-5063008				Barings Small Business Fund LLC	.DE	.DS		Ownership	32.900	MMLIC		
.0000			84-5063008				Barings Small Business Fund LLC	.DE	.DS	Barings LLC	Management		MMLIC		
.0000			98-0536233				Benton Street Advisors, Inc.	.CYM	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							BHOVI Incentive LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							BIG Real Estate Fund GP LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							BRECS VII GP LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							BREDIF GP LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							CHY Venture GP LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							CREF X GP LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Great Lakes III GP, LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Lake Jackson LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Loan Strategies Management LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			41-2280126				Mezzco III LLC	.DE	.DS	Barings LLC	Ownership	99.300	MMLIC		
.0000			80-0920285				Mezzco IV LLC	.DE	.DS	Barings LLC	Ownership	99.300	MMLIC		
.0000							Mezzco Australia II LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							RECSEA-NY GP LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				SBNP SIA II LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							SBNP SIA III LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Somerset Special Opportunities Management LLC	.DE	.DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Amherst Long Term Holdings, LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	24.500	MMLIC		
.0000			04-3313782				MassMutual International LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
.0000							MassMutual Solutions LLC	.DE	.DS	MassMutual International LLC	Ownership	100.000	MMLIC		
.0000							Haven Technologies Asia Limited	.HKG	.DS	MassMutual International LLC	Ownership	100.000	MMLIC		
.0000							Yunfeng Financial Group Limited	.HKG	.DS	MassMutual International LLC	Ownership	24.900	MMLIC		
.0000							MassMutual Asia Limited (SPV)	.HKG	.DS	MassMutual International LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Mezzanine Investor II, LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Mezzanine Investor III, LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	11.100	MMLIC		
.0000			27-3576835				MassMutual External Benefits Group LLC	.DE	.DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				100 w. 3rd Street LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				2160 Grand Manager LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	98.100	MMLIC		
.0000			82-2432216				300 South Tryon Hotel LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				300 South Tryon LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Almack Mezzanine Fund II Unleveraged LP	.GBR	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	.DE	.NIA	Barings LLC	Management		MMLIC		

SCHEDULE Y
PART 1A - DETAIL 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? (Y/N)	*
.0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	.DE	NIA	Barings LLC	Management		MLLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	12.300	MLLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	.DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.200	MLLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	.DE	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Emerging Markets Corporate Bond Fund			Massachusetts Mutual Life Insurance Company	Ownership/Influence	71.600	MLLIC		
.0000							Barings Emerging Markets Corporate Bond Fund	.IRL	NIA						
.0000							Barings European Real Estate Debt Income Fund	.IRL	NIA	Barings LLC	Management		MLLIC		
.0000							Barings European Real Estate Debt Income Fund	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MLLIC		
.0000							Barings European Real Estate Debt Income Fund	.LUX	NIA	Barings LLC	Influence		MLLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	34.300	MLLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	.DE	NIA	C.M. Life Insurance Company	Ownership	2.200	MLLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	.DE	NIA	Barings LLC	Management		MLLIC		
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	75.700	MLLIC		
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	.DE	NIA	C.M. Life Insurance Company	Ownership	3.800	MLLIC		
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	.DE	NIA	Barings LLC	Management		MLLIC		
.0000							Barings US High Yield Bond Fund	.IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	57.200	MLLIC		
.0000							Barings US High Yield Bond Fund	.IRL	NIA	Barings LLC	Management		MLLIC		
.0000							Babson CLO Ltd. 2013-I	.CYM	NIA	Barings LLC	Influence		MLLIC		3
.0000							Babson CLO Ltd. 2014-I	.CYM	NIA	Barings LLC	Influence		MLLIC		2
.0000							Babson CLO Ltd. 2015-I	.CYM	NIA	Barings LLC	Influence		MLLIC		4
.0000							Babson CLO Ltd. 2015-II	.CYM	NIA	Barings LLC	Influence		MLLIC		5
.0000							Babson CLO Ltd. 2016-I	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Babson CLO Ltd. 2016-II	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO Ltd. 2017-I	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2018-III	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2018-IV	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000			98-1473665				Barings CLO 2019-II	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2019-III	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2019-IV	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2020-I	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2020-II	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2020-III	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2020-IV	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2021-I	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2021-II	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Babson Euro CLO 2014-I BV	.NLD	NIA	Barings LLC	Influence		MLLIC		
.0000							Babson Euro CLO 2014-II BV	.NLD	NIA	Barings LLC	Influence		MLLIC		
.0000							Babson Euro CLO 2015-I BV	.NLD	NIA	Barings LLC	Influence		MLLIC		
.0000							Babson Euro CLO 2016-I BV	.NLD	NIA	Barings LLC	Influence		MLLIC		
.0000			36-037260H				Barings Euro CLO 2019-I BV	.IRL	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Euro CLO 2019-II BV	.IRL	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Euro CLO 2020-I DAC	.IRL	NIA	Barings LLC	Influence		MLLIC		

SCHEDULE Y
PART 1A - DETAIL 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? (Y/N)	*
.0000			37-15576VH				Barings Euro CLO 2021-I DAC	.IRL	NIA	Barings LLC Massachusetts Mutual Life Insurance Company	Influence		MLL IC		
.0000			81-0841854				Barings CLO Investment Partners LP	.DE	NIA	Barings LLC	Ownership/Influence	99.300	MLL IC		
.0000			81-0841854				Barings CLO Investment Partners LP	.DE	NIA	Barings LLC Massachusetts Mutual Life Insurance Company	Management		MLL IC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	Barings LLC	Ownership/Influence	62.800	MLL IC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	C.M. Life Insurance Company	Ownership	5.500	MLL IC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	Barings LLC	Management		MLL IC		
.0000							Barings Real Estate European Value Add I SCSp	.GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.200	MLL IC		
.0000							Barings Real Estate European Value Add I SCSp	.GBR	NIA	C.M. Life Insurance Company	Ownership	4.600	MLL IC		
.0000							Barings Real Estate European Value Add I SCSp	.GBR	NIA	Barings LLC	Management		MLL IC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MLL IC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE	NIA	C.M. Life Insurance Company	Ownership		MLL IC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE	NIA	Barings LLC	Management		MLL IC		
.0000			82-5330194				Barings Global Em. Markets Equity Fund	.INC	NIA	Barings LLC	Management		MLL IC		
.0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	.CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.200	MLL IC		
.0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	.CYM	NIA	Baring Asset Management Limited	Management		MLL IC		
.0000							Barings Global Dividends Champion Fund	.IRL	NIA	Barings LLC	Management		MLL IC		
.0000							Barings Global Inv. Grade Strat Fund	.IRL	NIA	Barings LLC	Management		MLL IC		
.0000							Barings Global Private Loan Fund	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	10.500	MLL IC		
.0000							Barings Global Private Loan Fund	.LUX	NIA	Barings LLC	Management		MLL IC		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.700	MLL IC		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	C.M. Life Insurance Company	Ownership	7.400	MLL IC		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	Barings LLC	Management		MLL IC		
.0000							Barings Global Special Situations Credit Fund 3	.IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	17.900	MLL IC		
.0000							Barings Global Special Situations Credit 4 Delaware	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	70.400	MLL IC		
.0000							Barings Global Special Situations Credit 4 Delaware	.DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MLL IC		
.0000							Barings Global Special Situations Credit 4 Delaware	.DE	NIA	Barings LLC	Management		MLL IC		
.0000							Barings Global Special Situations Credit 4 LUX	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	16.000	MLL IC		
.0000							Barings Global Special Situations Credit 4 LUX	.LUX	NIA	C.M. Life Insurance Company	Ownership	0.900	MLL IC		
.0000							Barings Global Special Situations Credit 4 LUX	.LUX	NIA	Barings LLC	Management		MLL IC		
.0000							Barings Global Special Situations Credit Fund 3	.IRL	NIA	Barings LLC	Management		MLL IC		
.0000			87-0977058				Barings Hotel Opportunity Venture	.CT	NIA	Barings LLC	Ownership/Influence	100.000	MLL IC		
.0000			87-0977058				Barings Hotel Opportunity Venture	.CT	NIA	Barings LLC	Management		MLL IC		
.0000							Barings Middle Market CLO 2017-I Ltd & LLC	.CYM	NIA	Barings LLC	Influence		MLL IC		
.0000							Barings Middle Market CLO 2018-I	.CYM	NIA	Barings LLC	Influence		MLL IC		
.0000							Barings Middle Market CLO 2019-I	.CYM	NIA	Barings LLC	Influence		MLL IC		
.0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	.CYM	NIA	Barings LLC	Influence		MLL IC		

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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SCHEDULE Y
PART 1A - DETAIL 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 Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0000			04-1590850				Miami Douglas One LP	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			04-1590850				Miami Douglas One LP	.DE	.NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
.0000			04-1590850				Miami Douglas Two LP	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			04-1590850				MM BIG Peninsula Co-Invest Member LLC	.MA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	91.300	MMLIC		
.0000			04-1590850				MM BIG Peninsula Co-Invest Member LLC	.MA	.NIA	C.M. Life Insurance Company	Ownership	3.000	MMLIC		
.0000			85-3886824				NYDIG Digital Assets Fund II LP	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				Miami Douglas Two LP	.DE	.NIA	C.M. Life Insurance Company	Ownership	0.000	MMLIC		
.0000			45-3623262				HB Naples Golf Owner LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM CM Holding LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			81-3000420				MM Debt Participations LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
.0000			81-3000420				MM Debt Participations LLC	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000			82-4411267				RB Apartments LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			75-2901061				Reston Arboretum LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			20-8856877				Somerset Special Opportunities Fund L.P.	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.100	MMLIC		
.0000			20-8856877				Somerset Special Opportunities Fund L.P.	.DE	.NIA	C.M. Life Insurance Company	Ownership	1.900	MMLIC		
.0000			04-1590850				SouthPointe Industrial LLC	.DE	.NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			35-2553915				Ten Fan Pier Boulevard LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			41-2280127				Tower Square Capital Partners III, L.P.	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000			41-2280127				Tower Square Capital Partners III, L.P.	.DE	.NIA	MassMutual Holding LLC	Ownership/Influence	16.500	MMLIC		
.0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	91.000	MMLIC		
.0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000			04-1590850				Trailside MM Member LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.600	MMLIC		
.0000			04-1590850				Trailside MM Member LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	7.400	MMLIC		
.0000			83-1325764				Washington Gateway Two LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.700	MMLIC		
.0000			83-1325764				Washington Gateway Two LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	6.700	MMLIC		
.0000			32-0574045				Washington Gateway Three LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	83.700	MMLIC		
.0000			32-0574045				Washington Gateway Three LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	11.400	MMLIC		
.0000			04-1590850				West 46th Street Hotel LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Babson Capital Loan Strategies Master Fund LP	.CYM	.NIA	Barings LLC	Management		MMLIC		
.0000							Barings China Aggregate Bond Private Securities Investment Fund	.CHN	.NIA	Barings LLC	Management		MMLIC		
.0000							Barings European Growth Trust Fund	.GBR	.NIA	Barings LLC	Ownership/Influence	20.900	MMLIC		
.0000			47-3790192				Barings Global High Yield Fund	.IA	.NIA	Barings LLC	Management		MMLIC		
.0000							CCIC Fund	.CHN	.NIA	Barings LLC	Ownership/Influence	55.600	MMLIC		
.0000			71-1018134				Great Lakes II LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.600	MMLIC		
.0000			71-1018134				Great Lakes II LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	0.100	MMLIC		

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

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..0000			04-1590850				Wood Creek Venture Fund LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..40.000	..MMLIC		
..0000			36-4823011				50 Liberty LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..65.000	..MMLIC		
..0000			36-4823011				50 Liberty LLC	..DE	..NIA	C.M. Life Insurance Company	Ownership	..5.800	..MMLIC		
..0000			87-0977058				Barings Hotel Opportunity Ventures	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..50.000	..MMLIC		
..0000							Barings California Mortgage Fund IV	..CA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	..MMLIC		
..0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	..LUX	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..26.100	..MMLIC		
..0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	..LUX	..NIA	C.M. Life Insurance Company	Ownership	..2.300	..MMLIC		
..0000			82-2285211				Calgary Railway Holding LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..90.000	..MMLIC		
..0000			82-2285211				Calgary Railway Holding LLC	..DE	..NIA	C.M. Life Insurance Company	Ownership	..10.000	..MMLIC		
..0000			82-3307907				Cornbrook PRS Holdings LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	..MMLIC		
..0000			95-4207717				Cornerstone California Mortgage Fund I LLC	..CA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	..MMLIC		
..0000			95-4207717				Cornerstone California Mortgage Fund II LLC	..CA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	..MMLIC		
..0000			95-4207717				Cornerstone California Mortgage Fund III LLC	..CA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	..MMLIC		
..0000			56-2630592				Cornerstone Fort Pierce Development LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..90.000	..MMLIC		
..0000			56-2630592				Cornerstone Fort Pierce Development LLC	..DE	..NIA	C.M. Life Insurance Company	Ownership	..5.900	..MMLIC		
..0000			45-2632610				Cornerstone Permanent Mortgage Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	..MMLIC		
..0000			45-2632610				Cornerstone Permanent Mortgage Fund	..MA	..NIA	Barings LLC	Management		..MMLIC		
..0000			61-1750537				Cornerstone Permanent Mortgage Fund II	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	..MMLIC		
..0000			61-1750537				Cornerstone Permanent Mortgage Fund II	..MA	..NIA	Barings LLC	Management		..MMLIC		
..0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	..MMLIC		
..0000			81-0890084				CREA Madison Member LLC	..DE	..NIA	C.M. Life Insurance Company	Ownership	..100.000	..MMLIC		
..0000			20-0348173				CREA/PPC Venture LLC	..DE	..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	..94.400	..MMLIC		
..0000			20-3347091				Fan Pier Development LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..66.200	..MMLIC		
..0000			20-3347091				Fan Pier Development LLC	..DE	..NIA	C.M. Life Insurance Company	Ownership	..5.900	..MMLIC		
..0000			04-1590850				GIA EU Holdings LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	..MMLIC		
..0000			81-5360103				Landmark Manchester Holdings LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	..MMLIC		
..0000			04-1590850				MM Island Member LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..49.000	..MMLIC		
..0000			83-0881588				NoHo West Venture LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..94.800	..MMLIC		
..0000			80-0948028				One Harbor Shore LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..76.000	..MMLIC		
..0000			80-0948028				One Harbor Shore LLC	..DE	..NIA	C.M. Life Insurance Company	Ownership	..6.000	..MMLIC		

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	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? (Y/N)	*
..0000			04-1590850				PACO France Logistics LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000			82-3393166				Portland 400 Sixth Manager LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
..0000							Raleigh Crossing Phase I Holdings LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
..0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	..DE	..NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
..0000			27-2977720				Sawgrass Village Shopping Center LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.200	MMLIC		
..0000			27-2977720				Sawgrass Village Shopping Center LLC	..DE	..NIA	C.M. Life Insurance Company	Ownership	15.800	MMLIC		
..0000							STOA Holding LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
..0000			81-5273574				Three PW Office Holding LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
..0000			35-2484550				Twenty Two Liberty LLC	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
..0000			35-2484550				Twenty Two Liberty LLC	..MA	..NIA	C.M. Life Insurance Company	Ownership	35.000	MMLIC		
..0000			82-3250684				Unna, Dortmund Holding LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
..0000			45-5401109				Washington Gateway Apartments Venture LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.700	MMLIC		
..0000			45-5401109				Washington Gateway Apartments Venture LLC	..DE	..NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
..0000			51-0529328		0000927972	OQ	MassMutual Premier Main Street Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	91.900	MMLIC		
..0000			26-3229251		0000927972	OQ	MassMutual Premier Strategic Emerging Markets Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	4.100	MMLIC		
..0000			01-0821120		0000916053	OQ	MassMutual Select Diversified Value Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.800	MMLIC		
..0000			04-3512593		0000916053	OQ	MassMutual Select Fundamental Growth Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.900	MMLIC		
..0000			42-1710935		0000916053	OQ	MassMutual Select Mid-Cap Value Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	23.800	MMLIC		
..0000			02-0769954		0000916053	OQ	MassMutual Select Small Capital Value Equity Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
..0000			04-3584140		0000916053	OQ	MassMutual Select Small Company Value Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.900	MMLIC		
..0000			82-3347422		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2005 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	7.200	MMLIC		
..0000			82-3355639		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2010 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
..0000			82-3382389		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2015 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
..0000			82-3396442		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2020 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
..0000			82-3417420		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2025 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
..0000			82-3430358		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2030 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
..0000			82-3439837		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2035 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
..0000			82-3451779		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2040 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Massachusetts Mutual Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0000			82-3472295		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3481715		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3502011		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3525148		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3533944		0000916053	OQ	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			46-4257056				MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			47-3517233				MML Series II Asset Momentum Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
.0000			47-3559064				MML Series II Special Situations Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.300	MMLIC		
.0000			27-1933389		0000916053	OQ	MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.000	MMLIC		
.0000			27-1932769		0000916053	OQ	MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.000	MMLIC		
.0000			46-3289207		0000916053	OQ	MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.100	MMLIC		
.0000			47-5326235		0000916053	OQ	MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	53.100	MMLIC		
.0000			45-1618155		0000916053	OQ	MassMutual 20/80 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			45-1618222		0000916053	OQ	MassMutual 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			03-0532464		0000916053	OQ	MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	1.700	MMLIC		
.0000			45-1618262		0000916053	OQ	MassMutual 40/60 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			45-1618046		0000916053	OQ	MassMutual 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		

Asterisk	Explanation
1	Massachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC
2	Debt investors own .6% and includes only Great Lakes III, L.P.
3	Debt investors own 9.6% and includes only Babson Capital Loan Strategies Fund, L.P.
4	Debt investors own .5% and includes only Great Lakes III, L.P.
5	Debt investors own .2% and includes only Great Lakes III, L.P.

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.

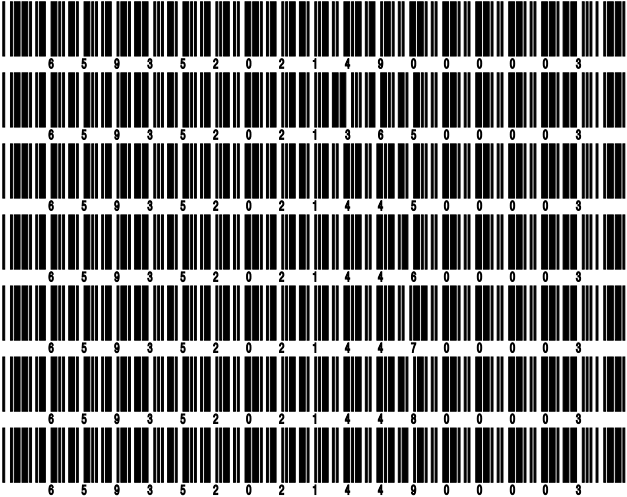
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required 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.	N/A

Explanation:

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

Bar Code:

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



STATEMENT AS OF SEPTEMBER 30, 2021 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. Investment in trust	25,839,840		25,839,840	26,583,398
2505. Pension plan asset	636,384,255	636,384,255		
2506. Cash advances to agents	239,739,712	239,739,712		
2507. Commissions and expenses on long-term lease	72,913,816	72,913,816		
2508. Intangible assets	56,776,911	56,776,911		
2509. Bills receivable	(835)	(835)		
2597. Summary of remaining write-ins for Line 25 from overflow page	1,031,653,699	1,005,813,859	25,839,840	26,583,398

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Funds awaiting escheat and other miscellaneous liabilities	287,940,472	281,280,933
2505. Deferred income liability	11,914,500	13,022,833
2597. Summary of remaining write-ins for Line 25 from overflow page	299,854,972	294,303,766

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	35,991,400	37,955,237	57,107,606
08.305. Miscellaneous income	(172,441,490)	29,150,717	49,271,319
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(136,450,091)	67,105,955	106,378,925

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. Change in reserves due to reinsurance agreement	31,989,978	(695,829,528)	(1,038,280,566)
2705. Miscellaneous charges to operations	26,155,134	64,466,740	56,689,210
2706. Market value adjustment transfer		(12,435,593)	(490,486,297)
2797. Summary of remaining write-ins for Line 27 from overflow page	58,145,112	(643,798,381)	(1,472,077,654)

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Deferred gain on reinsurance ceded			1,662,259,416
5305. Change in minimum pension liability			111,043,030
5397. Summary of remaining write-ins for Line 53 from overflow page			1,773,302,446

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	362,371,153	358,212,616
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	148,941,551	146,027,851
3. Current year change in encumbrances	864,000	(25,948,000)
4. Total gain (loss) on disposals	29,787,026	952,949
5. Deduct amounts received on disposals	75,387,206	952,949
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized	5,416,511	30,462,722
8. Deduct current year's depreciation	67,107,963	85,458,592
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	394,052,050	362,371,153
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	394,052,050	362,371,153

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	26,078,333,015	27,472,894,866
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	3,605,257,914	4,318,539,633
2.2 Additional investment made after acquisition	296,644,704	265,281,198
3. Capitalized deferred interest and other	39,527,060	75,170,409
4. Accrual of discount	33,434,162	18,998,719
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	8,426,404	(31,922,612)
7. Deduct amounts received on disposals	3,135,226,183	6,176,624,391
8. Deduct amortization of premium and mortgage interest points and commitment fees	1,033,240	(1,050,093)
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	(73,457,971)	174,765,303
10. Deduct current year's other than temporary impairment recognized	7,423,706	39,820,203
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	26,844,482,159	26,078,333,015
12. Total valuation allowance	(3,920,690)	
13. Subtotal (Line 11 plus Line 12)	26,840,561,469	26,078,333,015
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	26,840,561,469	26,078,333,015

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	9,586,349,814	9,072,179,122
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	1,113,188,358	1,112,323,617
2.2 Additional investment made after acquisition	1,120,517,346	1,104,875,862
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	1,372,474,064	(24,102,844)
6. Total gain (loss) on disposals	(95,810,821)	15,332,137
7. Deduct amounts received on disposals	1,141,047,093	1,726,753,615
8. Deduct amortization of premium and depreciation	862,182	1,140,736
9. Total foreign exchange change in book/adjusted carrying value	(40,115,033)	37,244,153
10. Deduct current year's other than temporary impairment recognized	1,753,105	3,607,881
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	11,912,941,348	9,586,349,814
12. Deduct total nonadmitted amounts	60,790,206	52,727,080
13. Statement value at end of current period (Line 11 minus Line 12)	11,852,151,142	9,533,622,734

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	136,241,389,634	120,811,328,057
2. Cost of bonds and stocks acquired	37,136,561,867	51,891,280,245
3. Accrual of discount	241,261,233	288,607,285
4. Unrealized valuation increase (decrease)	1,028,798,199	861,379,934
5. Total gain (loss) on disposals	388,816,210	1,142,789,426
6. Deduct consideration for bonds and stocks disposed of	28,401,201,812	39,545,387,271
7. Deduct amortization of premium	122,246,263	134,315,971
8. Total foreign exchange change in book/adjusted carrying value	(673,908,015)	1,080,113,708
9. Deduct current year's other than temporary impairment recognized	62,544,119	220,518,142
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	33,492,105	66,112,363
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	145,810,419,039	136,241,389,634
12. Deduct total nonadmitted amounts	189,047	189,047
13. Statement value at end of current period (Line 11 minus Line 12)	145,810,229,992	136,241,200,587

STATEMENT AS OF SEPTEMBER 30, 2021 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
BONDS								
1. NAIC 1 (a)	58,611,466,981	19,416,389,052	16,802,152,474	(252,248,298)	57,257,793,289	58,611,466,981	60,973,455,261	60,640,333,123
2. NAIC 2 (a)	50,648,262,785	39,569,959,315	38,398,949,736	(320,636,567)	49,772,403,760	50,648,262,785	51,498,635,797	47,685,654,402
3. NAIC 3 (a)	5,521,144,295	2,224,796,132	2,106,784,287	380,412,457	5,254,196,745	5,521,144,295	6,019,568,597	4,816,985,775
4. NAIC 4 (a)	3,229,202,579	674,786,109	373,802,268	(314,131,976)	3,110,943,130	3,229,202,579	3,216,054,444	3,102,194,871
5. NAIC 5 (a)	2,094,269,443	92,508,603	317,436,635	191,659,413	2,501,012,270	2,094,269,443	2,061,000,824	2,557,549,449
6. NAIC 6 (a)	555,723,240	147,412,373	19,521,414	27,440,160	524,207,523	555,723,240	711,054,359	517,651,531
7. Total Bonds	120,660,069,323	62,125,851,584	58,018,646,814	(287,504,811)	118,420,556,717	120,660,069,323	124,479,769,282	119,320,369,151
PREFERRED STOCK								
8. NAIC 1	284,297,782				282,683,569	284,297,782	284,297,782	273,895,397
9. NAIC 2	5,058,000	44,993,500		(36,000)	5,000,000	5,058,000	50,015,500	11,405,364
10. NAIC 3	147,521,927			(6,500,000)	141,021,927	147,521,927	141,021,927	141,021,927
11. NAIC 4	7,500,000				7,500,000	7,500,000	7,500,000	7,695,774
12. NAIC 5	32,124,662			7,276,038	20,721,080	32,124,662	39,400,700	20,533,581
13. NAIC 6	17,524,280			2,908,772	12,703,060	17,524,280	20,433,052	15,707,262
14. Total Preferred Stock	494,026,651	44,993,500		3,648,810	469,629,636	494,026,651	542,668,961	470,259,305
15. Total Bonds and Preferred Stock	121,154,095,974	62,170,845,084	58,018,646,814	(283,856,001)	118,890,186,353	121,154,095,974	125,022,438,243	119,790,628,456

(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 \$1,617,763,503 ; NAIC 2 \$3,353,894,041 ; NAIC 3 \$8,166,267 NAIC 4 \$5,646,346 ; NAIC 5 \$; NAIC 6 \$476,481

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
9199999 Totals	2,449,035,998	xxx	2,447,864,056	303,070	3,565

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	2,213,051,262	1,159,172,265
2. Cost of short-term investments acquired	4,288,453,168	15,767,063,927
3. Accrual of discount	5,082,817	29,882,742
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	256,671	909,995
6. Deduct consideration received on disposals	4,057,807,919	14,743,977,667
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,449,035,998	2,213,051,262
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,449,035,998	2,213,051,262

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)	3,785,478,430
2.	Cost Paid/(Consideration Received) on additions	46,269,108
3.	Unrealized Valuation increase/(decrease)	1,762,977,808
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(425,082,931)
6.	Considerations received/(paid) on terminations	(223,105,364)
7.	Amortization	163,245
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	5,392,911,023
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	5,392,911,023

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(57,823,336)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
3.11	Section 1, Column 15, current year to date minus	
3.12	Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
3.13	Section 1, Column 18, current year to date minus	(119,072,853)
3.14	Section 1, Column 18, prior year	(57,823,336)(61,249,517)(61,249,517)
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	(119,072,853)
3.24	Section 1, Column 19, prior year plus	(57,823,336)
3.25	SSAP No. 108 adjustments	(61,249,517)(61,249,517)
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	(245,413,722)
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	(187,590,386)
	4.23 SSAP No. 108 adjustments	(187,590,386)
4.3	Subtotal (Line 4.1 minus Line 4.2)	(57,823,336)
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	119,072,853
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	(119,072,853)
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	(119,072,853)

STATEMENT AS OF SEPTEMBER 30, 2021 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	15 Book/Adjusted Carrying Value	16
Number	Description	Description						Description			CUSIP	Description	Description		Fair Value
57629*FX4	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1Z	50,000,000	13,092,702	15,326,667	06/03/2021	06/03/2051	Interest Rate Swap		2,226,628	42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	13,092,702	13,100,039
57629*FX4	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1Z		11,912,305	12,545,000	06/03/2021	06/03/2051	Interest Rate Swap			32080B-AD-0	FIRST MARYLAND CAP I-LIMITED GUARANTEE NOTE	2	11,912,305	12,545,000
57629*FX4	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1Z		17,971,862	18,042,868	06/03/2021	06/03/2051	Interest Rate Swap			38136M-AC-2	Goldentree Loan Management US Clo 2 Ltd	1	17,971,862	18,042,868
57629*FX4	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1Z		10,000,000	10,000,240	06/03/2021	06/03/2051	Interest Rate Swap			09629L-AE-5	BLUEMOUNTAIN CLO XXIII L-BLUEM 2018-23A B	1	10,000,000	10,000,240
57629*FX4	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1Z		6,195,412	6,131,254	06/03/2021	06/03/2051	Interest Rate Swap			03328Y-AG-9	Anchorage Capital CLO Lt-ANCHC 2018-1RA C	1	6,195,412	6,131,254
57629*AC5	ABS Bank Loans and Corporate Bonds	1	264,000,000	11,289,790	45,505,740	11/29/2012	11/29/2042	Interest Rate Swap		34,215,950	48251B-AL-4	KKR Clo 16 Ltd-SERIES 16 CLASS A1R	1	11,289,790	11,289,790
57629*AC5	ABS Bank Loans and Corporate Bonds	1		4,136,933	4,171,381	11/29/2012	11/29/2042	Interest Rate Swap			83149F-AD-6	SLM Student Loan Trust 2006-6 GILBERT PARK CLO LTD-SERIES 17-1A CLASS A	1	4,136,933	4,171,381
57629*AC5	ABS Bank Loans and Corporate Bonds	1		22,709,461	23,000,621	11/29/2012	11/29/2042	Interest Rate Swap			375415-AA-4	CARLYLE GLOBAL MKT STRATEGIES CLO 2013-2 LTD MEZZ SECD DEF NT	1	22,709,461	23,000,621
57629*AC5	ABS Bank Loans and Corporate Bonds	1		13,500,000	13,410,239	11/29/2012	11/29/2042	Interest Rate Swap			14310D-AY-3	OPC CLO 2017-14 Ltd-SERIES 17-14A CLASS A1B	1	13,500,000	13,410,239
57629*AC5	ABS Bank Loans and Corporate Bonds	1		13,100,000	13,078,464	11/29/2012	11/29/2042	Interest Rate Swap			67097Q-AC-9	Goldentree Loan Opportun-SERIES 2015-11A CLASS BR2	1	13,100,000	13,078,464
57629*AC5	ABS Bank Loans and Corporate Bonds	1		8,000,000	8,000,056	11/29/2012	11/29/2042	Interest Rate Swap			38137H-BW-7	Signal Peak CLO 8 Ltd-SPEAK 2020-8A C	1	8,000,000	8,000,056
57629*AC5	ABS Bank Loans and Corporate Bonds	1		10,065,643	10,002,170	11/29/2012	11/29/2042	Interest Rate Swap			56845N-AE-0	S22 Funding CLO 2019-5 L-MORGN 2021-7A B	1	10,065,643	10,002,170
57629*AC5	ABS Bank Loans and Corporate Bonds	1		10,000,000	9,985,400	11/29/2012	11/29/2042	Interest Rate Swap			33833V-AE-5	Anchorage Capital CLO Lt-ANCHC 2018-10A B	1	10,000,000	9,985,400
57629*AC5	ABS Bank Loans and Corporate Bonds	1		11,050,000	11,051,669	11/29/2012	11/29/2042	Interest Rate Swap			03331J-AJ-1	Goldentree Loan Opportun-GLD12 2016-12A AJR	1	11,050,000	11,051,669
57629*AC5	ABS Bank Loans and Corporate Bonds	1		15,000,000	15,001,875	11/29/2012	11/29/2042	Interest Rate Swap			38137M-AK-3	Apidos CLO-APID 2018-29A B	1	15,000,000	15,001,875
57629*AC5	ABS Bank Loans and Corporate Bonds	1		4,500,000	4,500,068	11/29/2012	11/29/2042	Interest Rate Swap			03767M-AJ-7	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A1	1	4,500,000	4,500,068
57629*AC5	ABS Bank Loans and Corporate Bonds	1		19,600,000	19,600,451	11/29/2012	11/29/2042	Interest Rate Swap			17181T-AA-9	ARES CLO Ltd-ARES 2018-49A B	1	19,600,000	19,600,451
57629*AC5	ABS Bank Loans and Corporate Bonds	1		12,000,000	12,000,684	11/29/2012	11/29/2042	Interest Rate Swap			04017J-AE-1	Elmwood CLO III Ltd-ELMW3 2019-3A AR	1	12,000,000	12,000,684
57629*AC5	ABS Bank Loans and Corporate Bonds	1		60,000,000	60,006,300	11/29/2012	11/29/2042	Interest Rate Swap			29002H-AL-3	Canyon CLO 2020-2 Ltd-CANYC 2020-2A A	1	60,000,000	60,006,300
57629*AC5	ABS Bank Loans and Corporate Bonds	1		23,250,000	23,250,000	11/29/2012	11/29/2042	Interest Rate Swap			13876N-AA-1	AGL CLO Ltd-AGL 2020-8A A1	1	23,250,000	23,250,000
57629*AC5	ABS Bank Loans and Corporate Bonds	1		20,000,000	20,005,160	11/29/2012	11/29/2042	Interest Rate Swap			00851K-AA-3	CIFC Funding Ltd-CIFC 2020-2A B	1	20,000,000	20,005,160
57629*AC5	ABS Bank Loans and Corporate Bonds	1		9,000,000	9,000,000	11/29/2012	11/29/2042	Interest Rate Swap			12547L-AE-8	Babson CLO Ltd 2013-I-SERIES 2013-1A CLASS DR	2	9,000,000	9,000,000
57629*AC5	ABS Bank Loans and Corporate Bonds	1		1,425,000	1,416,523	11/29/2012	11/29/2042	Interest Rate Swap			06760E-AG-1	Babson CLO Ltd 2015-I-SERIES 2015-1A CLASS DR	2	1,425,000	1,416,523
57629*AC5	ABS Bank Loans and Corporate Bonds	1		1,220,000	1,189,416	11/29/2012	11/29/2042	Interest Rate Swap			056162-AU-4	BABSON CLO LTD 2015-II-SERIES 15-2A CLASS C1R	1	1,220,000	1,189,416
57629*AC5	ABS Bank Loans and Corporate Bonds	1		196,970	196,970	11/29/2012	11/29/2042	Interest Rate Swap			06759F-AE-6	OPC CLO Ltd-SEREIS 18-15A CLASS A3	1	196,970	196,970
57629*AE1	ABS Bank Loans and Corporate Bonds	1	100,000,000	12,000,000	28,363,101	12/27/2012	12/27/2042	Interest Rate Swap		16,362,213	67112K-AC-3	Babson CLO Ltd 2015-I-BABSN 2015-1A AR	1	12,000,000	12,000,888
57629*AE1	ABS Bank Loans and Corporate Bonds	1		12,575,000	12,578,194	12/27/2012	12/27/2042	Interest Rate Swap			056162-AN-0	Highbridge Loan Manageme-HLM 15A-19 B	1	12,575,000	12,578,194
57629*AE1	ABS Bank Loans and Corporate Bonds	1		7,250,000	7,250,631	12/27/2012	12/27/2042	Interest Rate Swap			40439D-AE-8	Anchorage Capital CLO 3-ANCHC 2014-3RA B	1	7,250,000	7,250,631
57629*AE1	ABS Bank Loans and Corporate Bonds	1		3,200,000	3,200,061	12/27/2012	12/27/2042	Interest Rate Swap			03330A-AC-6	TIAA CLO I Ltd-TIA 2016-1A AR	1	3,200,000	3,200,061
57629*AE1	ABS Bank Loans and Corporate Bonds	1		50,000,000	50,004,050	12/27/2012	12/27/2042	Interest Rate Swap			87271L-AJ-1	Carlyle Global Market St-SERIES 2013-2A CLASS BR	1	50,000,000	50,004,050
57629*AE1	ABS Bank Loans and Corporate Bonds	1		8,800,000	8,766,375	12/27/2012	12/27/2042	Interest Rate Swap			14310D-AW-7		1	8,800,000	8,766,375

STATEMENT AS OF SEPTEMBER 30, 2021 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*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,900,000	5,907,216	12/27/2012	12/27/2042	Interest Rate Swap			87250R-AB-0	TICP CLO XV Ltd-TICP 2020-15A B	1	5,900,000	5,907,216
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,928,459	1,690,551	12/27/2012	12/27/2042	Interest Rate Swap			429827-AR-9	2004-1 CLASS B1	1	1,928,459	1,690,551
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	8,412,723	24,388,518	12/27/2012	12/27/2042	Interest Rate Swap		16,362,213	92977H-AG-3	WACHOVIA STUDENT LOAN TR-WSLT 2005-1 B	1	8,412,723	8,026,305
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,045,968	19,993,280	12/27/2012	12/27/2042	Interest Rate Swap			94950G-AN-7	Wellfleet CLO 2017-1 Ltd-WELF 2017-1A A2R	1	20,045,968	19,993,280
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	30,086,520	12/27/2012	12/27/2042	Interest Rate Swap			83004L-AC-9	610 Funding CLO-SIX10 2021-2RA A1R2	1	30,000,000	30,086,520
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,000,000	23,000,460	12/27/2012	12/27/2042	Interest Rate Swap			06760P-AE-1	Babson CLO Ltd/Cayman Is-BABSN 2018-3A A2	1	23,000,000	23,000,460
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,500,000	9,500,409	12/27/2012	12/27/2042	Interest Rate Swap			55821A-AE-8	Madison Park Funding Ltd-SERIES 18-28A CLASS B	1	9,500,000	9,500,409
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,976,120	12/27/2012	12/27/2042	Interest Rate Swap			28622J-AB-3	ARROWMARK COLORADO HOLDI-SERIES 17-7A CLASS B	1	4,000,000	3,976,120
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,750,000	4,753,596	12/27/2012	12/27/2042	Interest Rate Swap			55954W-AC-3	Magnetite XXIV Ltd-SERIES 2019-24A CLASS B	1	4,750,000	4,753,596
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,984,389	1,963,625	12/27/2012	12/27/2042	Interest Rate Swap			784424-AE-3	SLC STUDENT LOAN TRUST 2-SERIES 07-1 CLASS B	1	1,984,389	1,963,625
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	6,000,000	23,031,742	12/28/2012	12/28/2042	Interest Rate Swap		17,031,496	38138B-AG-5	GoldenTree Loan Managem-GLM 2018-3A B1	1	6,000,000	6,000,246
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,137,223	20,025,580	12/28/2012	12/28/2042	Interest Rate Swap			56845N-AC-4	Signal Peak CLO 8 Ltd-SPEAK 2020-8A B	1	20,137,223	20,025,580
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,750,000	13,756,311	12/28/2012	12/28/2042	Interest Rate Swap			55954K-AN-5	Magnetite XIX Ltd-SERIES 2017-19A CLASS B1R	1	13,750,000	13,756,311
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		34,745,000	34,748,683	12/28/2012	12/28/2042	Interest Rate Swap			13876N-AL-7	Canyon CLO 2020-2 Ltd-CANYC 2020-2A AR	1	34,745,000	34,748,683
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,400,000	5,401,415	12/28/2012	12/28/2042	Interest Rate Swap			87250C-AE-7	TICP CLO Ltd	1	5,400,000	5,401,415
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,006,664	2,197,338	12/28/2012	12/28/2042	Interest Rate Swap			64033T-AB-9	NELNET STUDENT LOAN TRUS-SERIES 2015-3A CLASS B	1	2,006,664	2,197,338
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	8,000,152	12/28/2012	12/28/2042	Interest Rate Swap			89852T-AN-8	Tryon Park CLO Ltd-TPCLO 2013-1A A1JR	1	8,000,000	8,000,152
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	3,000,351	12/28/2012	12/28/2042	Interest Rate Swap			87248K-AS-3	TICP CLO VI 2016-5 LTD-TICP 2016-5A A2R	1	3,000,000	3,000,351
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	997,139	12/28/2012	12/28/2042	Interest Rate Swap			94950J-AA-9	Wellfleet CLO Ltd-SERIES 18-1A CLASS A	1	1,000,000	997,139
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	4,000,492	12/28/2012	12/28/2042	Interest Rate Swap			40437L-AE-2	HPS LOAN MANAGEMENT 13-2-HLM 13A-18 A2	1	4,000,000	4,000,492
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,060,000	5,031,861	12/28/2012	12/28/2042	Interest Rate Swap			92917A-AE-6	Voya CLO Ltd-SERIES 18-1A CLASS B	1	5,060,000	5,031,861
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	59,000,000	75,862,697	12/28/2012	12/28/2042	Interest Rate Swap		17,031,496	94950J-AA-9	Wellfleet CLO Ltd-SERIES 18-1A CLASS A	1	59,000,000	58,831,201
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,200,000	14,200,994	12/28/2012	12/28/2042	Interest Rate Swap			06759F-AB-2	BABSON CLO LTD 2015-11-SERIES 15-2A CLASS AR	1	14,200,000	14,200,994
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,978,780	12/28/2012	12/28/2042	Interest Rate Swap			04017T-AE-9	Ares XXXIR CLO Ltd-SERIES 14-31RA CLASS B	1	20,000,000	19,978,780
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,599,996	1,600,822	12/28/2012	12/28/2042	Interest Rate Swap			87246M-AH-2	TICP CLO VI 2016-2 Ltd-Ticp 2016-6A CR2	1	1,599,996	1,600,822
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,200,000	4,194,754	12/28/2012	12/28/2042	Interest Rate Swap			12551R-AE-8	CIFC Funding 2018-1 Ltd-SERIES 18-1A CLASS C	1	4,200,000	4,194,754
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,067	12/28/2012	12/28/2042	Interest Rate Swap			08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,100,067
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	20,000,000	37,031,996	12/28/2012	12/28/2042	Interest Rate Swap		17,031,496	09628N-AQ-5	BlueMountain CLO 2015-4 -SERIES 15-4A CLASS A2R	1	20,000,000	20,000,500
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,050,000	11,960,183	12/28/2012	12/28/2042	Interest Rate Swap			64031D-AB-6	Nelnet Student Loan Trus-SERIES 19-3A CLASS B	1	12,050,000	11,960,183
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,692,008	3,641,986	12/28/2012	12/28/2042	Interest Rate Swap			63939F-AC-4	Navient Student Loan Tru-SERIES 15-1 CLASS B	1	3,692,008	3,641,986
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,000,625	12/28/2012	12/28/2042	Interest Rate Swap			12550G-AE-3	CIFC Funding Ltd-CIFC 2018-5A B	1	5,000,000	5,000,625

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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*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,460,376	6,579,893	12/28/2012	12/28/2042	Interest Rate Swap			72403Z-NQ-3	PIONEERS GATE LLC 2020-1 USAUT	1	6,460,376	6,579,893
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3,200,042	12/28/2012	12/28/2042	Interest Rate Swap			48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2	1	3,200,000	3,200,042
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,250,000	4,251,955	12/28/2012	12/28/2042	Interest Rate Swap			09626U-AQ-1	BLUEMOUNTAIN CLO LTD-BLUEM 2013-1A BR	1	4,250,000	4,251,955
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,250,000	4,250,659	12/28/2012	12/28/2042	Interest Rate Swap			75888M-AG-5	Regatta XIV Funding Ltd-SERIES 18-3A CLASS B	1	4,250,000	4,250,659
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,200,000	5,200,645	12/28/2012	12/28/2042	Interest Rate Swap			41154X-AG-0	Harbor Park CLO, Ltd-HAR-HARB 2018-1A B1	1	5,200,000	5,200,645
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		38,600,000	38,600,000	12/28/2012	12/28/2042	Interest Rate Swap			06762L-AM-0	Barings CLO Ltd 2020-I-BABSN 2020-1A AR	1	38,600,000	38,600,000
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	9,550,000	18,066,692	12/28/2012	12/28/2042	Interest Rate Swap		8,515,747	04965F-AG-6	Atrium XV-SERIES 15A CLASS B	1	9,550,000	9,550,945
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,003,190	12/28/2012	12/28/2042	Interest Rate Swap			55819B-AL-4	MADISON PARK FUNDING XVI-SERIES 15-18A CLASS A1R	1	10,000,000	10,003,190
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,600,000	6,669,484	12/28/2012	12/28/2042	Interest Rate Swap			63940A-AD-0	NAVIENT STUDENT LOAN TRU-SERIES 17-4A CLASS B	1	6,600,000	6,669,484
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,000,000	6,000,000	12/28/2012	12/28/2042	Interest Rate Swap			06762L-AN-8	Barings CLO Ltd 2020-I-BABSN 2020-1A BR	1	6,000,000	6,000,000
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,067	12/28/2012	12/28/2042	Interest Rate Swap			08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,100,067
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,500,105	12/28/2012	12/28/2042	Interest Rate Swap			13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-18A B	1	2,500,000	2,500,105
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,401,075	12/28/2012	12/28/2042	Interest Rate Swap			77342K-AC-4	Rockford Tower CLO 2018-2 Ltd	1	6,400,000	6,401,075
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,050,000	8,050,378	12/28/2012	12/28/2042	Interest Rate Swap			06760G-AC-5	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS B	1	8,050,000	8,050,378
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	10,000,000	18,518,107	12/28/2012	12/28/2042	Interest Rate Swap		8,515,747	24380L-AE-3	DEER CREEK CLO LTD 2017-SERIES 17-1A CLASS B	1	10,000,000	10,002,360
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,500,000	24,508,771	12/28/2012	12/28/2042	Interest Rate Swap			05683E-AN-2	Bain Capital Credit CLO -BCC 2020-2A AR	1	24,500,000	24,508,771
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,570,000	13,570,299	12/28/2012	12/28/2042	Interest Rate Swap			48249V-AQ-4	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A2R	1	13,570,000	13,570,299
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,850,000	4,850,228	12/28/2012	12/28/2042	Interest Rate Swap			08179H-AB-6	BENEFIT STREET PARTNERS -SERIES 2017-12A CLASS A2	1	4,850,000	4,850,228
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	8,237,220	16,752,967	12/28/2012	12/28/2042	Interest Rate Swap		8,515,747	24702F-ZZ-3	DelI Conduit Funding-B L.L.C. - Revolver	2	8,237,220	8,237,220
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,802,419	2,844,502	12/28/2012	12/28/2042	Interest Rate Swap			784170-ZZ-8	SFR FTTH SAS Term Loan	3	2,802,419	2,844,502
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,500,000	24,503,259	12/28/2012	12/28/2042	Interest Rate Swap			06760W-AG-1	Barings Middle Market CL-BMM 2021-1A B	1	24,500,000	24,503,259
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,750,000	9,757,459	12/28/2012	12/28/2042	Interest Rate Swap			92918Q-AE-0	Voya CLO Ltd-VOYA 2021-1A B	1	9,750,000	9,757,459
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,067	12/28/2012	12/28/2042	Interest Rate Swap			08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,100,067
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,600,000	4,600,235	12/28/2012	12/28/2042	Interest Rate Swap			05875H-AE-3	Ballyrock CLO 2018-1 Ltd-SERIES 2018-1A CLASS B	1	4,600,000	4,600,235
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	5,400,000	13,916,627	12/28/2012	12/28/2042	Interest Rate Swap		8,515,747	12548J-AE-2	CIFC FUNDING LTD-SERIES 17-3A CLASS A2	1	5,400,000	5,400,880
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,900,214	12/28/2012	12/28/2042	Interest Rate Swap			74988L-AC-8	ALM XIV Ltd-SERIES 14-14A CLASS A2R2	1	11,900,000	11,900,214
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,864,562	5,897,622	12/28/2012	12/28/2042	Interest Rate Swap			66704J-AJ-7	Norstar Education Fina-REVENUE BONDS	1	5,864,562	5,897,622
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,500,000	4,500,176	12/28/2012	12/28/2042	Interest Rate Swap			50184K-AW-8	LCM LTD PARTNERSHIP-SERIES 13A CLASS CR	1	4,500,000	4,500,176
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,200,000	4,200,916	12/28/2012	12/28/2042	Interest Rate Swap			39808P-AN-6	Greywolf CLO V Ltd-GWOLF 2015-1A A2R	1	4,200,000	4,200,916
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,200,000	11,200,829	12/28/2012	12/28/2042	Interest Rate Swap			08181B-AS-8	Benefit Street Partners -SERIES 16-9A CLASS BR	1	11,200,000	11,200,829
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	8,001,176	12/28/2012	12/28/2042	Interest Rate Swap			94951D-AC-7	Wellfleet CLO 2018-3 Ltd-SERIES 18-3A CLASS A1B	1	8,000,000	8,001,176

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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*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	350,000,000	20,000,000	26,881,445	06/10/2021	06/10/2051	Interest Rate Swap		6,877,765	36248M-AJ-6	GT Loan Financing I Ltd -SERIES 2013-1A CLASS AR	1	20,000,000	20,003,680
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		349,119,039	349,119,039	06/10/2021	06/10/2051	Interest Rate Swap			49232F-MM-2	KREOCS LENDING I LLC - Senior Secured Term Facility	1	349,119,039	349,119,039
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,850,000	5,850,187	06/10/2021	06/10/2051	Interest Rate Swap			64131Q-AC-4	NEUBERGER BERMAN LOAN AD-SERIES 2017-26A CLASS B	1	5,850,000	5,850,187
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	225,000,000	150,000,000	153,213,747	06/10/2021	06/10/2051	Interest Rate Swap		3,213,747	88165Z-MM-7	Tetragon Financial Group (Delaware) LLC - Revolver	1	150,000,000	150,000,000
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		72,386,000	72,386,000	06/10/2021	06/10/2051	Interest Rate Swap			04014@-MM-3	Ares Credit Facility	1	72,386,000	72,386,000
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		36,150,000	36,150,000	06/10/2021	06/10/2051	Interest Rate Swap			32008Z-MM-6	Secured Revolving Loan Facility VPC ASSET BACKED OPPORTUNISTIC CREDIT Holdings Fund, L.P - Secured	1	36,150,000	36,150,000
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		48,750,000	48,750,000	06/10/2021	06/10/2051	Interest Rate Swap			91831Z-MM-3	Revolving Loan Facility OHA Loan Funding 2013-2 -OHALF	1	48,750,000	48,750,000
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		25,000,000	25,009,250	06/10/2021	06/10/2051	Interest Rate Swap			67104L-AF-4	2013-2A BR	1	25,000,000	25,009,250
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,850,000	13,856,385	06/10/2021	06/10/2051	Interest Rate Swap			38137P-AU-4	Goldentree Loan Opportun-SERIES 2015-10A CLASS BR	1	13,850,000	13,856,385
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,000,000	1,000,000	06/10/2021	06/10/2051	Interest Rate Swap			941848-D@-9	Waters Corporation Gtd Senior Note Series H	2	1,000,000	1,000,000
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,800,000	3,801,923	06/10/2021	06/10/2051	Interest Rate Swap			74988L-AJ-3	ALM XIV Ltd-SERIES 14-14A CLASS BR2	1	3,800,000	3,801,923
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	300,000,000	25,000,000	31,754,016	06/10/2021	06/10/2051	Interest Rate Swap		6,754,016	50079@-MQ-4	KREF Lending VII 2018-3 Term Loan	1	25,000,000	25,000,000
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		15,000,000	15,000,765	06/10/2021	06/10/2051	Interest Rate Swap			48250W-AJ-4	KKR CLO 14 Ltd-KKR 14 BR	1	15,000,000	15,000,765
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,000,000	5,000,585	06/10/2021	06/10/2051	Interest Rate Swap			87248K-AS-3	TICP CLO VI 2016-5 LTD-TICP 2016-5A A2R	1	5,000,000	5,000,585
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,025,558	1,011,663	06/10/2021	06/10/2051	Interest Rate Swap			63939F-AC-4	Navient Student Loan Tru-SERIES 15-1 CLASS B	1	1,025,558	1,011,663
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,000,000	3,976,120	06/10/2021	06/10/2051	Interest Rate Swap			28622J-AB-3	ARROWMARK COLORADO HOLDI-SERIES 17-7A CLASS B	1	4,000,000	3,976,120
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		252,000,000	252,122,220	06/10/2021	06/10/2051	Interest Rate Swap			06762W-AA-2	BABSN 2020-3A A FLOATING COUPON 1.538220 MATURITY 20340115	1	252,000,000	252,122,220
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	250,000,000	8,800,000	12,343,027	06/11/2021	06/11/2051	Interest Rate Swap		3,536,233	38137P-AS-9	Goldentree Loan Opportun-SERIES 2015-10A CLASS AJR	1	8,800,000	8,806,794
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		157,462,655	157,462,655	06/11/2021	06/11/2051	Interest Rate Swap			96269F-MM-9	X WH REDF2-TSE SELLER, LLC - Term Loan Facility	1	157,462,655	157,462,655
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,500,000	7,500,120	06/11/2021	06/11/2051	Interest Rate Swap			55819T-AU-5	Madison Park Funding XX -SERIES 2016-20A CLASS CR	1	7,500,000	7,500,120
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,900,000	13,731,226	06/11/2021	06/11/2051	Interest Rate Swap			03328Y-AE-4	Anchorage Capital CLO Lt-ANCHC 2018-1RA B	1	13,900,000	13,731,226
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,470,750	7,290,493	06/11/2021	06/11/2051	Interest Rate Swap			64034C-AB-5	Nelnet Student Loan Tru-NSLT 2019-1A B	1	7,470,750	7,290,493
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		50,000,000	50,009,500	06/11/2021	06/11/2051	Interest Rate Swap			278300-AJ-7	Eaton Vance CLO 2020-1 L-EATON 2020-1A AR	1	50,000,000	50,009,500
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,350,000	5,354,098	06/11/2021	06/11/2051	Interest Rate Swap			36320T-AX-1	Galaxy XXII CLO Ltd-GALXY 2016-22A BRR	1	5,350,000	5,354,098
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	325,000,000	8,300,000	11,411,987	06/11/2021	06/11/2051	Interest Rate Swap		3,106,982	05684D-AG-8	Bain Capital Credit CLO-BCC 2020-1A B FLOATING	1	8,300,000	8,305,005
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,000,000	7,994,952	06/11/2021	06/11/2051	Interest Rate Swap			83608G-AQ-9	Sound Point CLO II Ltd-SNDPT 2013-1A A2R	1	8,000,000	7,994,952
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		15,000,000	15,000,195	06/11/2021	06/11/2051	Interest Rate Swap			05682V-AC-9	Bain Capital Credit CLO -SERIES 18-2A CLASS A2	1	15,000,000	15,000,195
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,910,000	6,911,334	06/11/2021	06/11/2051	Interest Rate Swap			50188Q-AE-1	LOM XIX LTD PARTNERSHIP DEF MEZZ NT CL C	1	6,910,000	6,911,334
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		170,983,234	170,983,234	06/11/2021	06/11/2051	Interest Rate Swap			901399-MQ-5	Twinbrook Capital Funding VII DSPV, LLC - Term Loan	1	170,983,234	170,983,234
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		107,840,663	107,840,663	06/11/2021	06/11/2051	Interest Rate Swap			69324F-MM-7	PORED LENDING III LLC, PORED LENDING III SPE I LLC and PORED LENDING III OFFSHORE LTD.-Term Loan 2020-2	1	107,840,663	107,840,663

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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*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,100,000	1,100,067	06/11/2021	06/11/2051	Interest Rate Swap			08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,100,067
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,800,000	5,698,564	06/11/2021	06/11/2051	Interest Rate Swap			01749B-AC-3	Allegro CLO VI Ltd-ALLEG 2017-2A C	1	5,800,000	5,698,564
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,200,000	3,202,227	06/11/2021	06/11/2051	Interest Rate Swap			06762J-AE-3	Babson CLO Ltd/Cayman Is-BABSN 2021-2A C	1	3,200,000	3,202,227
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	325,000,000	10,000,000	11,584,874	06/11/2021	06/11/2051	Interest Rate Swap		1,583,524	87248W-AC-2	TICP CLO VIII LTD-SERIES 2017-8A CLASS A2	1	10,000,000	10,001,350
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,800,000	5,761,401	06/11/2021	06/11/2051	Interest Rate Swap			67570Q-AP-6	OOP CLO 2019-16 Ltd-SERIES 19-16A CLASS CR	1	5,800,000	5,761,401
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		12,000,000	11,974,896	06/11/2021	06/11/2051	Interest Rate Swap			92917J-AE-7	Voya CLO 2018-2 Ltd-VOYA 2018-2A B1	1	12,000,000	11,974,896
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		201,600,000	201,600,000	06/11/2021	06/11/2051	Interest Rate Swap			69324F-MO-5	PORED LENDING III LLC, PORED LENDING III SPE I LLC and PORED LENDING III OFFSHORE LTD - Term Loan Series 2020-3	1	201,600,000	201,600,000
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		104,589,939	104,589,939	06/11/2021	06/11/2051	Interest Rate Swap			69324F-MM-9	Term Loan Series 2019-1 Vibrant CLO Ltd-SERIES 18-9A CLASS A2	1	104,589,939	104,589,939
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	23,500,000	32,983,377	04/09/2013	04/09/2043	Interest Rate Swap		9,542,738	92558V-AC-8	SLM STUDENT LOAN TRUST-SERIES 2005-4 CLASS B	1	23,500,000	23,440,639
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,447,153	7,129,552	04/09/2013	04/09/2043	Interest Rate Swap			78442G-PL-4	Allegro CLO VI Ltd-ALLEG 2017-2A B	1	7,447,153	7,129,552
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,355,232	04/09/2013	04/09/2043	Interest Rate Swap			01749B-AB-5		1	6,400,000	6,355,232
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,156,874	3,550,799	04/09/2013	04/09/2043	Interest Rate Swap			12481X-AS-9	CBAM 2018-6 Ltd-CBAM 2018-6A B1R	1	3,156,874	3,550,799
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,500,615	04/09/2013	04/09/2043	Interest Rate Swap			77342J-AC-7	Rockford Tower CLO 2018--SERIES 18-1A CLASS B	1	7,500,000	7,500,615
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,900,000	6,900,697	04/09/2013	04/09/2043	Interest Rate Swap			65023T-AK-8	Newark BSL CLO I Ltd-NBCLO 2016-1A A2R	1	6,900,000	6,900,697
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		496,718	495,811	04/09/2013	04/09/2043	Interest Rate Swap			06759F-AD-8	BABSON CLO LTD 2015-II-SERIES 15-2A CLASS B2R	1	496,718	495,811
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	60,000,000	28,547,563	39,386,509	04/09/2013	04/09/2043	Interest Rate Swap		10,410,259	78417O-ZZ-8	SFR FTTH SAS Term Loan	3	28,547,563	28,976,250
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,500,000	18,404,004	04/09/2013	04/09/2043	Interest Rate Swap			50188G-AX-1	LCM XVIII LP-LCM 18A A2R	1	18,500,000	18,404,004
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,453,860	04/09/2013	04/09/2043	Interest Rate Swap			33882G-AG-3	Flatiron Clo 17 Ltd-FLAT 2017-1A BR	1	7,500,000	7,453,860
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,700,000	4,706,510	04/09/2013	04/09/2043	Interest Rate Swap			67707C-AU-2	Oak Hill Credit Partners-OAKC 2014-10RA CR	1	4,700,000	4,706,510
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	2,000,238	04/09/2013	04/09/2043	Interest Rate Swap			62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	2,000,000	2,000,238
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	26,000,000	35,608,166	04/09/2013	04/09/2043	Interest Rate Swap		9,607,568	83609Y-AC-0	Sounds Point CLO IV-R LT-SERIES 13-3RA CLASS A	1	26,000,000	26,000,598
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,987,240	2,826,875	04/09/2013	04/09/2043	Interest Rate Swap			78442G-QA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLASS B	1	2,987,240	2,826,875
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,500,000	8,522,704	04/09/2013	04/09/2043	Interest Rate Swap			29002G-AB-7	Elmwood CLO IV Ltd-ELMW4 2020-1A A	1	8,500,000	8,522,704
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,018,540	04/09/2013	04/09/2043	Interest Rate Swap			29001L-AN-1	Elmwood CLO II Ltd-ELMW2 2019-2A BR	1	15,000,000	15,018,540
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	3,010,458	04/09/2013	04/09/2043	Interest Rate Swap			05684A-AG-4	Bain Capital Credit CLO-BCC 2019-4A C	1	3,000,000	3,010,458
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	25,900,000	35,295,136	04/09/2013	04/09/2043	Interest Rate Swap		9,607,568	04016V-AC-9	ARES XLVII CLO Ltd-SERIES 18-47A CLASS A2	1	25,900,000	25,687,568
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,187,078	3,215,152	04/09/2013	04/09/2043	Interest Rate Swap			40638T-AE-2	Halsey Point CLO Ltd-SERIES 20-2A CLASS B	1	3,187,078	3,215,152
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,002,190	04/09/2013	04/09/2043	Interest Rate Swap			033292-AS-2	ANCHORAGE CAPITAL CLO 20-SERIES 13-1A CLASS A2R	1	10,000,000	10,002,190
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,900,000	10,900,000	04/09/2013	04/09/2043	Interest Rate Swap			38138D-AS-5	Goldentree Loan Manageme-GLM 2019-5A CR	1	10,900,000	10,900,000
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,300,000	3,300,703	04/09/2013	04/09/2043	Interest Rate Swap			06761C-AC-3	Babson CLO Ltd 2016-II-BABSN 2016-2A BR	1	3,300,000	3,300,703

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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*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,000,019	04/09/2013	04/09/2043	Interest Rate Swap			89852T-AN-8	Tryon Park CLO Ltd-TPCLO 2013-1A A1JR	1	1,000,000	1,000,019
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,000,042	04/09/2013	04/09/2043	Interest Rate Swap			13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	1,000,000	1,000,042
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	10,530,000	19,895,468	04/09/2013	04/09/2043	Interest Rate Swap		9,365,468	500798-MM-8	KREF Lending VII 2018-1 Term Loan Newark BSL CLO 1 Ltd-NBCLO 2016-1A A1R	1	10,530,000	10,530,000
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,972,266	27,505,088	04/09/2013	04/09/2043	Interest Rate Swap			65023T-AJ-1	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A CLASS A2	1	25,972,266	27,505,088
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,647,517	13,900,028	04/09/2013	04/09/2043	Interest Rate Swap			05875H-AC-7	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	13,647,517	13,900,028
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,000,119	04/09/2013	04/09/2043	Interest Rate Swap			62848F-AC-6	KAYNE CLO-SERIES 19-6A CLASS B1 Marble Point CLO XI Ltd-MP11 2017-2A A	1	1,000,000	1,000,119
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,500,000	5,507,464	04/09/2013	04/09/2043	Interest Rate Swap			48661N-AE-8	NORTHSTAR EDUCATION FINA-SERIES 04-2 CLASS B	1	5,500,000	5,507,464
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	60,000,000	21,900,000	32,104,084	04/09/2013	04/09/2043	Interest Rate Swap		10,216,874	56607F-AA-3	NORTHSTAR EDUCATION FINA-SERIES 05-1 CLASS B	1	21,900,000	21,887,210
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,647,656	10,941,021	04/09/2013	04/09/2043	Interest Rate Swap			66704J-BD-9	Wellfleet CLO Ltd-SERIES 18-1A CLASS B	1	12,647,656	10,941,021
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,021,173	10,040,472	04/09/2013	04/09/2043	Interest Rate Swap			66704J-BK-3	Crestline Denali CLO Ltd-SERIES 2018-1A CLASS C	1	11,021,173	10,040,472
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,500,000	3,500,056	04/09/2013	04/09/2043	Interest Rate Swap			94950J-AC-5	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	3,500,000	3,500,056
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3,127,405	04/09/2013	04/09/2043	Interest Rate Swap			22615E-AE-0	Highbridge Loan Manageme-SERIES 4A-2014 CLASS A2R	1	3,200,000	3,127,405
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	2,000,238	04/09/2013	04/09/2043	Interest Rate Swap			62848F-AC-6	Allegro CLO VII Ltd-ALLEG 2018-1A A	1	2,000,000	2,000,238
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,100,000	7,061,341	04/09/2013	04/09/2043	Interest Rate Swap			44330G-AE-3	KKR CLO 14 Ltd-KKR 14 AR	1	7,100,000	7,061,341
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	225,000,000	34,500,000	36,412,206	06/11/2021	06/11/2051	Interest Rate Swap		1,912,137	01750C-AA-1	Waters Corporation Gtd Senior Note Series H	2	34,500,000	34,500,069
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,000,000	1,000,065	06/11/2021	06/11/2051	Interest Rate Swap			48250W-AG-0	Carlyle Global Market St-CGMS 2014-2RA A2	1	1,000,000	1,000,065
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,100,000	7,100,000	06/11/2021	06/11/2051	Interest Rate Swap			941848-D8-9	Nelnet Student Loan Trus-NSLT 2020-5A B	1	7,100,000	7,100,000
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,000,000	4,996,395	06/11/2021	06/11/2051	Interest Rate Swap			14314L-AE-5	VPC SPECIALTY LENDING INVESTMENTS INTERMEDIATE, L.P. - Secured Revolving Loan Facility	1	5,000,000	4,996,395
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,500,000	2,575,574	06/11/2021	06/11/2051	Interest Rate Swap			64032V-AB-5	PIONEERS GATE LLC 2021-1 CFCC	1	2,500,000	2,575,574
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		117,580,000	117,580,000	06/11/2021	06/11/2051	Interest Rate Swap			91831Z-MM-5	MADISON PARK FUNDING XXI-MDPK 2018-29A A2	1	117,580,000	117,580,000
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		89,274,194	92,220,242	06/11/2021	06/11/2051	Interest Rate Swap			72403Z-NS-9	DRYDEN 64 CLO LTD-DRSLF 2018-64A A	1	89,274,194	92,220,242
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	250,000,000	14,000,000	16,649,614	06/11/2021	06/11/2051	Interest Rate Swap		2,648,816	55820C-AE-5	Babson CLO Ltd 2016-II-BABSN 2016-2A BR	1	14,000,000	14,000,798
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		22,850,000	22,853,519	06/11/2021	06/11/2051	Interest Rate Swap			26251L-AC-8	Wellfleet CLO Ltd-WELF 2021-1A C Senior Secured Notes - Term Loan Series 2020-1	1	22,850,000	22,853,519
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,700,000	6,701,427	06/11/2021	06/11/2051	Interest Rate Swap			06761C-AC-3	Barings Middle Market CL-BMM 2021-1A A2	1	6,700,000	6,701,427
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,000,000	7,004,207	06/11/2021	06/11/2051	Interest Rate Swap			94950C-AG-1	Madison Park Funding XIV-MDPK 2014-14A BRR	1	7,000,000	7,004,207
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		168,451,265	168,451,265	06/11/2021	06/11/2051	Interest Rate Swap			46143F-MM-6	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS BR	1	168,451,265	168,451,265
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		31,600,000	31,610,681	06/11/2021	06/11/2051	Interest Rate Swap			06760W-AE-6	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A1R	1	31,600,000	31,610,681
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	15,000,000	34,968,161	03/05/2014	03/05/2034	Interest Rate Swap		19,967,951	55818R-BA-3	Bain Capital Credit CLO -BCC 2019-2A BR	1	15,000,000	15,000,210
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,920,000	4,920,689	03/05/2014	03/05/2034	Interest Rate Swap			48249V-AS-0		1	4,920,000	4,920,689
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,015,000	21,018,467	03/05/2014	03/05/2034	Interest Rate Swap			48249V-AN-1		1	21,015,000	21,018,467
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,700,000	13,700,000	03/05/2014	03/05/2034	Interest Rate Swap			05682L-AL-1		1	13,700,000	13,700,000

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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				
								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*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,050,000	8,051,916	03/05/2014	03/05/2034	Interest Rate Swap			48252R-AQ-7	KKR CLO 24 Ltd-KKR 24 BR	1	8,050,000	8,051,916
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	7,000,455	03/05/2014	03/05/2034	Interest Rate Swap			48250W-AG-0	KKR CLO 14 Ltd-KKR 14 AR	1	7,000,000	7,000,455
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,052,499	10,053,545	03/05/2014	03/05/2034	Interest Rate Swap			55818P-AS-9	MADISON PARK FUNDING LTD-MDPK 2014-12A CR	1	10,052,499	10,053,545
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,500,000	9,500,000	03/05/2014	03/05/2034	Interest Rate Swap			13876N-AC-7	Canyon CLO 2020-2 Ltd-CANYC 2020-2A B1	1	9,500,000	9,500,000
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,525,000	9,525,000	03/05/2014	03/05/2034	Interest Rate Swap			38136N-AC-0	Goldentree Loan Managemen-GLM 2020-8A B1	1	9,525,000	9,525,000
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,650,000	1,603,366	03/05/2014	03/05/2034	Interest Rate Swap			06760G-AD-3	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS C	2	1,650,000	1,603,366
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	20,430,019	40,532,747	03/05/2014	03/05/2034	Interest Rate Swap		19,991,041	346845-AC-4	FORT BENNING FAM-UNSECURED	1	20,430,019	20,541,706
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,000,000	03/05/2014	03/05/2034	Interest Rate Swap			05682L-AC-1	Bain Capital Credit CLO -BCC 2019-2A B	1	15,000,000	15,000,000
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,625,000	13,560,022	03/05/2014	03/05/2034	Interest Rate Swap			04017E-AE-2	ARES XXXIIR CLO LTD-SERIES 14-32RA CLASS A1B	1	13,625,000	13,560,022
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,929,459	1,936,278	03/05/2014	03/05/2034	Interest Rate Swap			00435T-AB-7	ACCESS GROUP INC-SERIES 2015-1 CLASS B	1	1,929,459	1,936,278
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,200,000	4,200,000	03/05/2014	03/05/2034	Interest Rate Swap			05682L-AE-7	Bain Capital Credit CLO -BCC 2019-2A C	1	4,200,000	4,200,000
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,600,000	5,599,658	03/05/2014	03/05/2034	Interest Rate Swap			12563E-AC-7	CIFC Funding 2021-I Ltd-CIFC 2021-1A B	1	5,600,000	5,599,658
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,500,000	5,500,094	03/05/2014	03/05/2034	Interest Rate Swap			48661A-AN-6	KAYNE CLO I Ltd-KAYNE 2018-1A CR	1	5,500,000	5,500,094
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,681,282	15,004,140	03/05/2014	03/05/2034	Interest Rate Swap			87250C-AA-5	TICP CLO Ltd	1	14,681,282	15,004,140
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,010,640	03/05/2014	03/05/2034	Interest Rate Swap			44932V-AA-0	ICG US CLO Ltd-SERIES 19-1A CLASS A1A	1	20,000,000	20,010,640
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	55,932,045	78,015,748	05/19/2014	05/19/2034	Interest Rate Swap		21,772,024	77342J-AA-1	Rockford Tower CLO 2018--SERIES 18-1A CLASS A	1	55,932,045	56,243,724
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	7,000,399	05/19/2014	05/19/2034	Interest Rate Swap			64130P-AE-3	Neuberger Berman CLO Ltd-NEUB 2018-28A B	1	7,000,000	7,000,399
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,002,265	05/19/2014	05/19/2034	Interest Rate Swap			13877E-AE-2	Canyon Capital CLO Ltd-CANYC 2021-1A B	1	15,000,000	15,002,265
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,900,000	19,904,796	05/19/2014	05/19/2034	Interest Rate Swap			39808P-AL-0	Greywolf CLO V Ltd-GWOLF 2015-1A A1R	1	19,900,000	19,904,796
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,000,000	9,000,099	05/19/2014	05/19/2034	Interest Rate Swap			04017G-AE-5	ARES CLO Ltd-SERIES 18-28RA CLASS B	1	9,000,000	9,000,099
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,750,000	6,750,000	05/19/2014	05/19/2034	Interest Rate Swap			087598-AC-2	BETHPAGE PARK CLO LTD-BETHP 2021-1A B	1	6,750,000	6,750,000
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	7,000,000	05/19/2014	05/19/2034	Interest Rate Swap			278300-AE-8	Eaton Vance CDO Ltd-EATON 2020-1A C	1	7,000,000	7,000,000
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,749,979	4,775,151	05/19/2014	05/19/2034	Interest Rate Swap			48661Y-AA-2	Kayne CLO 4 Ltd-SERIES 19-4A CLASS B1	1	4,749,979	4,775,151
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	85,000,000	23,284,536	39,360,623	05/09/2014	05/09/2034	Interest Rate Swap		15,873,083	12551R-AA-6	CIFC Funding 2018-I Ltd-CIFC 2018-1A A	1	23,284,536	23,487,540
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,001,410	05/09/2014	05/09/2034	Interest Rate Swap			03765W-BC-1	Apollo Credit Funding IV-SERIES 4A CLASS A1BR	1	15,000,000	15,001,410
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,499,993	05/09/2014	05/09/2034	Interest Rate Swap			33883J-AC-5	Flatiron CLO Ltd-SERIES 19-1A CLASS B	1	7,500,000	7,499,993
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,400,000	05/09/2014	05/09/2034	Interest Rate Swap			97314D-AE-8	KVK CLO 2016-1 Ltd-KVK 2016-1A BR2	1	6,400,000	6,400,000
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,002,400	05/09/2014	05/09/2034	Interest Rate Swap			77342K-AA-8	ROCKFORD TOWER CLO 2018--ROCKT 2018-2A A	1	20,000,000	20,002,400
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,900,000	3,853,344	05/09/2014	05/09/2034	Interest Rate Swap			05683L-AG-1	Bain Capital Credit CLO -SERIES 1A CLASS C	1	3,900,000	3,853,344
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,225,621	9,364,158	05/09/2014	05/09/2034	Interest Rate Swap			78417G-ZZ-8	SFR FTTH SAS Term Loan	3	9,225,621	9,364,158
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	13,100,000	47,191,822	07/22/2014	07/22/2044	Interest Rate Swap		34,123,223	67707B-AB-6	OHA Credit Partners XV L-SERIES 17-15A CLASS B	1	13,100,000	13,068,599

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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*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,300,000	13,301,011	07/22/2014	07/22/2044	Interest Rate Swap			75888F-AE-5	Regatta XIII Funding LLC-SERIES 18-2A CLASS A2	1	13,300,000	13,301,011
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	8,000,592	07/22/2014	07/22/2044	Interest Rate Swap			67115W-AG-5	OHA Credit Funding 1 LTD-SERIES 18-1A CLASS B	1	8,000,000	8,000,592
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,000,945	07/22/2014	07/22/2044	Interest Rate Swap			17180W-AC-9	CIFC Funding 2018-II Ltd-CIFC 2018-2A A2	1	15,000,000	15,000,945
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,500,000	13,500,419	07/22/2014	07/22/2044	Interest Rate Swap			03329A-AE-5	Anchorage Capital CLO Lt-SERIES 2014-SRA CLASS B	1	13,500,000	13,500,419
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,400,000	11,400,616	07/22/2014	07/22/2044	Interest Rate Swap			67097Q-AE-5	OCP CLO 2017-14 Ltd-SERIES 17-14A CLASS A2	1	11,400,000	11,400,616
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,400,000	13,326,689	07/22/2014	07/22/2044	Interest Rate Swap			08179L-AC-5	Benefit Street Partners -SERIES 18-14A CLASS A2	1	13,400,000	13,326,689
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,989,783	13,001,820	07/22/2014	07/22/2044	Interest Rate Swap			55818R-BC-9	Madison Park Funding XIV-MDPK 2014-14A CRR	1	12,989,783	13,001,820
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,900,000	5,873,326	07/22/2014	07/22/2044	Interest Rate Swap			40436X-AG-2	HIGHBRIDGE LOAN MANAGEMEN-SERIES 2014 CLASS BR	1	5,900,000	5,873,326
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,500,000	14,501,697	07/22/2014	07/22/2044	Interest Rate Swap			553205-AC-9	MP CLO III LTD-MPK 2013-1A AR	1	14,500,000	14,501,697
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,450,000	4,390,891	07/22/2014	07/22/2044	Interest Rate Swap			04018E-AE-1	Ares LIX CLO Ltd-ARES 2021-59A C1 GT Loan Financing I Ltd -SERIES	1	4,450,000	4,390,891
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	20,000,000	54,139,015	07/22/2014	07/22/2044	Interest Rate Swap		34,135,335	36248M-AJ-6	2013-1A CLASS AR	1	20,000,000	20,003,680
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,001,155	07/22/2014	07/22/2044	Interest Rate Swap			48251M-AS-5	KKR CLO 15 Ltd-KKR 15 A2R	1	15,000,000	15,001,155
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,375,638	25,212,071	07/22/2014	07/22/2044	Interest Rate Swap			06761T-AE-2	BIM 2019-1A A2 FLOATING COUPON	1	24,375,638	25,212,071
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,703,631	20,086,556	07/22/2014	07/22/2044	Interest Rate Swap			06760N-AE-6	BIM 2017-1A B FLOATING COUPON	1	16,703,631	20,086,556
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,100,000	5,101,423	07/22/2014	07/22/2044	Interest Rate Swap			06760B-AJ-1	3,583750 MATURITY 20300115 BABSON CLO LTD-SERIES 17-1A CLASS C	1	5,100,000	5,101,423
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,903,622	20,903,622	07/22/2014	07/22/2044	Interest Rate Swap			500798-MQ-9	KREF Lending VII 2018-5 Term Loan Harbor Park CLO, Ltd-HARB 2018-1A C	1	20,903,622	20,903,622
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	4,000,576	07/22/2014	07/22/2044	Interest Rate Swap			41154X-AL-9	Bain Capital Credit CLO -BCC 2020-3A B	1	4,000,000	4,000,576
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,500,000	6,501,229	07/22/2014	07/22/2044	Interest Rate Swap			05684C-AC-9	Bain Capital Credit CLO -BCC 2020-4A B	1	6,500,000	6,501,229
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,420,262	07/22/2014	07/22/2044	Interest Rate Swap			05684K-AN-7	Ballyrock CDO Ltd-BALLY 2020-14A A2	1	6,400,000	6,420,262
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	4,004,688	07/22/2014	07/22/2044	Interest Rate Swap			05874X-AC-3	AIMCO CLO Series 2015-A-SERIES 15-AA CLASS CR	1	4,000,000	4,004,688
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,500,000	07/22/2014	07/22/2044	Interest Rate Swap			00900L-AJ-3	SNPT 2020-1A AR FLOATING COUPON MATURITY 20340720	1	2,500,000	2,500,000
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	60,000,000	94,156,815	07/22/2014	07/22/2044	Interest Rate Swap		34,135,335	83614X-AQ-4	Steele Creek Clo 2018-2 -SERIES 2018-2A CLASS A	1	60,000,000	60,021,480
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,000,000	15,999,952	07/22/2014	07/22/2044	Interest Rate Swap			85816L-AA-6	BETHPAGE PARK CLO LTD-BETHP 2021-1A C	1	16,000,000	15,999,952
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,250,000	3,250,000	07/22/2014	07/22/2044	Interest Rate Swap			087598-AE-8	TICP CLO VI 2016-2 Ltd-TICP 2016-6A BR2	1	3,250,000	3,250,000
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,010,380	07/22/2014	07/22/2044	Interest Rate Swap			87246M-AJ-6	LGM LTD PARTNERSHIP-SERIES 15A CLASS BR	1	10,000,000	10,010,380
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,650,000	5,650,164	07/22/2014	07/22/2044	Interest Rate Swap			50184N-AN-2	RPPE Engine Leasing Ltd Senior Secured	2	5,650,000	5,650,164
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,000,000	22,456,625	07/22/2014	07/22/2044	Interest Rate Swap			G7332F-AG-8	CIFC Funding 2021-II-CIFC 2021-2A B	1	23,000,000	22,456,625
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,002,790	07/22/2014	07/22/2044	Interest Rate Swap			12563Y-AC-3	ARES CLO Ltd-SERIES 18-2BRA CLASS B	1	10,000,000	10,002,790
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	7,000,000	41,086,965	07/22/2014	07/22/2044	Interest Rate Swap		34,086,888	04017Q-AE-5	REGATTA VIII FUNDING LTD-SERIES 2017-1A CLASS B	1	7,000,000	7,000,077
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,600,000	7,600,000	07/22/2014	07/22/2044	Interest Rate Swap			75888K-AC-8	THL Credit Wind River 20-WINDR 2017-1A CR	1	7,600,000	7,600,000
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,350,000	8,317,226	07/22/2014	07/22/2044	Interest Rate Swap			97315T-AG-7		1	8,350,000	8,317,226

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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*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,400,000	28,359,502	07/22/2014	07/22/2044	Interest Rate Swap			040177-AC-3	Ares XXXIR CLO Ltd-SERIES 14-31RA CLASS A2	1	28,400,000	28,359,502
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	7,000,511	07/22/2014	07/22/2044	Interest Rate Swap			14315R-AE-1	Carlyle Global Market St-SERIES 18-4A CLASS A2	1	7,000,000	7,000,511
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,000,080	07/22/2014	07/22/2044	Interest Rate Swap			94950J-AC-5	Wellfleet CLO Ltd-SERIES 18-1A CLASS B	1	5,000,000	5,000,080
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		41,976,603	42,000,126	07/22/2014	07/22/2044	Interest Rate Swap			42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	41,976,603	42,000,126
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,325,000	10,334,200	07/22/2014	07/22/2044	Interest Rate Swap			05683E-AQ-5	Bain Capital Credit CLO -BCC 2020-2A BR	1	10,325,000	10,334,200
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,500,000	9,500,599	07/22/2014	07/22/2044	Interest Rate Swap			88432U-AE-6	Wind River CLO Ltd-SERIES 18-3A CLASS B	1	9,500,000	9,500,599
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	7,120,200	19,435,189	08/27/2014	08/27/2044	Interest Rate Swap		12,736,901	78443G-AJ-4	SLM STUDENT LOAN TRUST 2-SERIES 06-7 CLASS B	1	7,120,200	6,698,288
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,900,000	7,871,299	08/27/2014	08/27/2044	Interest Rate Swap			92916Q-AC-6	VOYA CLO 2017-4 LTD-SERIES 17-4A CLASS B	1	7,900,000	7,871,299
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,739,022	27,000,621	08/27/2014	08/27/2044	Interest Rate Swap			33883G-AA-5	Flatiron CLO 18 Ltd-FLAT 2018-1A A	1	26,739,022	27,000,621
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,011,650	08/27/2014	08/27/2044	Interest Rate Swap			13876R-AE-4	Canyon CLO 2020-3 Ltd-CANYC 2020-3A B	1	10,000,000	10,011,650
57629*CA7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	6,750,000	19,506,366	08/27/2014	08/27/2044	Interest Rate Swap		12,756,352	77341D-AE-7	Rockford Tower CLO 2017--SERIES 17-3A CLASS B	1	6,750,000	6,750,014
57629*CA7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,099	1,115,579	08/27/2014	08/27/2044	Interest Rate Swap			83715R-AH-5	SOUTH CAROLINA STUDENT L-SERIES 15-A CLASS A	1	1,100,099	1,115,579
57629*CA7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	25,000,000	08/27/2014	08/27/2044	Interest Rate Swap			500798-IM-8	KREF Lending VII 2018-1 Term Loan	1	25,000,000	25,000,000
57629*CA7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,315,215	15,500,667	08/27/2014	08/27/2044	Interest Rate Swap			12550A-AT-3	CIFC Funding 2014-V Ltd-CIFC 2014-5A A1R2	1	15,315,215	15,500,667
57629*CA7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,995,000	1,990,475	08/27/2014	08/27/2044	Interest Rate Swap			06760E-AC-0	Babson CLO Ltd 2013-I-SERIES 2013-IS CLASS BR	1	1,995,000	1,990,475
57629*CC3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	22,483,678	35,174,496	08/27/2014	08/27/2044	Interest Rate Swap		12,673,686	94949J-AA-3	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A1	1	22,483,678	22,500,810
57629*CC3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,900,000	15,937,810	08/27/2014	08/27/2044	Interest Rate Swap			74988L-AA-2	ALM XIV Ltd-SERIES 14-14A CLASS A1R2	1	15,900,000	15,937,810
57629*CC3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,475,000	16,469,893	08/27/2014	08/27/2044	Interest Rate Swap			06760G-AA-9	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A1	1	16,475,000	16,469,893
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	9,897,800	18,731,852	10/06/2014	10/06/2034	Interest Rate Swap		8,731,072	55819B-AN-0	Madison Park Funding XVI-MDPK 2015-18A BR	1	9,897,800	10,000,780
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,100,000	19,978,777	10/06/2014	10/06/2034	Interest Rate Swap			06760G-AB-7	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A2	1	20,100,000	19,978,777
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,901,183	24,200,339	10/06/2014	10/06/2034	Interest Rate Swap			77341D-AA-5	Rockford Tower CLO 2017--ROCKT 2017-3A A	1	23,901,183	24,200,339
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,100,000	3,076,409	10/06/2014	10/06/2034	Interest Rate Swap			04943A-AG-4	ATLAS SENIOR LOAN FUND L-SERIES 17-8A CLASS C	1	3,100,000	3,076,409
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	9,237,964	34,254,239	10/06/2014	10/06/2044	Interest Rate Swap		24,882,079	28108R-AA-0	EdInc Student Loan Fund-ESLFT 2017-A A	1	9,237,964	9,372,160
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,039,344	12,039,344	10/06/2014	10/06/2044	Interest Rate Swap			87289B-AA-2	TCF DLF VIII 2018 CLO, LLC - Class A	1	12,039,344	12,039,344
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,500,000	6,501,417	10/06/2014	10/06/2044	Interest Rate Swap			13887W-AE-0	CANYC 2019-2A C	1	6,500,000	6,501,417
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,700,000	4,659,275	10/06/2014	10/06/2044	Interest Rate Swap			04942J-AE-1	Atlas Senior Loan Fund X-ATCLO 2018-10A B	1	4,700,000	4,659,275
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,006,925	10/06/2014	10/06/2044	Interest Rate Swap			29001L-AQ-4	Elmwood CLO II Ltd-ELMW2 2019-2A CR	1	5,000,000	5,006,925
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,006,120	10/06/2014	10/06/2044	Interest Rate Swap			67707C-AS-7	Oak Hill Credit Partners-OAKC 2014-10RA BR	1	20,000,000	20,006,120
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,000,765	10/06/2014	10/06/2044	Interest Rate Swap			55952Y-AR-8	Magnetite VIII Ltd-MAGNE 2014-8A BR2	1	15,000,000	15,000,765
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,400,000	4,400,264	10/06/2014	10/06/2044	Interest Rate Swap			88434H-AE-3	THL Credit Wind River 20-SERIES 18-2A CLASS A2	1	4,400,000	4,400,264
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,600,000	3,600,184	10/06/2014	10/06/2044	Interest Rate Swap			87249C-AE-1	TCF CLO X LTD-SERIES 18-10A CLASS C	1	3,600,000	3,600,184

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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*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,700,000	3,701,036	10/06/2014	10/06/2044	Interest Rate Swap			04009G-AE-7	ARES L CLO Ltd-SERIES 19-53A CLASS B	1	3,700,000	3,701,036
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,500,000	5,502,261	10/06/2014	10/06/2044	Interest Rate Swap			08182B-AN-8	Benefit Street Partners -BSP 2019-17A BR	1	5,500,000	5,502,261
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,500,000	10,572,659	10/06/2014	10/06/2044	Interest Rate Swap			64034W-AD-7	Navient Student Loan Tru-NSLT 2019-7A B	1	10,500,000	10,572,659
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	100,000,000	13,228,481	12,481,879	06/16/2021	06/16/2051	Interest Rate Swap		(264,029)	G6776M-ZZ-9	ORANGE GROVE ENERGY, L.P DELAYED DRAW TE	2	13,228,481	12,745,908
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,101,841	1,104,813	06/16/2021	06/16/2051	Interest Rate Swap			247358-BB-9	EAIV Delta MSN 15153	1	1,101,841	1,104,813
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,109,595	1,112,806	06/16/2021	06/16/2051	Interest Rate Swap			247358-DD-3	EAIV Delta MSN 15161	1	1,109,595	1,112,806
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,107,670	1,110,578	06/16/2021	06/16/2051	Interest Rate Swap			247358-PP-3	Delta Air Lines Inc. - MSN 15147	1	1,107,670	1,110,578
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,107,734	1,113,163	06/16/2021	06/16/2051	Interest Rate Swap			247358-RR-7	EAIV 2017 Delta MSN 15146	1	1,107,734	1,113,163
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,109,595	1,112,806	06/16/2021	06/16/2051	Interest Rate Swap			247358-RW-6	EAIV Delta MSN 15162	1	1,109,595	1,112,806
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,734,138	4,805,228	06/16/2021	06/16/2051	Interest Rate Swap			784170-ZZ-8	SFR FTTH SAS Term Loan	3	4,734,138	4,805,228
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,979,620	3,863,713	06/16/2021	06/16/2051	Interest Rate Swap			429827-AS-7	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B2	1	3,979,620	3,863,713
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,200,000	10,199,918	06/16/2021	06/16/2051	Interest Rate Swap			00889B-AB-7	Aimco CDO-AIMCO 2021-15A B	1	10,200,000	10,199,918
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		40,000,000	40,000,000	06/16/2021	06/16/2051	Interest Rate Swap			500798-MO-4	KREF Lending VII 2018-3 Term Loan	1	40,000,000	40,000,000
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		30,000,000	30,000,000	06/16/2021	06/16/2051	Interest Rate Swap			12503Z-MM-8	CCLF SPV LLC-Revolving Credit Facility	1	30,000,000	30,000,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	250,000,000	14,700,000	16,010,103	06/16/2021	06/16/2051	Interest Rate Swap		1,308,559	29002H-AN-9	Elmwood CLO III Ltd-ELMW3 2019-3A BR	1	14,700,000	14,701,544
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		28,320,431	28,523,798	06/16/2021	06/16/2051	Interest Rate Swap			05682V-AA-3	BAIN CAPITAL CREDIT CLO -SERIES 18-2A CLASS A1	1	28,320,431	28,523,798
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		150,800,625	150,800,625	06/16/2021	06/16/2051	Interest Rate Swap			500798-MR-7	KREF Lending VII - Term Loan Series 2019-6	1	150,800,625	150,800,625
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,300,000	11,300,000	06/16/2021	06/16/2051	Interest Rate Swap			38138D-AJ-5	Goldentree Loan Manageme-GLM 2019-5A C	1	11,300,000	11,300,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,650,000	5,660,091	06/16/2021	06/16/2051	Interest Rate Swap			78108Y-AQ-5	RR 1 LLC-RRAM 2017-1A A2B	1	5,650,000	5,660,091
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,000,000	10,007,990	06/16/2021	06/16/2051	Interest Rate Swap			69700G-AC-6	Palmer Square CLO 2019-1-SERIES 19-1A CLASS A2	1	10,000,000	10,007,990
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,500,000	10,500,599	06/16/2021	06/16/2051	Interest Rate Swap			14315L-AC-8	CGMS 2014-3RA A1B FLOATING COUPON	1	10,500,000	10,500,599
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,500,000	10,513,062	06/16/2021	06/16/2051	Interest Rate Swap			12564D-AC-8	1.481380 MATURITY 20310727 C1FC 2021-3A B FLOATING COUPON	1	10,500,000	10,513,062
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,000,000	10,014,240	06/16/2021	06/16/2051	Interest Rate Swap			69701X-AC-8	1.848090 MATURITY 20360715 PLMRS 2021-2A B FLOATING COUPON	1	10,000,000	10,014,240
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	250,000,000	167,199,659	168,538,046	06/16/2021	06/16/2051	Interest Rate Swap		1,338,387	46143#-MO-2	1.755760 MATURITY 20340715 Senior Secured Notes - Term Loan Series 2021-3	1	167,199,659	167,199,659
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,490,000	10,490,451	06/16/2021	06/16/2051	Interest Rate Swap			40437L-AG-7	HPS Loan Management 13-2-HLM 13A-18 B	1	10,490,000	10,490,451
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,000,000	10,000,660	06/16/2021	06/16/2051	Interest Rate Swap			40436B-AL-6	HPS Loan Management 9-20-HLM 9A-2016 A1BR	1	10,000,000	10,000,660
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,500,000	7,475,468	06/16/2021	06/16/2051	Interest Rate Swap			64132D-AL-2	Neuberger Berman Loan Ad-NEUB 2019-32A BR	1	7,500,000	7,475,468
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,800,000	4,803,197	06/16/2021	06/16/2051	Interest Rate Swap			64131J-AQ-9	Neuberger Berman Loan Ad-SERIES 17-25A CLASS CR	1	4,800,000	4,803,197
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,000,000	10,001,970	06/16/2021	06/16/2051	Interest Rate Swap			44932V-AE-2	1CG US CLO 2019-1 LTD	1	10,000,000	10,001,970
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,000,000	10,000,560	06/16/2021	06/16/2051	Interest Rate Swap			92918F-AB-0	Voya CLO 2019-3 Ltd	1	10,000,000	10,000,560
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		15,000,000	15,002,040	06/16/2021	06/16/2051	Interest Rate Swap			67098D-AG-8	OHA Credit Funding 4 Ltd	1	15,000,000	15,002,040

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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
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,000,000	6,002,112	06/16/2021	06/16/2051	Interest Rate Swap			67098D-AJ-2	OHA Credit Funding 4 Ltd	1	6,000,000	6,002,112
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		35,000,000	35,000,000	06/16/2021	06/16/2051	Interest Rate Swap			500798-MQ-9	KREF Lending VII LLC	1	35,000,000	35,000,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,902,435	4,102,362	06/16/2021	06/16/2051	Interest Rate Swap			55819P-AA-7	Madison Park Funding XXXVI Ltd	1	3,902,435	4,102,362
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	250,000,000	16,600,000	19,742,373	06/17/2021	06/17/2051	Interest Rate Swap		3,156,732	92915P-AK-1	Voya CLO 2014-1 Ltd-INGIM 2014-1A ABR2	1	16,600,000	16,585,641
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,660,000	13,665,887	06/17/2021	06/17/2051	Interest Rate Swap			05363U-AW-3	AVERY POINT IV CLO LTD-SERIES 14-1A CLASS CR	1	13,660,000	13,665,887
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,000,000	5,151,148	06/17/2021	06/17/2051	Interest Rate Swap			64032V-AB-5	Nelnet Student Loan Trus-NSLT 2020-5A B	1	5,000,000	5,151,148
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,000,000	12,552,982	06/17/2021	06/17/2051	Interest Rate Swap			G7332F-AH-6	RRPF Engine Leasing Ltd Senior Secured	2	13,000,000	12,552,982
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,000,000	9,943,690	06/17/2021	06/17/2051	Interest Rate Swap			04941Y-AJ-8	Atlas Senior Loan Fund X-ATCLO 2018-11A B	1	10,000,000	9,943,690
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		26,815,000	26,814,920	06/17/2021	06/17/2051	Interest Rate Swap			55854Y-AJ-4	Magnetite XXVI Ltd-MAGNE 2020-26A A1R	1	26,815,000	26,814,920
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,900,000	11,900,000	06/17/2021	06/17/2051	Interest Rate Swap			40256G-AC-5	Gulf Stream Meridian-GSM 2021-6A A2	1	11,900,000	11,900,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		90,647,643	90,647,643	06/17/2021	06/17/2051	Interest Rate Swap			500798-MP-1	Term Loan Series 2018-4	1	90,647,643	90,647,643
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		46,825,397	46,825,397	06/17/2021	06/17/2051	Interest Rate Swap			58576F-MM-5	Class A-1 Senior Secured Notes (Carlyle BDC Direct Lending)	1	46,825,397	46,825,397
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,500,000	7,500,923	06/17/2021	06/17/2051	Interest Rate Swap			94951D-AJ-2	Wellfleet CLO 2018-3 Ltd-SERIES 18-3A CLASS A2	1	7,500,000	7,500,923
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,000,000	10,000,000	06/17/2021	06/17/2051	Interest Rate Swap			29002H-AE-9	Elmwood CLO III Ltd-ELMW3 2019-3A B	1	10,000,000	10,000,000
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	25,000,000	54,797,043	05/04/2017	11/04/2044	Interest Rate Swap		29,781,793	48253H-AN-5	KKR CLO 26 Ltd-KKR 26 AR	1	25,000,000	25,015,250
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	50,011,850	05/04/2017	11/04/2044	Interest Rate Swap			05683H-AN-5	BCC 2017-2A AR2 FLOATING COUPON MATURITY 20340725	1	50,000,000	50,011,850
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,980,000	11,980,611	05/04/2017	11/04/2044	Interest Rate Swap			149420-AE-1	CATSKILL PARK CLO LTD.-SERIES 17-1A CLASS A2	1	11,980,000	11,980,611
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,000,300	05/04/2017	11/04/2044	Interest Rate Swap			88434H-AE-3	THL Credit Wind River 20-SERIES 18-2A CLASS A2	1	5,000,000	5,000,300
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,069,941	22,991,896	05/04/2017	11/04/2044	Interest Rate Swap			24824T-AQ-3	Denali Capital CLO XII L-DEN12 2016-1A A1R	1	23,069,941	22,991,896
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,250,000	10,213,090	05/04/2017	11/04/2044	Interest Rate Swap			44330Q-AB-7	Highbridge Loan Manageme-SERIES 12A-18 CLASS A1B	1	10,250,000	10,213,090
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	9,216,381	35,527,506	12/16/2014	12/16/2044	Interest Rate Swap		26,123,036	39808C-ZZ-1	GRIDIRON FDG LLC Term Facility	2	9,216,381	9,404,470
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,308,098	15,623,966	12/16/2014	12/16/2044	Interest Rate Swap			66704J-CB-2	NORTHSTAR EDUCATION FINA-SERIES 07-1 CLASS B	1	18,308,098	15,623,966
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,424,144	17,567,440	12/16/2014	12/16/2044	Interest Rate Swap			55955A-AA-4	Magnetite XX Ltd-MAGNE 2018-20A A	1	17,424,144	17,567,440
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,002,140	12/16/2014	12/16/2044	Interest Rate Swap			03331J-AA-0	2018-10A A1A	1	20,000,000	20,002,140
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,200,000	16,179,458	12/16/2014	12/16/2044	Interest Rate Swap			06760J-AE-5	Barings CLO Ltd 2018-II-SERIES 2018-2A CLAS A1B	1	16,200,000	16,179,458
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	6,700,114	12/16/2014	12/16/2044	Interest Rate Swap			06760B-AC-6	BABSON CLO LTD-SERIES 17-1A CLASS A2	1	6,700,000	6,700,114
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,946,670	12/16/2014	12/16/2044	Interest Rate Swap			69703P-AC-3	PLMRS 2018-1A A2 FLOATING COUPON 1.639750 MATURITY 20310418	1	10,000,000	9,946,670
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,575,000	2,572,276	12/16/2014	12/16/2044	Interest Rate Swap			08179H-AC-4	Benefit Street Partners -BSP 2017-12A B	1	2,575,000	2,572,276
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,027,690	12/16/2014	12/16/2044	Interest Rate Swap			13876X-AG-6	CANYC 2021-2A B1 FLOATING COUPON 1.905420 MATURITY 20340415	1	10,000,000	10,027,690
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,425,000	6,416,564	12/16/2014	12/16/2044	Interest Rate Swap			08180X-AQ-5	Benefit Street Partners -BSP 2015-8A A1BR	1	6,425,000	6,416,564
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,700,000	13,700,000	12/16/2014	12/16/2044	Interest Rate Swap			48255A-AC-2	KKR CLO 36 Ltd-KKR 36A B	1	13,700,000	13,700,000

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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				
								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*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,100,000	6,100,634	12/16/2014	12/16/2044	Interest Rate Swap			05682E-AE-3	Bain Capital Credit CLO -BCC 2021-5A B	1	6,100,000	6,100,634
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,299,999	12/16/2014	12/16/2044	Interest Rate Swap			33883J-AD-3	Flatiron CLO Ltd-SERIES 19-1A CLASS C	1	1,300,000	1,299,999
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,100,000	13,100,092	12/16/2014	12/16/2044	Interest Rate Swap			75884B-AC-2	Regatta X Funding Ltd-SERIES 2017-3A CLASS B	1	13,100,000	13,100,092
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	25,000,000	50,828,248	12/16/2014	12/16/2044	Interest Rate Swap		25,828,248	500798-MQ-4	KREF Lending VII 2018-3 Term Loan COLLEGE LOAN CORPORATION-SERIES 2007-1 CLASS B2	1	25,000,000	25,000,000
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,961,889	3,223,993	12/16/2014	12/16/2044	Interest Rate Swap			194267-AM-2	Atlas Senior Loan Fund X-SERIES 18-11A CLASS A1L	1	2,961,889	3,223,993
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		34,962,746	35,002,940	12/16/2014	12/16/2044	Interest Rate Swap			04941Y-AC-3	Apidos CLO XXXIII-APID 2020-33A AR	1	34,962,746	35,002,940
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		60,020,000	60,026,362	12/16/2014	12/16/2044	Interest Rate Swap			03768M-AJ-6	Bain Capital Credit CLO -BCC 2017-2A CR2	1	60,020,000	60,026,362
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,125,000	5,125,810	12/16/2014	12/16/2044	Interest Rate Swap			05683H-AS-4	KKR CLO LTD 22-SERIES 22A CLASS B	1	5,125,000	5,125,810
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,478,485	9,470,531	12/16/2014	12/16/2044	Interest Rate Swap			48252W-AC-7	BABSON CLO LTD-BABSN 2014-1A BR Babson CLO Ltd 2015-I-BABSN 2015-1A BR	1	7,000,000	7,003,038
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	7,003,038	12/16/2014	12/16/2044	Interest Rate Swap			056162-AQ-3	Palmer Square CLO 2018-1-PLMRS 2018-1A B	1	2,045,000	2,029,523
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,045,000	2,029,523	12/16/2014	12/16/2044	Interest Rate Swap			69703P-AE-9	Gridiron Fdg LLC Sr Secd Nt Carlyle Global Market St-SERIES C17A CLASS A1BR	1	25,900,000	25,900,596
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,900,000	3,888,994	12/16/2014	12/16/2044	Interest Rate Swap			05618D-AL-8	BABSON CLO LTD-BABSN 2014-1A A2R Ballyrock CLO 2019-2 Ltd-SERIES 19-2A CLASS A2R	1	15,000,000	14,978,460
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	250,000,000	36,000,000	42,186,896	06/17/2021	06/17/2051	Interest Rate Swap		3,126,896	500798-MQ-9	KREF Lending VII 2018-5 Term Loan	1	73,000,000	73,000,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		25,900,000	25,900,596	06/17/2021	06/17/2051	Interest Rate Swap			92917A-AA-4	VOYA 2018-1A A1	1	23,767,481	24,029,760
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		183,577	183,617	06/17/2021	06/17/2051	Interest Rate Swap			58806P-AC-2	MERCER FIELD CLO LP-MERCL 2017-1A A2	1	20,000,000	20,002,180
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		15,000,000	14,978,460	06/17/2021	06/17/2051	Interest Rate Swap			64034B-AB-7	Nelnet Student Loan Trus-NSLT 2018-5A B	1	5,000,000	5,077,622
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		73,000,000	73,000,000	06/17/2021	06/17/2051	Interest Rate Swap			94949J-AA-3	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A1	1	22,483,678	22,500,810
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		23,767,481	24,029,760	06/17/2021	06/17/2051	Interest Rate Swap			94950C-AE-6	Wellfleet CLO Ltd-WELF 2021-1A B	1	6,125,000	6,127,793
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		20,000,000	20,002,180	06/17/2021	06/17/2051	Interest Rate Swap			55951P-BC-0	Magnetite VII Ltd-MAGNE 2012-7A A2R2	1	8,790,000	8,723,890
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,000,000	5,077,622	06/17/2021	06/17/2051	Interest Rate Swap			12481Q-AE-5	Obam 2018-5 Ltd-SERIES 18-5A CLASS B1	1	11,100,000	11,071,584
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		22,483,678	22,500,810	06/17/2021	06/17/2051	Interest Rate Swap			14316W-AE-9	Carlyle Global Market St-CGMS 2021-7A B	1	2,700,000	2,700,402
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,125,000	6,127,793	06/17/2021	06/17/2051	Interest Rate Swap			57542Z-A7-2	MM Investment Holding Revolver Floating Line	2	246,683,400	246,683,400
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,790,000	8,723,890	06/17/2021	06/17/2051	Interest Rate Swap			61773K-AE-2	Morgan Stanley Eaton Van-MSEV 2021-1A C	1	3,600,000	3,600,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,100,000	11,071,584	06/17/2021	06/17/2051	Interest Rate Swap			67098#-MM-7	CHA Credit Solutions Master Fund I SPV, L.P. - Fund I Revolver	2	256,348,829	256,348,829
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	350,000,000	256,348,829	259,015,800	06/18/2021	06/18/2051	Interest Rate Swap		2,666,971	94950J-AC-5	Wellfleet CLO Ltd-SERIES 18-1A CLASS B	1	5,000,000	5,000,080
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,000,000	5,000,080	06/18/2021	06/18/2051	Interest Rate Swap			48662N-AC-1	KAYNE CLO-KAYNE 2021-11A B	1	10,150,000	10,156,049
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,150,000	10,156,049	06/18/2021	06/18/2051	Interest Rate Swap			36361U-AC-4	GALLATIN CLO LTD-SERIES 17-1A CLASS B	1	9,750,000	9,751,229

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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
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,400,000	10,401,009	06/18/2021	06/18/2051	Interest Rate Swap			67115W-AE-0	OHA Credit Funding 1 LTD-SERIES 18-1A CLASS A2	1	10,400,000	10,401,009
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		21,798,313	22,000,506	06/18/2021	06/18/2051	Interest Rate Swap			26245R-AA-8	Dryden 58 Clo Ltd-DRSLF 2018-58A A1	1	21,798,313	22,000,506
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,675,000	9,678,212	06/18/2021	06/18/2051	Interest Rate Swap			08179H-AA-8	BENEFIT STREET PARTNERS -SERIES 2017-12A CLASS A1	1	9,675,000	9,678,212
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		65,000,000	65,278,070	06/18/2021	06/18/2051	Interest Rate Swap			48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A	1	65,000,000	65,278,070
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,000,000	10,000,060	06/18/2021	06/18/2051	Interest Rate Swap			55817A-AU-8	Madison Park Funding XXX-MDPK 2018-32A CR	1	10,000,000	10,000,060
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,750,000	2,716,733	06/18/2021	06/18/2051	Interest Rate Swap			04015U-AK-4	Ares XXXVIII CLO Ltd-SERIES 2015-38A CLASS CR	1	2,750,000	2,716,733
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,400,000	6,400,000	06/18/2021	06/18/2051	Interest Rate Swap			00900L-AH-7	AIMCO CLO Series 2015-A-SERIES 15-AA CLASS BR	1	6,400,000	6,400,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	400,000,000	171,580,543	174,723,986	06/18/2021	06/18/2051	Interest Rate Swap		3,143,443	46143#-MN-4	Senior Secured Notes - Term Loan Series 2020-2	1	171,580,543	171,580,543
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		121,743,351	121,743,351	06/18/2021	06/18/2051	Interest Rate Swap			901399-MR-3	Twinbrook Capital Funding VIII DSPV, LLC - Term Loan	1	121,743,351	121,743,351
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		15,000,000	15,008,295	06/18/2021	06/18/2051	Interest Rate Swap			77341E-AC-9	Rockford Tower CLO 2020-ROCKT 2020-1A B	1	15,000,000	15,008,295
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,500,000	13,502,120	06/18/2021	06/18/2051	Interest Rate Swap			06760B-AE-2	BABSON CLO LTD-SERIES 17-1A CLASS B1	1	13,500,000	13,502,120
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,600,000	9,620,141	06/18/2021	06/18/2051	Interest Rate Swap			63941R-AC-4	NAVSL 2019-2A B	1	9,600,000	9,620,141
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		12,700,000	12,672,441	06/18/2021	06/18/2051	Interest Rate Swap			40436X-AE-7	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLAS A2R	1	12,700,000	12,672,441
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,900,000	13,845,081	06/18/2021	06/18/2051	Interest Rate Swap			09628J-AN-1	BlueMountain CLO 2015-3 -BLUEM 2015-3A A2R	1	13,900,000	13,845,081
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,744,235	9,890,560	06/18/2021	06/18/2051	Interest Rate Swap			784170-ZZ-8	SFR FTTH SAS Term Loan	3	9,744,235	9,890,560
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,400,000	7,400,074	06/18/2021	06/18/2051	Interest Rate Swap			55821T-AC-1	Madison Park Funding Ltd-SERIES 18-30A CLASS B	1	7,400,000	7,400,074
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,085,000	1,085,021	06/18/2021	06/18/2051	Interest Rate Swap			89852T-AN-8	Tryon Park CLO Ltd-TPCLO 2013-1A A1JR	1	1,085,000	1,085,021
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		12,611,177	12,750,026	06/18/2021	06/18/2051	Interest Rate Swap			67706X-AG-8	OHA Credit Partners XIV -OAKC 2017-14A B FLOATING COUP	1	12,611,177	12,750,026
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,000,000	1,999,998	06/18/2021	06/18/2051	Interest Rate Swap			33883J-AD-3	Flatiron CLO Ltd-SERIES 19-1A CLASS C	1	2,000,000	1,999,998
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,000,000	10,000,000	06/18/2021	06/18/2051	Interest Rate Swap			86271P-AE-5	Strata CLO II Ltd-STRTA 2021-1A B	1	10,000,000	10,000,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	200,000,000	9,470,000	11,153,155	06/18/2021	06/18/2051	Interest Rate Swap		1,667,198	74989H-AE-2	1.883750 MATURITY 20360115 SYMP 2019-21A BR FLOATING COUPON	1	9,470,000	9,485,957
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,350,000	9,353,675	06/18/2021	06/18/2051	Interest Rate Swap			87166R-DG-9	MATURITY 20320715 NIAPK 2019-1A BR FLOATING COUPON	1	9,350,000	9,353,675
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,200,000	9,203,652	06/18/2021	06/18/2051	Interest Rate Swap			65357L-AL-9	MATURITY 20320717 C1FC 2017-4A BR FLOATING COUPON	1	9,200,000	9,203,652
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,100,000	9,103,158	06/18/2021	06/18/2051	Interest Rate Swap			12551J-AQ-9	2.088330 MATURITY 20301024 HAYFN 2020-12A B1 FLOATING COUPON	1	9,100,000	9,103,158
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,100,000	9,102,330	06/18/2021	06/18/2051	Interest Rate Swap			42087D-AC-3	2.148550 MATURITY 20340120 GLM 2020-7A BR FLOATING COUPON	1	9,100,000	9,102,330
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,000,000	9,011,115	06/18/2021	06/18/2051	Interest Rate Swap			38138L-AN-8	1.888250 MATURITY 20340420 FIDUS RE LTD FLOATING COUPON	1	9,000,000	9,011,115
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		65,300,000	65,812,148	06/18/2021	06/18/2051	Interest Rate Swap			316502-AA-1	2.918024 MATURITY 20300331 TCF DLF VIII 2018 CLO, LLC - Class A	1	65,300,000	65,812,148
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,209,836	6,209,836	06/18/2021	06/18/2051	Interest Rate Swap			87289B-AA-2	A	1	6,209,836	6,209,836
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,592,567	2,593,440	06/18/2021	06/18/2051	Interest Rate Swap			05363U-AU-7	AVERY POINT IV CLO LTD-SERIES 14-1A CLASS BR	1	2,592,567	2,593,440
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		16,745,365	15,225,865	06/18/2021	06/18/2051	Interest Rate Swap			66704J-AY-4	NORTHSTAR EDUCATION FINA-SERIES 2004-1 CLASS B1	1	16,745,365	15,225,865
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		27,000,000	27,001,161	06/18/2021	06/18/2051	Interest Rate Swap			75887X-AA-5	Regatta Funding Ltd.-REG11 2018-1A A	1	27,000,000	27,001,161

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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
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,900,000	11,874,510	06/18/2021	06/18/2051	Interest Rate Swap			449258-AA-0	103 US CLO 2018-1 LTD-SERIES 2018-1A CLASS A1	1	11,900,000	11,874,510
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,200,000	3,212,868	06/18/2021	06/18/2051	Interest Rate Swap			63942N-AC-2	Navient Student Loan Tru-NAVSL 2021-1A B	1	3,200,000	3,212,868
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,200,000	11,201,019	06/18/2021	06/18/2051	Interest Rate Swap			17181T-AC-5	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A2	1	11,200,000	11,201,019
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		16,200,000	16,200,632	06/18/2021	06/18/2051	Interest Rate Swap			16409T-AC-3	CHEVANGO PARK CLO LTD-SERIES 18-1A CLASS A1B	1	16,200,000	16,200,632
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	13,600,000	24,015,241	02/05/2015	02/05/2045	Interest Rate Swap		10,396,228	67690A-AG-6	OAKC 2021-9A B FLOATING COUPON MATURITY 20350719	1	13,600,000	13,619,013
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,750,000	12,750,829	02/05/2015	02/05/2045	Interest Rate Swap			40436Q-AN-2	HPS Loan Management 9-20-HLM 9A-2016 A2R	1	12,750,000	12,750,829
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	25,000,925	02/05/2015	02/05/2045	Interest Rate Swap			87249Q-AA-8	TICP CLO Ltd-TICP 2018-11A A	1	25,000,000	25,000,925
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,337,293	17,352,653	02/05/2015	02/05/2045	Interest Rate Swap			06760E-AA-4	Babson CLO Ltd 2013-I-SERIES 2013-1A CLASS AR	1	17,337,293	17,352,653
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,200,000	15,201,839	02/05/2015	02/05/2045	Interest Rate Swap			87248K-AL-8	TICP CLO VI 2016-5 Ltd-TICP 2016-5A BR	1	15,200,000	15,201,839
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	30,016,140	02/05/2015	02/05/2045	Interest Rate Swap			00119V-AN-9	AGL CLO 6 LTD-AGL 2020-6A AR	1	30,000,000	30,016,140
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,400,000	11,400,000	02/05/2015	02/05/2045	Interest Rate Swap			38138D-AQ-9	Goldentree Loan Manageme-GLM 2019-5A BR	1	11,400,000	11,400,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	300,000,000	10,374,806	7,053,221	06/21/2021	06/21/2051	Interest Rate Swap		(3,442,270)	78449F-AC-5	SMB PRIVATE ED LN TR 201-SMB PRIVATE ED LN TR 2016-A NT	1	10,374,806	10,495,491
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		22,420,000	23,013,031	06/21/2021	06/21/2051	Interest Rate Swap			63940F-AC-1	NAVIENT STUDENT LOAN TRU-SERIES 16-2 CLASS A3	1	22,420,000	23,013,031
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		203,080,050	203,080,050	06/21/2021	06/21/2051	Interest Rate Swap			143088-MM-7	REVOLVING PROM NT - ISSUED SEPT 2019	1	203,080,050	203,080,050
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		30,576,203	30,612,895	06/21/2021	06/21/2051	Interest Rate Swap			72403Z-NT-7	PIONEERS GATE LLC 2021-2 OPTN	1	30,576,203	30,612,895
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,000,000	9,986,210	06/21/2021	06/21/2051	Interest Rate Swap			67109Y-AN-4	Oak Hill Credit Partners-SERIES 15-12A CLASS A2R	1	10,000,000	9,986,210
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,200,000	4,186,245	06/21/2021	06/21/2051	Interest Rate Swap			08180X-AU-6	Benefit Street Partners -BSP 2015-8A BR	1	4,200,000	4,186,245
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,000,000	10,001,170	06/21/2021	06/21/2051	Interest Rate Swap			04965L-AE-8	ATRIUM XIV LLC-ATRM 14A A2A	1	10,000,000	10,001,170
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,400,000	9,401,260	06/21/2021	06/21/2051	Interest Rate Swap			08186P-AC-7	Benefit Street Partners CLO X	1	9,400,000	9,401,260
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,050,000	9,050,018	06/21/2021	06/21/2051	Interest Rate Swap			06760E-AE-6	Babson CLO Ltd 2013-I-SERIES 2013-1A CLASS CR	1	9,050,000	9,050,018
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	250,000,000	39,750,000	32,644,013	06/22/2021	06/22/2051	Interest Rate Swap		(7,105,987)	70163#-AA-0	Parliament Funding I LLC-Variable Funding Notes	2	39,750,000	39,750,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,600,000	5,713,571	06/22/2021	06/22/2051	Interest Rate Swap			64034N-AB-1	NSLT 2019-2A B	1	5,600,000	5,713,571
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		30,000,000	30,000,000	06/22/2021	06/22/2051	Interest Rate Swap			50079#-MN-6	KREF Lending VII 2018-2 Term Loan	1	30,000,000	30,000,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,834,095	11,918,137	06/22/2021	06/22/2051	Interest Rate Swap			78448Q-AD-0	SMB PRIVATE EDUCATION LO-SMB 2015-B A3	1	11,834,095	11,918,137
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,000,000	13,002,236	06/22/2021	06/22/2051	Interest Rate Swap			75887X-AC-1	Regatta Fundinng Ltd.-REG11 2018-1A B	1	13,000,000	13,002,236
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,100,000	7,105,957	06/22/2021	06/22/2051	Interest Rate Swap			25255D-AE-0	DOLO 2021-1A A2 FLOATING COUPON MATURITY 20360715	1	7,100,000	7,105,957
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,050,000	7,057,473	06/22/2021	06/22/2051	Interest Rate Swap			04016P-AN-8	ARES 2017-43A CR FLOATING COUPON MATURITY 20340715	1	7,050,000	7,057,473
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		109,000,000	109,000,000	06/22/2021	06/22/2051	Interest Rate Swap			12499#-MM-8	CCOF Onshore Co-Borrower Revolving Loan	1	109,000,000	109,000,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,999,987	5,002,570	06/22/2021	06/22/2051	Interest Rate Swap			87246M-AW-2	TICP CLO VI 2016-2 Ltd-TICP 2016-6A CR2	1	4,999,987	5,002,570
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,350,000	7,350,015	06/22/2021	06/22/2051	Interest Rate Swap			12551R-AC-2	CIFC Funding 2018-I Ltd-SERIES 18-1A CLASS B	1	7,350,000	7,350,015
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,000,000	5,000,300	06/22/2021	06/22/2051	Interest Rate Swap			88434H-AE-3	THL Credit Wind River 20-SERIES 18-2A CLASS A2	1	5,000,000	5,000,300

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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		10	11	12	13	14 NAIC Designation or Other Description	15	16
Number	Description	Description		Value		Date	Date	Description	Carrying Value	Fair 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		21,333,333	21,333,333	06/22/2021	06/22/2051	Interest Rate Swap			87289B-AJ-3	TOP DLF VIII 2018 CLO Combo Note	2	21,333,333	21,333,333
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	200,000,000	8,460,178	2,933,875	06/22/2021	06/22/2051	Interest Rate Swap		(4,992,486)	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN NAVIENT STUDENT LOAN TRU-SERIES	3	8,460,178	7,926,361
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		25,000,000	25,417,528	06/22/2021	06/22/2051	Interest Rate Swap			63940L-AC-8	2016-6A CLASS A3 TICP 2019-13A BR FLOATING COUPON	1	25,000,000	25,417,528
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,000,000	8,009,832	06/22/2021	06/22/2051	Interest Rate Swap			87250A-AL-5	1.819390 MATURITY 20340415	1	8,000,000	8,009,832
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,000,000	7,986,416	06/22/2021	06/22/2051	Interest Rate Swap			09628F-AE-9	BLUEN 2017-3A B FLOATING COUPON 1.558750 MATURITY 20300115	1	8,000,000	7,986,416
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		67,200,000	66,862,186	06/22/2021	06/22/2051	Interest Rate Swap			858102-AX-4	Steele Creek CLO 2016-1 -SERIES 2016-1A CLASS AR	1	67,200,000	66,862,186
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		20,000,000	20,000,660	06/22/2021	06/22/2051	Interest Rate Swap			85816W-AC-8	Steele Creek CLO 2014-1 -SERIES 14-1RA CLASS A	1	20,000,000	20,000,660
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,000,000	10,001,170	06/22/2021	06/22/2051	Interest Rate Swap			04965L-AE-8	ATRIUM XIV LLC-ATRM 14A A2A TCI-Flatiron Clo 2018-1 -TFLAT	1	10,000,000	10,001,170
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,000,000	9,899,960	06/22/2021	06/22/2051	Interest Rate Swap			87232A-AN-4	2018-1A BR Rockford Tower CLO 2019-SERIES	1	10,000,000	9,899,960
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,000,000	9,970,890	06/22/2021	06/22/2051	Interest Rate Swap			77342M-AQ-9	2019-1A CLASS B1R HIGHER EDUCATION FUNDING-SERIES	1	10,000,000	9,970,890
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,624,184	1,698,263	06/22/2021	06/22/2051	Interest Rate Swap			429827-AK-4	2004-1 CLASS A10 HIGHER EDUCATION FUNDING-SERIES	1	1,624,184	1,698,263
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,223,825	1,279,850	06/22/2021	06/22/2051	Interest Rate Swap			429827-AP-3	2004-1 CLASS A14 HIGHER EDUCATION FUNDING-SERIES	1	1,223,825	1,279,850
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,150,566	1,176,478	06/22/2021	06/22/2051	Interest Rate Swap			429827-AB-4	2004-1 CLASS A2 SOUTH CAROLINA STUDENT L-SR	1	1,150,566	1,176,478
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,624,598	1,626,556	06/22/2021	06/22/2051	Interest Rate Swap			83715A-AJ-8	UNSECURED NELNET STUDENT LOAN TRUS-SERIES	1	1,624,598	1,626,556
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,761,034	1,889,288	06/22/2021	06/22/2051	Interest Rate Swap			640330-AC-3	2015-2A CLASS B PENNSYLVANIA ST HGR EDU -SERIES	1	1,761,034	1,889,288
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		619,822	623,143	06/22/2021	06/22/2051	Interest Rate Swap			709163-GJ-2	2006 CL B CIT EDUCATION LOAN TRUST-SERIES	1	619,822	623,143
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		888,538	878,402	06/22/2021	06/22/2051	Interest Rate Swap			17284L-AB-0	2007-1 CLASS B Babson CLO Ltd 2015-I-BABSN 2015-IA	1	888,538	878,402
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,275,000	8,235,131	06/22/2021	06/22/2051	Interest Rate Swap			056162-AS-9	CR CULLEN/FROST CAP TR II-SUBORDINATED NOTE	1	8,275,000	8,235,131
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		22,277,773	24,985,830	06/22/2021	06/22/2051	Interest Rate Swap			230000-AB-7		2	22,277,773	24,985,830
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	300,000,000	13,651,047	9,595,782	06/28/2021	06/28/2051	Interest Rate Swap		(3,193,918)	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN SMB PRIVATE ED LN TR 2015-C LN BCK	3	13,651,047	12,789,700
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,835,300	1,862,534	06/28/2021	06/28/2051	Interest Rate Swap			78448R-AD-8	NT CL A-3 SMB PRIVATE ED LOAN TR 2015-A LN	1	1,835,300	1,862,534
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,571,158	5,638,912	06/28/2021	06/28/2051	Interest Rate Swap			78448P-AD-2	BACKED NT A-3	1	5,571,158	5,638,912
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		31,052,260	31,052,260	06/28/2021	06/28/2051	Interest Rate Swap			500798-MN-6	KREF Lending VII 2018-2 Term Loan Benefit Street Partners -BSP 2017-	1	31,052,260	31,052,260
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,600,000	11,595,232	06/28/2021	06/28/2051	Interest Rate Swap			08179C-AQ-4	11A A2R FLOATING ACCESS GROUP INC-SERIES 2005-B	1	11,600,000	11,595,232
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,377,110	2,370,638	06/28/2021	06/28/2051	Interest Rate Swap			00432C-CW-9	CLASS A3 EDUCATIONAL FUNDING OF T-SERIES	1	2,377,110	2,370,638
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,848,326	9,188,387	06/28/2021	06/28/2051	Interest Rate Swap			28148W-AC-7	2011-1 CLASS B CCLF SPV LLC-Revolving Credit Facility	1	8,848,326	9,188,387
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	06/28/2021	06/28/2051	Interest Rate Swap			12503Z-MM-8		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		25,748,144	25,748,144	06/28/2021	06/28/2051	Interest Rate Swap			03113#-MM-3	AMF Levered II, LLC - Revolver SLM STUDENT LOAN TRUST-SERIES 2005-	1	25,748,144	25,748,144
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,092,272	4,818,902	06/28/2021	06/28/2051	Interest Rate Swap			78442G-QA-7	6 CLASS B GOAL CAPITAL FUNDING TRU-SERIES	1	5,092,272	4,818,902
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,705,921	1,823,325	06/28/2021	06/28/2051	Interest Rate Swap			38021F-AB-7	2015-1 CLASS B EDUCATIONAL SERVICES OF -SERIES 15-	2	1,705,921	1,823,325
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,714,866	1,742,494	06/28/2021	06/28/2051	Interest Rate Swap			28138J-AB-0	2 CLASS B	1	1,714,866	1,742,494

STATEMENT AS OF SEPTEMBER 30, 2021 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		1,783,564	1,736,717	06/28/2021	06/28/2051	Interest Rate Swap			78442G-GM-2	SLM STUDENT LOAN TRUST 2003-4 LN BKD CTF CL B	2	1,783,564	1,736,717
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,384,500	1,447,262	06/28/2021	06/28/2051	Interest Rate Swap			28090A-AB-5	EDUCATIONAL SERVICES OF -2014-4 SERIES B	1	1,384,500	1,447,262
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,200,000	7,200,432	06/28/2021	06/28/2051	Interest Rate Swap			03767M-AE-8	Apidos CLO-SERIES 18-29A CLASS A1B	1	7,200,000	7,200,432
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,800,000	8,800,018	06/28/2021	06/28/2051	Interest Rate Swap			39729R-AC-2	Greenwood Park CLO Ltd-SERIES 18-1A CLASS B	1	8,800,000	8,800,018
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,500,000	10,500,441	06/28/2021	06/28/2051	Interest Rate Swap			13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	10,500,000	10,500,441
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,000,000	5,003,230	06/28/2021	06/28/2051	Interest Rate Swap			03768R-AG-1	Apidos CLO Series 19-32A-APID 2019-32A B1	1	5,000,000	5,003,230
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,750,000	11,767,120	06/28/2021	06/28/2051	Interest Rate Swap			92918B-AE-3	Voya CLO 2019-4 Ltd-VOYA 2019-4A B FLOATING COUP	1	11,750,000	11,767,120
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	200,000,000	7,624,132	5,258,823	06/28/2021	06/28/2051	Interest Rate Swap		(2,105,396)	281397-AP-4	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A1	1	7,624,132	7,364,219
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,913,641	11,161,920	06/28/2021	06/28/2051	Interest Rate Swap			MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN EDUCATION LOAN ASSET-BAC-SERIES	3	11,913,641	11,161,920
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,314,361	4,187,497	06/28/2021	06/28/2051	Interest Rate Swap			281397-AB-5	2003-1 CLASS A2 NELNET STUDENT LOAN TRUS-SERIES	1	4,314,361	4,187,497
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,724,969	3,816,517	06/28/2021	06/28/2051	Interest Rate Swap			64031Q-OK-5	2005-4 CLASS A4R1 EDLINC STUDENT LOAN FUND-SERIES	2	3,724,969	3,816,517
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,361,746	5,483,627	06/28/2021	06/28/2051	Interest Rate Swap			28108Q-AB-0	2012-1 CLASS B EDUCATION LOAN ASSET-BAC-SERIES	1	5,361,746	5,483,627
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,950,000	2,839,797	06/28/2021	06/28/2051	Interest Rate Swap			281397-AQ-2	2003-2 CLASS 2A2 GOAL CAPITAL FUNDING TR 2010-1	1	2,950,000	2,839,797
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,581,522	1,586,159	06/28/2021	06/28/2051	Interest Rate Swap			38021E-AA-2	STUDENT LN BKD NT NELNET STUDENT LOAN TRUS-SERIES	1	1,581,522	1,586,159
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,472,349	2,973,910	06/28/2021	06/28/2051	Interest Rate Swap			64031Q-CM-1	2005-4 CLASS A4R2 SLM STUDENT LN TR 2006-5-NOTE CL B	2	2,472,349	2,973,910
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,641,004	9,838,414	06/28/2021	06/28/2051	Interest Rate Swap			83149E-AG-2	Dryden 64 CLO Ltd-DRLSLF 2018-64A B	1	9,641,004	9,838,414
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,900,000	13,900,097	06/28/2021	06/28/2051	Interest Rate Swap			26251L-AE-4	NSLT 2013-2A B FLOATING COUPON	1	13,900,000	13,900,097
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		28,000,000	27,914,620	06/28/2021	06/28/2051	Interest Rate Swap			64033E-AB-2	1.591500 MATURITY 20520826 NORTHSTAR LN-TXB-A-3 ADJUSTABLE	1	28,000,000	27,914,620
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		21,972,817	21,709,928	06/28/2021	06/28/2051	Interest Rate Swap			66704J-AF-5	COUPON .52500 MATURITY 20420401 SLMA 2003-14 B FLOATING COUPON	1	21,972,817	21,709,928
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		14,724,763	14,226,021	06/28/2021	06/28/2051	Interest Rate Swap			78442G-KP-0	0.725750 MATURITY 20651025 NSLT 2021-1A B FLOATING COUPON	1	14,724,763	14,226,021
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,600,000	13,545,359	06/28/2021	06/28/2051	Interest Rate Swap			64034X-AB-9	MATURITY 20690725 NSLT 2020-1A B FLOATING COUPON	1	13,600,000	13,545,359
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,100,000	10,591,421	06/28/2021	06/28/2051	Interest Rate Swap			64034G-AB-6	1.841500 MATURITY 20680326 NELNET STUDENT LOAN TRUS-SERIES	1	10,100,000	10,591,421
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,502,580	6,275,746	06/28/2021	06/28/2051	Interest Rate Swap			64031C-AB-8	2012-2A CLASS B SLM STUDENT LOAN TRUST-SERIES 2005-5 CLASS B	1	6,502,580	6,275,746
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,382,314	4,323,964	06/28/2021	06/28/2051	Interest Rate Swap			78442G-PS-9	ASSURANT CLO I LTD-ASRNT 2018-1A A	1	4,382,314	4,323,964
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		16,275,000	16,276,953	06/28/2021	06/28/2051	Interest Rate Swap			04623T-AA-3	Tryon Park CLO Ltd-TPCLO 2013-1A A1JR	1	16,275,000	16,276,953
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,000,000	3,000,057	06/28/2021	06/28/2051	Interest Rate Swap			89852T-AN-8	BARDOT CLO, LTD	1	3,000,000	3,000,057
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,000,000	5,000,000	06/28/2021	06/28/2051	Interest Rate Swap			06744N-AG-2	COOK PARK CLO LTD-COOK 2018-1A A2 Navient Student Loan Tru-NAVSL	1	5,000,000	5,000,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,000,000	13,000,429	06/28/2021	06/28/2051	Interest Rate Swap			21623P-AC-1	2021-1A B KKR CLO 23 Ltd-KKR 23 B	1	13,000,000	13,000,429
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,000,000	2,008,043	06/28/2021	06/28/2051	Interest Rate Swap			63942N-AC-2	48252Y-AE-9	1	2,000,000	2,008,043
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,400,000	8,400,336	06/28/2021	06/28/2051	Interest Rate Swap			48252Y-AE-9	MXP001-TT-1	3	8,400,000	8,400,336
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	10,920,838	28,735,504	12/06/2016	12/06/2046	Interest Rate Swap		18,503,744	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN	3	10,920,838	10,231,760

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Carrying Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,670,596	12,826,011	12/06/2016	12/06/2046	Interest Rate Swap			83715R-AG-7	SOUTH CAROLINA STUDENT L-SERIES 2014-1 CLASS B	1	12,670,596	12,826,011
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,940,348	5,241,486	12/06/2016	12/06/2046	Interest Rate Swap			784420-AE-1	SLC STUDENT LOAN TRUST-SERIES 2005-1 CLASS B	1	4,940,348	5,241,486
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,150,377	3,083,078	12/06/2016	12/06/2046	Interest Rate Swap			78442G-QT-6	SLM STUDENT LOAN TRUST-SERIES 2005-8 CLASS B	1	3,150,377	3,083,078
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,300,000	19,242,100	12/06/2016	12/06/2046	Interest Rate Swap			15033E-AC-2	Cedar Funding IX CLO Ltd-SERIES 18-9A CLASS A2	1	19,300,000	19,242,100
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,645,000	2,678,982	12/06/2016	12/06/2046	Interest Rate Swap			63938E-AE-4	NAVIENT STUDENT LOAN TRU-SERIES 2014-1 CLASS B	1	2,645,000	2,678,982
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,330,943	2,195,732	12/06/2016	12/06/2046	Interest Rate Swap			64031A-AJ-5	NELNET STUDENT LOAN TRUS-SERIES 2006-3 CLASS B	1	2,330,943	2,195,732
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,341,872	6,807,646	12/06/2016	12/06/2046	Interest Rate Swap			63939L-AC-1	NAVIENT STUDENT LOAN TRU-SERIES 2015-3 CLASS B	1	6,341,872	6,807,646
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,346,591	3,412,521	12/06/2016	12/06/2046	Interest Rate Swap			64033J-AB-1	NELNET STUDENT LOAN TRUS-SERIES 2014-1A CLASS B	1	3,346,591	3,412,521
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,535,704	2,338,494	12/06/2016	12/06/2046	Interest Rate Swap			194266-AE-2	COLLEGE LOAN CORPORATION-SERIES 2005-2 CLASS B	1	2,535,704	2,338,494
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,202,799	3,288,959	12/06/2016	12/06/2046	Interest Rate Swap			64033N-AB-2	NELNET STUDENT LOAN TRUS-SERIES 2014-5A CLASS B	1	3,202,799	3,288,959
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,907,649	1,893,045	12/06/2016	12/06/2046	Interest Rate Swap			78442G-LJ-3	SLM STUDENT LOAN TRUST-SERIES 2004-3 CLASS B	1	1,907,649	1,893,045
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,250,000	3,155,372	12/06/2016	12/06/2046	Interest Rate Swap			64032A-AB-1	NELNET STUDENT LOAN TRUS-SERIES 2012-1A CLASS B	1	3,250,000	3,155,372
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	990,796	12/06/2016	12/06/2046	Interest Rate Swap			64032F-AH-7	NELNET STUDENT LOAN TRUS-SERIES 2007-2A CLASS A4A2	1	1,000,000	990,796
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,997,698	3,032,264	12/06/2016	12/06/2046	Interest Rate Swap			64033L-AD-2	NELNET STUDENT LOAN TRUS-SERIES 2014-2A CLASS B	1	2,997,698	3,032,264
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,240,000	3,200,698	12/06/2016	12/06/2046	Interest Rate Swap			64033K-AB-8	NELNET STUDENT LOAN TRUS-SERIES 2014-3A CLASS B	1	3,240,000	3,200,698
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,750,000	14,750,354	12/06/2016	12/06/2046	Interest Rate Swap			03767M-AG-3	Apidos CLO-SERIES 18-29A CLASS A2 Magnetite VIII Ltd-MAGNE 2014-8A	1	14,750,000	14,750,354
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,500,000	4,502,300	12/06/2016	12/06/2046	Interest Rate Swap			55952Y-AT-4	CR2 Ares XXXVIII CLO Ltd-SERIES 15-38A	1	4,500,000	4,502,300
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	6,641,261	12/06/2016	12/06/2046	Interest Rate Swap		31,333,867	04015U-AJ-7	CLASS BR	1	6,700,000	6,641,261
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	3,000,039	12/06/2016	12/06/2046	Interest Rate Swap			48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2	1	3,000,000	3,000,039
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,250,000	14,250,043	12/06/2016	12/06/2046	Interest Rate Swap			67112K-AB-5	QCP CLO Ltd-SERIES 18-15A CLASS A2	1	14,250,000	14,250,043
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	7,633,208	39,465,508	09/15/2017	09/15/2047	Interest Rate Swap			03073E-AM-7	AmerisourceBergen Corp-SENIOR UNSECURED	2	7,633,208	8,131,641
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,647,380	18,882,597	09/15/2017	09/15/2047	Interest Rate Swap			29364N-AS-7	ENTERGY MISSISSIPPI INC-SECURED NOTE	1	17,647,380	18,882,597
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,815,000	9,823,961	09/15/2017	09/15/2047	Interest Rate Swap			05684L-AG-0	Bain Capital Credit CLO-BCC 2021-1A C	1	9,815,000	9,823,961
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,924,060	29,051,001	09/15/2017	09/15/2047	Interest Rate Swap			75972Y-AA-9	RENAISSANCE FINANCE-SR UNSECURED	1	26,924,060	29,051,001
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,500,000	9,500,542	09/15/2017	09/15/2047	Interest Rate Swap			33882G-AJ-7	Flatiron CLO 17 Ltd-FLAT 2017-1A CR	1	9,500,000	9,500,542
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3,127,405	09/15/2017	09/15/2047	Interest Rate Swap			22615E-AE-0	Crestline Denali CLO Ltd-SERIES 2018-1A CLASS C	1	3,200,000	3,127,405
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	8,007,024	09/15/2017	09/15/2047	Interest Rate Swap			67104L-AG-2	OHA Loan Funding 2013-2 -OHALF 2013-2A CR	1	8,000,000	8,007,024
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,000,000	14,001,582	09/15/2017	09/15/2047	Interest Rate Swap			39862E-AB-0	GRIPPEN PARK CLO LTD-SERIES 17-1A CLASS B	1	14,000,000	14,001,582
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		52,951,816	52,951,816	09/15/2017	09/15/2047	Interest Rate Swap			50079e-MO-4	KREF Lending VII 2018-3 Term Loan	1	52,951,816	52,951,816
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,311,873	30,087,900	09/15/2017	09/15/2047	Interest Rate Swap			629394-AA-5	NTC CAPITAL I-UNSECURED BOND	2	28,311,873	30,087,900
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,400,000	5,401,031	09/15/2017	09/15/2047	Interest Rate Swap			64130H-AQ-4	Neuberger Berman Loan Ad-SERIES 2017-24A CLASS CR	1	5,400,000	5,401,031

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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*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,324,230	11,871,526	09/15/2017	09/15/2047	Interest Rate Swap			00206R-GL-0	AT&T Inc-SENIOR UNSECURED	2	10,324,230	11,871,526
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,022,484	22,537,071	09/15/2017	09/15/2047	Interest Rate Swap			00928Q-AQ-4	AIRCATTLE LTD-SENIOR UNSECURED	2	21,022,484	22,537,071
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,662,235	23,377,722	09/15/2017	09/15/2047	Interest Rate Swap			29365T-AF-1	Entergy Texas Inc-SECURED	2	21,662,235	23,377,722
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,650,042	15,607,447	09/15/2017	09/15/2047	Interest Rate Swap			90933J-AA-9	UNITED AIRLINES 2016-2 C-FIRST LIEN	3	15,650,042	15,607,447
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	1,505,068	33,399,877	09/15/2017	09/15/2047	Interest Rate Swap		31,736,761	031162-CJ-7	AMGEN INC-SENIOR UNSECURED	2	1,505,068	1,663,116
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		175,931	186,317	09/15/2017	09/15/2047	Interest Rate Swap			445658-CD-7	JB HUNT TRANSPRT SVCS-SENIOR UNSECURED NOTE	2	175,931	186,317
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		22,131,093	25,323,991	09/15/2017	09/15/2047	Interest Rate Swap			456866-AM-4	INGERSOLL-RAND CO-DEBENTURE	2	22,131,093	25,323,991
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		16,208,590	16,297,441	09/15/2017	09/15/2047	Interest Rate Swap			664397-AK-2	EVERSOURCE ENERGY-UNSECURED NOTE	2	16,208,590	16,297,441
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		164,808,137	164,900,495	09/15/2017	09/15/2047	Interest Rate Swap			42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	164,808,137	164,900,495
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		5,900,000	5,884,725	09/15/2017	09/15/2047	Interest Rate Swap			05875M-AS-1	Ballyrock CLO 2019-2 Ltd-SERIES 19-2A CLASS BR	1	5,900,000	5,884,725
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		17,841,137	20,056,159	09/15/2017	09/15/2047	Interest Rate Swap			25389J-AQ-9	DIGITAL REALTY TRUST LP-SENIOR UNSECURED	2	17,841,137	20,056,159
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		(1,802,508)	(1,998,935)	09/15/2017	09/15/2047	Interest Rate Swap			465077-AK-1	ISRAEL ELECTRIC CORP LTD-SECURED NOTE	2	(1,802,508)	(1,998,935)
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		6,466,407	6,939,762	09/15/2017	09/15/2047	Interest Rate Swap			919794-AB-3	VALLEY NATIONAL BANCORP-SUBORDINATED NOTE	2	6,466,407	6,939,762
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		13,908,972	16,865,020	09/15/2017	09/15/2047	Interest Rate Swap			042735-AK-6	Arrow Electronics Inc-DEBENTURE	2	13,908,972	16,865,020
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		3,000,000	3,000,312	09/15/2017	09/15/2047	Interest Rate Swap			83012Q-AE-4	Sixth Street CLO-SIXST 2021-20A C	1	3,000,000	3,000,312
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	7,394,835	39,551,575	09/15/2017	09/15/2047	Interest Rate Swap		31,951,637	00287Y-AL-3	AbbVie Inc-SENIOR UNSECURED NOTE	2	7,394,835	7,599,938
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		3,399,915	3,465,800	09/15/2017	09/15/2047	Interest Rate Swap			04352E-AA-3	Ascension Health-SENIOR UNSECURED	1	3,399,915	3,465,800
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		5,173,712	5,634,516	09/15/2017	09/15/2047	Interest Rate Swap			195869-AP-7	COLONIAL PIPELINE CO-SR UNSECURED	1	5,173,712	5,634,516
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		47,703,391	53,730,858	09/15/2017	09/15/2047	Interest Rate Swap			254709-AM-0	DISCOVER FINANCIAL SVS-SENIOR UNSECURED	2	47,703,391	53,730,858
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		9,528,521	9,792,500	09/15/2017	09/15/2047	Interest Rate Swap			444859-BA-9	Humana Inc-SENIOR UNSECURED NOTE	2	9,528,521	9,792,500
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		2,500,000	2,500,470	09/15/2017	09/15/2047	Interest Rate Swap			50189P-AN-2	LCM LTD PARTNERSHIP-SERIES 25A CLASS C2	1	2,500,000	2,500,470
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		5,313,904	5,411,951	09/15/2017	09/15/2047	Interest Rate Swap			09247X-AJ-0	BlackRock Inc-SENIOR UNSECURED NOTE	1	5,313,904	5,411,951
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		66,300,000	65,966,710	09/15/2017	09/15/2047	Interest Rate Swap			858102-AX-4	Steele Creek CLO 2016-1 -SERIES 2016-1A CLASS AR	1	66,300,000	65,966,710
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		47,048,511	55,796,592	09/15/2017	09/15/2047	Interest Rate Swap			341081-FG-7	FLORIDA POWER & LIGHT CO-SECURED BOND	1	47,048,511	55,796,592
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		8,800,000	8,764,879	09/15/2017	09/15/2047	Interest Rate Swap			05683L-AC-0	Bain Capital Credit CLO -BCC 2018-1A A2	1	8,800,000	8,764,879
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		11,647,989	12,616,486	09/15/2017	09/15/2047	Interest Rate Swap			224044-CG-0	COX COMMUNICATIONS INC-SENIOR UNSECURED	2	11,647,989	12,616,486
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,276,691	16,650,121	09/15/2017	09/15/2047	Interest Rate Swap			709599-AZ-7	Penske Truck Leasing Co -SENIOR UNSECURED	2	15,276,691	16,650,121
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		20,362,931	23,038,930	09/15/2017	09/15/2047	Interest Rate Swap			98389B-AV-2	Xcel Energy Inc-SENIOR UNSECURED	2	20,362,931	23,038,930
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	16,895,741	49,472,928	09/15/2017	09/15/2047	Interest Rate Swap		31,468,165	00774M-AB-1	AERCAP IRELAND CAPITAL D-SENIOR UNSECURED	2	16,895,741	18,004,763
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		18,414,548	19,980,574	09/15/2017	09/15/2047	Interest Rate Swap			378272-AL-2	GLENDORE FUNDING LLC-SR UNSECURED	2	18,414,548	19,980,574
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		50,422,197	49,227,532	09/15/2017	09/15/2047	Interest Rate Swap			191216-CY-4	Coca-Cola Co/The-SENIOR UNSECURED	1	50,422,197	49,227,532

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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*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		16,485,344	17,824,377	09/15/2017	09/15/2047	Interest Rate Swap			09778P-AA-3	Bon Secours Mercy Health-SECURED	1	16,485,344	17,824,377
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		18,296,214	20,374,245	09/15/2017	09/15/2047	Interest Rate Swap			67103H-AF-4	O'REILLY AUTOMOTIVE INC-SENIOR UNSECURED	2	18,296,214	20,374,245
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		1,617,365	1,778,900	09/15/2017	09/15/2047	Interest Rate Swap			806851-AG-6	SCHLUMBERGER HLDGS CORP-SR UNSECURED	2	1,617,365	1,778,900
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		5,453,630	5,899,589	09/15/2017	09/15/2047	Interest Rate Swap			75625Q-AD-1	Reckitt Benckiser Treasu-SENIOR UNSECURED	1	5,453,630	5,899,589
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		22,831,762	25,319,838	09/15/2017	09/15/2047	Interest Rate Swap			465077-AK-1	ISRAEL ELECTRIC CORP LTD-SECURED NOTE	2	22,831,762	25,319,838
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,786,324	18,299,839	09/15/2017	09/15/2047	Interest Rate Swap			23338V-AE-6	DTE Electric Co-SECURED	1	15,786,324	18,299,839
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		71,002,890	84,830,598	09/15/2017	09/15/2047	Interest Rate Swap			458140-AK-6	INTEL CORP-SENIOR UNSECURED NOTE	1	71,002,890	84,830,598
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		9,635,451	10,930,855	09/15/2017	09/15/2047	Interest Rate Swap			11271L-AC-6	Brookfield Finance Inc-SENIOR UNSECURED	1	9,635,451	10,930,855
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		1,786,205	1,785,229	09/15/2017	09/15/2047	Interest Rate Swap			20162R-AB-8	Marine Corps Community S-UNSECURED BOND	1	1,786,205	1,785,229
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		682,162	939,381	09/15/2017	09/15/2047	Interest Rate Swap			40728T-AA-1	HAMILTON COLLEGE-UNSECURED	1	682,162	939,381
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		1,912,426	2,151,758	09/15/2017	09/15/2047	Interest Rate Swap			75625Q-AE-9	Reckitt Benckiser Treasu-SENIOR UNSECURED	1	1,912,426	2,151,758
Awaiting PPN	Sovereign Bond of Brazil	1Z	5,000,000	10,749,584	11,529,437	06/21/2021	12/20/2026	5 Yr Credit Default Swap	(215,658)	(255,719)	912810-RP-5	US TREAS N/B-NOTE	1	10,965,242	11,785,156
Awaiting PPN	Sovereign Bond of Mexico	2Z	20,000,000	24,343,740	25,933,146	06/21/2021	12/20/2026	5 Yr Credit Default Swap	70,123	(19,794)	912833-LL-2	US TREASURY-STRIP COUPON RECEIPT	1	24,273,617	25,952,940
Awaiting PPN	Sovereign Bond of Columbia	2Z	30,000,000	34,335,969	40,438,421	06/21/2021	12/20/2026	5 Yr Credit Default Swap	(644,441)	(1,025,642)	912810-RV-2	US TREASURY N/B-UNSECURED	1	34,980,410	41,464,063
Awaiting PPN	Sovereign Bond of India	2Z	40,000,000	31,404,168	37,096,300	09/20/2021	12/20/2026	5 Yr Credit Default Swap	421,519	370,987	912810-RV-2	US TREASURY N/B-UNSECURED	1	30,982,649	36,725,313
Awaiting PPN	Sovereign Bond of India	2Z		14,892,144	17,370,704	09/20/2021	12/20/2026	5 Yr Credit Default Swap			912810-RU-4	US TREASURY N/B-UNSECURED	1	14,892,144	17,370,704
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1	200,000,000	55,874,284	335,828	11/07/2018	11/07/2048	Interest Rate Swap		(66,757,076)	882508-BD-5	Texas Instruments Inc-SENIOR UNSECURED	1	55,874,284	67,092,904
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1		48,993,312	59,035,397	11/07/2018	11/07/2048	Interest Rate Swap			745332-CG-9	PUGET SOUND ENERGY INC-SECURED	1	48,993,312	59,035,397
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1		48,662,450	59,550,239	11/07/2018	11/07/2048	Interest Rate Swap			81373P-AA-1	Securian Financial Group-SENIOR UNSECURED	1	48,662,450	59,550,239
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1		54,569,013	63,905,236	11/07/2018	11/07/2048	Interest Rate Swap			92826C-AF-9	VISA INC-SR UNSECURED	1	54,569,013	63,905,236
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1		37,239,393	49,277,504	11/07/2018	11/07/2048	Interest Rate Swap			670346-AH-8	NUCOR CORP-SENIOR UNSECURED NOTE	1	37,239,393	49,277,504
57629*DIW8	Evergreen Basket of Floating Rate Corporate Bonds	1	300,000,000	57,239,013	(26,960,799)	11/08/2018	11/08/2048	Interest Rate Swap		(99,202,611)	125720-AH-8	CME Group Inc-SENIOR UNSECURED	1	57,239,013	72,241,812
57629*DIW8	Evergreen Basket of Floating Rate Corporate Bonds	1		51,360,164	60,033,425	11/08/2018	11/08/2048	Interest Rate Swap			00440E-AW-7	ACE INA HOLDINGS-SR UNSECURED	1	51,360,164	60,033,425
57629*DIW8	Evergreen Basket of Floating Rate Corporate Bonds	1		1,013,239	1,163,697	11/08/2018	11/08/2048	Interest Rate Swap			30231G-AW-2	EXXON MOBIL CORPORATION-SR UNSECURED	1	1,013,239	1,163,697
57629*DIW8	Evergreen Basket of Floating Rate Corporate Bonds	1		58,082,716	68,798,970	11/08/2018	11/08/2048	Interest Rate Swap			037833-BX-7	APPLE INC-SENIOR UNSECURED	1	58,082,716	68,798,970
57629*DIW8	Evergreen Basket of Floating Rate Corporate Bonds	1		56,327,021	64,125,320	11/08/2018	11/08/2048	Interest Rate Swap			91324P-CR-1	UNITEDHEALTH GROUP INC-SR UNSECURED	1	56,327,021	64,125,320
57629*DIW8	Evergreen Basket of Floating Rate Corporate Bonds	1		76,806,939	85,554,889	11/08/2018	11/08/2048	Interest Rate Swap			023135-AQ-9	AMAZON.COM INC-SR UNSECURED	1	76,806,939	85,554,889
57629*DIW8	Evergreen Basket of Floating Rate Corporate Bonds	1		11,321,221	13,559,920	11/08/2018	11/08/2048	Interest Rate Swap			438516-BS-4	Honeywell International -SENIOR UNSECURED	1	11,321,221	13,559,920
57629*DIW8	Evergreen Basket of Floating Rate Corporate Bonds	1		10,000,000	10,036,570	11/08/2018	11/08/2048	Interest Rate Swap			12511A-AC-8	CBAM Ltd-CBAM 2020-13A B1 BlueMountain CLO XXX Ltd-SERIES 20-	1	10,000,000	10,036,570
57629*DIW8	Evergreen Basket of Floating Rate Corporate Bonds	1		6,700,000	6,703,846	11/08/2018	11/08/2048	Interest Rate Swap			09630Q-AC-5	30A CLASS B APPLE INC FIXED COUPON 2.650000	1	6,700,000	6,703,846
57629*DIW8	Evergreen Basket of Floating Rate Corporate Bonds	1		18,144,068	17,762,754	11/08/2018	11/08/2048	Interest Rate Swap			037833-DW-7	MATURITY 20500511 APPLE INC	1	18,144,068	17,762,754
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1	160,000,000	37,918,423	(10,808,475)	11/08/2018	11/08/2048	Interest Rate Swap		(53,121,457)	575634-AT-7	MASSACHUSETTS ELECTRIC-SENIOR UNSECURED	2	37,918,423	42,312,982
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		35,412,383	40,697,873	11/08/2018	11/08/2048	Interest Rate Swap			45138L-BD-4	IDAHO POWER CORP-SECURED NOTE	1	35,412,383	40,697,873
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		29,322,555	35,463,558	11/08/2018	11/08/2048	Interest Rate Swap			29246Q-AB-1	Empresa de Transporte de-SENIOR UNSECURED	1	29,322,555	35,463,558

STATEMENT AS OF SEPTEMBER 30, 2021 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*DU1	Evergreen Basket of Floating Rate Corporate Bonds	1		27,756,503	34,214,295	11/08/2018	11/08/2048	Interest Rate Swap			771196-BH-4	ROCHE HOLDING INC-SENIOR UNSECURED NOTE	1	27,756,503	34,214,295
57629*DU1	Evergreen Basket of Floating Rate Corporate Bonds	1		30,740,677	36,183,166	11/08/2018	11/08/2048	Interest Rate Swap			437076-BH-4	Home Depot Inc/The-SENIOR UNSECURED	1	30,740,677	36,183,166
57629*DU1	Evergreen Basket of Floating Rate Corporate Bonds	1		24,641,947	30,982,323	11/08/2018	11/08/2048	Interest Rate Swap			578454-AD-2	MAYO CLINIC-UNSECURED	1	24,641,947	30,982,323
57629*DU1	Evergreen Basket of Floating Rate Corporate Bonds	1		17,592,050	19,315,126	11/08/2018	11/08/2048	Interest Rate Swap			571676-AH-8	Mars Inc-SENIOR UNSECURED	1	17,592,050	19,315,126
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1	160,000,000	36,932,593	1,751,948	12/10/2018	12/10/2048	Interest Rate Swap		(41,598,207)	828807-CZ-8	SIMON PROPERTY GROUP LP-SENIOR UNSECURED	1	36,932,593	43,350,155
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1		32,886,511	40,091,281	12/10/2018	12/10/2048	Interest Rate Swap			12189L-BB-6	BURLINGTN NORTH SANTA FE-SENIOR UNSECURED	1	32,886,511	40,091,281
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1		33,999,391	41,107,219	12/10/2018	12/10/2048	Interest Rate Swap			391382-AB-4	GREAT-WEST LIFE&CO FINANC-SENIOR UNSECURED	1	33,999,391	41,107,219
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1		30,535,861	36,118,452	12/10/2018	12/10/2048	Interest Rate Swap			455434-BR-0	INDIANAPOLIS PI&R & LIGHT-SECURED BOND	1	30,535,861	36,118,452
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1		54,329,905	67,125,539	12/10/2018	12/10/2048	Interest Rate Swap			002824-BH-2	ABBOTT LABORATORIES-SENIOR UNSECURED	1	54,329,905	67,125,539
57629*EP2	Evergreen Basket of Floating Rate Corporate Bonds	1	165,000,000	60,494,028	32,357,776	02/04/2019	02/04/2049	Interest Rate Swap		(37,303,359)	68389X-AM-7	ORACLE CORP-SENIOR UNSECURED NOTE	2	60,494,028	69,661,135
57629*EP2	Evergreen Basket of Floating Rate Corporate Bonds	1		63,288,872	74,660,204	02/04/2019	02/04/2049	Interest Rate Swap			149123-CB-5	Caterpillar Inc-SENIOR UNSECURED BOND	1	63,288,872	74,660,204
57629*EP2	Evergreen Basket of Floating Rate Corporate Bonds	1		72,469,924	87,589,596	02/04/2019	02/04/2049	Interest Rate Swap			377372-AE-7	GLAXOSMITHKLINE CAP INC-SR UNSECURED	1	72,469,924	87,589,596
57629*EP2	Evergreen Basket of Floating Rate Corporate Bonds	1		29,069,684	33,111,516	02/04/2019	02/04/2049	Interest Rate Swap			983024-AN-0	Wyeth LLC-NOTE	1	29,069,684	33,111,516
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	255,154,891	56,989,830	65,906,211	07/29/2021	07/29/2022	TRS Bond Index		(8,701,838)	539830-AW-9	Lockheed Martin Corp-SENIOR UNSECURED NOTE	1	56,989,830	74,608,049
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,058,199	1,059,075	07/29/2021	07/29/2022	TRS Bond Index			89153V-AB-5	Total Capital Internatio-SENIOR UNSECURED NOTE	1	1,058,199	1,059,075
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,493,494	1,548,695	07/29/2021	07/29/2022	TRS Bond Index			485134-BN-9	KANSAS CITY POWER & LT-SENIOR UNSECURED NOTE	1	1,493,494	1,548,695
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,993,322	16,192,673	07/29/2021	07/29/2022	TRS Bond Index			52107Q-AJ-4	Lazard Group LLC-SENIOR UNSECURED	2	13,993,322	16,192,673
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,652,211	16,474,152	07/29/2021	07/29/2022	TRS Bond Index			767201-AD-8	RIO TINTO FIN USA LTD-SENIOR UNSECURED NOTE	1	13,652,211	16,474,152
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,377,476	1,682,986	07/29/2021	07/29/2022	TRS Bond Index			12189L-AW-1	BURLINGTN NORTH SANTA FE-SENIOR UNSECURED	1	1,377,476	1,682,986
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		15,656,024	16,463,313	07/29/2021	07/29/2022	TRS Bond Index			03076C-AH-9	Ameriprise Financial Inc-SENIOR UNSECURED	1	15,656,024	16,463,313
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,468,303	14,641,835	07/29/2021	07/29/2022	TRS Bond Index			92928Q-AE-8	WEA Finance LLC-SENIOR UNSECURED	2	13,468,303	14,641,835
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,951,579	9,607,517	07/29/2021	07/29/2022	TRS Bond Index			373298-CF-3	GEORGIA-PACIFIC LLC-SENIOR UNSECURED NOTE	1	8,951,579	9,607,517
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,265,457	8,771,488	07/29/2021	07/29/2022	TRS Bond Index			45866F-AA-2	INTERCONTINENTALEXCHANGE-SENIOR UNSECURED NOTE	1	8,265,457	8,771,488
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,706,679	4,791,038	07/29/2021	07/29/2022	TRS Bond Index			908906-AC-4	MJFG AMERICAS HLDGS CORP-SENIOR UNSECURED NOTE	1	4,706,679	4,791,038
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,214,006	5,235,357	07/29/2021	07/29/2022	TRS Bond Index			020002-AZ-4	ALLSTATE CORP-SR UNSECURED	1	5,214,006	5,235,357
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		263,245	264,588	07/29/2021	07/29/2022	TRS Bond Index			12189L-AQ-4	Burlington Northern Sant-SENIOR UNSECURED	1	263,245	264,588
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		26,582,115	29,860,053	07/29/2021	07/29/2022	TRS Bond Index			448814-EJ-8	HYDRO-QUEBEC-NOTE	1	26,582,115	29,860,053
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		12,400,000	12,400,000	07/29/2021	07/29/2022	TRS Bond Index			38138D-AG-1	Goldentree Loan Managem-GLM 2019-5A B	1	12,400,000	12,400,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		60,000,000	59,918,160	07/29/2021	07/29/2022	TRS Bond Index			67332F-AD-5	RRPF Engine Leasing Ltd Senior Secured	2	60,000,000	59,918,160
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		12,500,000	12,499,988	07/29/2021	07/29/2022	TRS Bond Index			67115L-AC-8	Oak Hill Credit Partners-OAKC 2021-16A B	1	12,500,000	12,499,988
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	282,968,750	4,760,395	17,519,882	06/08/2021	06/08/2022	TRS Bond Index		12,291,937	571748-AZ-5	Marsh & McLennan Cos Inc-SR UNSECURED	2	4,760,395	5,227,945

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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
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		5,528,499	6,036,832	06/08/2021	06/08/2022	TRS Bond Index			69353R-EQ-7	PNC Bank NA-SENIOR UNSECURED	1	5,528,499	6,036,832
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		10,550,000	10,550,000	06/08/2021	06/08/2022	TRS Bond Index			74983A-AC-7	RR 19 Ltd-RRAM 2021-19A A2	1	10,550,000	10,550,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		17,345,193	18,863,490	06/08/2021	06/08/2022	TRS Bond Index			52107Q-AG-0	LAZARD GROUP LLC-SENIOR UNSECURED	2	17,345,193	18,863,490
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		17,221,033	19,011,123	06/08/2021	06/08/2022	TRS Bond Index			780082-AD-5	Royal Bank of Canada-SUBORDINATED	1	17,221,033	19,011,123
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		18,707,501	20,201,765	06/08/2021	06/08/2022	TRS Bond Index			00830Y-AB-7	Africa Finance Corp-SENIOR UNSECURED	1	18,707,501	20,201,765
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		13,097,223	14,792,440	06/08/2021	06/08/2022	TRS Bond Index			74340X-BH-3	Prologis LP-SENIOR UNSECURED	1	13,097,223	14,792,440
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		5,704,908	6,017,585	06/08/2021	06/08/2022	TRS Bond Index			845743-BP-7	SOUTHWESTERN PUBLIC SERV-SECURED	1	5,704,908	6,017,585
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		14,000,000	14,006,160	06/08/2021	06/08/2022	TRS Bond Index			67592R-AC-7	Wells Fargo-OCT53 2021-1A B	1	14,000,000	14,006,160
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		29,120,465	35,011,360	06/08/2021	06/08/2022	TRS Bond Index			911312-AJ-5	UNITED PARCEL SERVICE IN-SENIOR UNSECURED NOTE	1	29,120,465	35,011,360
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		7,500,000	7,674,659	06/08/2021	06/08/2022	TRS Bond Index			06654D-AB-3	Banner Health-UNSECURED	1	7,500,000	7,674,659
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		3,047,891	3,291,948	06/08/2021	06/08/2022	TRS Bond Index			06051G-GA-1	BANK OF AMERICA CORP-SENIOR UNSECURED	1	3,047,891	3,291,948
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		121,719,835	121,719,835	06/08/2021	06/08/2022	TRS Bond Index			57542Z-A7-2	MM Investment Holding Revolver Floating Line	2	121,719,835	121,719,835
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z		15,000,000	15,002,025	06/08/2021	06/08/2022	TRS Bond Index			67102Q-AZ-1	OHA Credit Partners VII -SERIES 2012-7A CLASS BR3	1	15,000,000	15,002,025
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	33,649,628	53,926,799	07/31/2019	07/31/2049	Interest Rate Swap		20,277,171	90139P-AB-5	Twin Brook Capital Funding I WSPV, LLC	1	33,649,628	33,649,628
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		32,051,069	32,051,069	07/31/2019	07/31/2049	Interest Rate Swap			90139Q-AB-3	Twin Brook Capital Funding II WSPV, LLC	1	32,051,069	32,051,069
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	25,070,000	07/31/2019	07/31/2049	Interest Rate Swap			72403Z-NL-4	PIONEERS GATE LLC 2019-6 AXIS Note	1	25,000,000	25,070,000
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	50,008,900	07/31/2019	07/31/2049	Interest Rate Swap			03329F-AN-4	ANCHC 2020-15A AR FLOATING COUPON MATURITY 20340720	1	50,000,000	50,008,900
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,364,536	21,517,953	07/31/2019	07/31/2049	Interest Rate Swap			05682V-AA-3	BAIN CAPITAL CREDIT CLO -SERIES 18-2A CLASS A1	1	21,364,536	21,517,953
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,001,710	07/31/2019	07/31/2049	Interest Rate Swap			88432U-AC-0	WINDR 2018-3A A2 FLOATING COUPON 1.638250 MATURITY 20310120	1	15,000,000	15,001,710
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,010,740	07/31/2019	07/31/2049	Interest Rate Swap			04019L-AL-8	ARES LI CLO Ltd-ARES 2019-51A A1R	1	15,000,000	15,010,740
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,700,000	14,700,000	07/31/2019	07/31/2049	Interest Rate Swap			55821L-AC-8	Madison Park Funding XXX-MDPK 2021-39A B	1	14,700,000	14,700,000
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		44,048,613	51,946,421	07/31/2019	07/31/2049	Interest Rate Swap			341081-FR-3	Florida Power & Light Co-SECURED	1	44,048,613	51,946,421
57629*EF4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	84,000,000	105,171,126	07/31/2019	07/31/2049	Interest Rate Swap		20,759,526	72403Z-MX-9	PIONEERS GATE LLC 2017-1 FNBM	1	84,000,000	84,411,600
57629*EF4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		68,000,000	68,290,904	07/31/2019	07/31/2049	Interest Rate Swap			48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A	1	68,000,000	68,290,904
57629*EF4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		54,687,500	54,703,906	07/31/2019	07/31/2049	Interest Rate Swap			72403Z-NI-1	PIONEERS GATE LLC 2019-3 BWCONA Note	1	54,687,500	54,703,906
57629*EF4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,625,000	7,626,182	07/31/2019	07/31/2049	Interest Rate Swap			48250E-AE-5	KKR CLO 30 Ltd-KKR 30A B1	1	7,625,000	7,626,182
57629*EF4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	7,000,000	07/31/2019	07/31/2049	Interest Rate Swap			38136N-AE-6	Goldentree Loan Manageme-GLM 2020-8A C	1	7,000,000	7,000,000
57629*EF4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,300,000	18,301,903	07/31/2019	07/31/2049	Interest Rate Swap			83012Q-AA-2	Sixth Street CLO-SIXST 2021-20A A1	1	18,300,000	18,301,903
57629*EF4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,899,988	07/31/2019	07/31/2049	Interest Rate Swap			64133V-AC-1	Neuberger Berman CLO Ltd-NEUB 2021-44A B	1	11,900,000	11,899,988
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	3,413,872	24,036,676	08/01/2019	08/01/2049	Interest Rate Swap		20,213,374	207597-EJ-0	Connecticut Light & Powe-SECURED	1	3,413,872	3,823,302
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,138,288	14,236,978	08/01/2019	08/01/2049	Interest Rate Swap			38141G-GS-7	Goldman Sachs Group Inc/-SENIOR UNSECURED NOTE	2	14,138,288	14,236,978

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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*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,592,247	1,696,151	08/01/2019	08/01/2049	Interest Rate Swap			771196-BK-7	ROCHE HOLDING INC-SR UNSECURED	1	1,592,247	1,696,151
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,560,111	11,895,240	08/01/2019	08/01/2049	Interest Rate Swap			007589-AE-4	Advocate Health & Hospit-UNSECURED	1	11,560,111	11,895,240
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,327,121	3,765,951	08/01/2019	08/01/2049	Interest Rate Swap			78409V-AM-6	S&P Global Inc-SENIOR UNSECURED	1	3,327,121	3,765,951
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,936,906	11,342,542	08/01/2019	08/01/2049	Interest Rate Swap			67080L-AA-3	Nuveen LLC-SENIOR UNSECURED	1	10,936,906	11,342,542
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		212,871	214,495	08/01/2019	08/01/2049	Interest Rate Swap			02377A-AA-6	AMER AIRLIN 14-1 A PTT-SECURED NOTE	3	212,871	214,495
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,826,461	11,281,027	08/01/2019	08/01/2049	Interest Rate Swap			12572Q-AJ-4	CME Group Inc-SENIOR UNSECURED	1	10,826,461	11,281,027
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,676,211	2,761,676	08/01/2019	08/01/2049	Interest Rate Swap			133131-AT-9	CAMDEN PROPERTY TRUST-SENIOR UNSECURED NOTE REID	1	2,676,211	2,761,676
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,394,020	10,897,688	08/01/2019	08/01/2049	Interest Rate Swap			828807-DE-4	Simon Property Group LP-SENIOR UNSECURED	1	10,394,020	10,897,688
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,142,492	12,879,854	08/01/2019	08/01/2049	Interest Rate Swap			039483-AN-2	Archer-Daniels-Midland C-NOTE General Dynamics Corp-SENIOR UNSECURED	1	10,142,492	12,879,854
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,592,606	3,904,611	08/01/2019	08/01/2049	Interest Rate Swap			369550-BG-2	CANYC 2020-1A BR FLOATING COUPON MATURITY 20340715	1	3,592,606	3,904,611
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,008,870	08/01/2019	08/01/2049	Interest Rate Swap			13876L-AL-1	HYDRO-QUEBEC-DEBENTURE	1	10,000,000	10,008,870
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,001,139	10,207,187	08/01/2019	08/01/2049	Interest Rate Swap			448814-DX-8	JPMorgan Chase & Co-SR UNSECURED	1	10,001,139	10,207,187
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		125,062	132,840	08/01/2019	08/01/2049	Interest Rate Swap			46625H-KC-3	ENTERGY LOUISIANA LLC 1ST MTD BD Baker Hughes a GE Co LLC-SENIOR UNSECURED	1	125,062	132,840
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,700,520	6,098,242	08/01/2019	08/01/2049	Interest Rate Swap			29364W-AM-0	BHP BILLITON FIN USA LTD-SR UNSECURED	1	5,700,520	6,098,242
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,252,656	12,327,110	08/01/2019	08/01/2049	Interest Rate Swap			05723K-AD-2	KEENAN DEV ASSOCS TENN LLC LEASE REV BD 2005	1	12,252,656	12,327,110
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,888,726	7,897,056	08/01/2019	08/01/2049	Interest Rate Swap			055451-AQ-1	Walmart Inc-SENIOR UNSECURED	1	7,888,726	7,897,056
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,299,292	3,281,513	08/01/2019	08/01/2049	Interest Rate Swap			48730P-AC-4	3M Co-SENIOR UNSECURED	1	3,299,292	3,281,513
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,799,470	3,964,768	08/01/2019	08/01/2049	Interest Rate Swap			931142-EE-9	Africa Finance Corp-SENIOR UNSECURED	1	3,799,470	3,964,768
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,247,975	3,372,270	08/01/2019	08/01/2049	Interest Rate Swap			88579Y-BC-4	ARCHER-DANIELS-MIDLAND C-SENIOR UNSECURED	1	3,247,975	3,372,270
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,196,038	25,501,791	08/01/2019	08/01/2049	Interest Rate Swap			00830Y-AC-5	QHA Loan Funding 2013-2 -QHAF 2013-2A AR	1	23,196,038	25,501,791
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		38,212,943	45,444,651	08/01/2019	08/01/2049	Interest Rate Swap			039483-BM-3	PIONEERS GATE LLC 2017 2 GSCF 2011-2A-1	1	38,212,943	45,444,651
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		54,100,000	54,104,707	08/01/2019	08/01/2049	Interest Rate Swap			67104L-AE-7	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A2	1	54,100,000	54,104,707
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	2,514,078	14,599,339	08/01/2019	08/01/2049	Interest Rate Swap		12,076,965	72403*-AK-8	Oak Hill Credit Partners-OAKC 2021-16A A	1	2,514,078	2,522,374
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,800,000	10,801,037	08/01/2019	08/01/2049	Interest Rate Swap			94949J-AC-9	HYDRO-QUEBEC-DEBENTURE	1	10,800,000	10,801,037
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		42,900,000	42,917,503	08/01/2019	08/01/2049	Interest Rate Swap			67115L-AA-2	NESTLE PURINA PETCARE CO-DEBENTURE	1	42,900,000	42,917,503
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,994,984	6,550,307	08/01/2019	08/01/2049	Interest Rate Swap			448814-CP-6	ABBOTT LABORATORIES-SENIOR UNSECURED	1	4,994,984	6,550,307
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,993,954	5,141,501	08/01/2019	08/01/2049	Interest Rate Swap			751277-AQ-7	NY Society for Relief of-SECURED ONCOR ELECTRIC DELIVERY-SENIOR SECURED NOTE	1	4,993,954	5,141,501
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,614,155	4,002,568	08/01/2019	08/01/2049	Interest Rate Swap			002824-BM-1	PIONEERS GATE LLC 2017-1 FNBM	1	3,614,155	4,002,568
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,314,491	4,649,422	08/01/2019	08/01/2049	Interest Rate Swap			44107H-AC-6		1	4,314,491	4,649,422
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,862,459	4,915,643	08/01/2019	08/01/2049	Interest Rate Swap			68233J-AR-5		1	4,862,459	4,915,643
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		66,000,000	66,323,400	08/01/2019	08/01/2049	Interest Rate Swap			72403Z-MX-9		1	66,000,000	66,323,400

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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	Carrying Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,600,000	5,560,066	08/01/2019	08/01/2049	Interest Rate Swap			40437W-AS-7	HPS Loan Management 14-2-HLM 14A-19 BR	1	5,600,000	5,560,066
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		256,887	257,084	08/01/2019	08/01/2049	Interest Rate Swap			341081-FJ-1	FLORIDA POWER & LIGHT CO-SECURED INTERCONTINENTALEXCHANGE-SENIOR UNSECURED	1	256,887	257,084
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	2,122,443	22,520,490	08/01/2019	08/01/2049	Interest Rate Swap		20,213,374	45866F-AD-6	UNSECURED	1	2,122,443	2,307,116
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,521,941	9,546,609	08/01/2019	08/01/2049	Interest Rate Swap			64952W-CX-9	New York Life Global Fun-SECURED	1	8,521,941	9,546,609
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,173,978	10,271,605	08/01/2019	08/01/2049	Interest Rate Swap			927804-FZ-2	Virginia Electric & Powe-SENIOR UNSECURED	2	9,173,978	10,271,605
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		299,375	320,224	08/01/2019	08/01/2049	Interest Rate Swap			907818-DV-7	UNION PACIFIC CORP-SENIOR UNSECURED NOTE	2	299,375	320,224
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,546,778	8,381,498	08/01/2019	08/01/2049	Interest Rate Swap			559222-AR-5	Magna International Inc-SR UNSECURED	1	7,546,778	8,381,498
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		199,936	208,960	08/01/2019	08/01/2049	Interest Rate Swap			857477-AL-7	State Street Corp-SUBORDINATED NOTE	1	199,936	208,960
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,616,710	11,593,276	08/01/2019	08/01/2049	Interest Rate Swap			863871-AM-1	STUDENT LOAN MKTG ASSOC-ZERO CPN BND	2	10,616,710	11,593,276
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,166,918	3,516,316	08/01/2019	08/01/2049	Interest Rate Swap			91159H-HR-4	US Bancorp-SENIOR UNSECURED	1	3,166,918	3,516,316
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,375,000	6,905,528	08/01/2019	08/01/2049	Interest Rate Swap			680033-AC-1	Old National Bancorp/IN-SENIOR UNSECURED NOTE	1	6,375,000	6,905,528
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,334,895	2,623,319	08/01/2019	08/01/2049	Interest Rate Swap			22160K-AM-7	Costco Wholesale Corp-SENIOR UNSECURED	1	2,334,895	2,623,319
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,413,882	26,996,869	08/01/2019	08/01/2049	Interest Rate Swap			594918-BE-3	MICROSOFT CORP-SR UNSECURED	1	24,413,882	26,996,869
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,905,919	11,683,283	08/01/2019	08/01/2049	Interest Rate Swap			594918-CA-0	Microsoft Corp-SENIOR UNSECURED	1	11,905,919	11,683,283
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,468,604	4,582,610	08/01/2019	08/01/2049	Interest Rate Swap			70109H-AK-1	Parker-Hannifin Corp-NOTE	2	4,468,604	4,582,610
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,865,532	8,574,989	08/01/2019	08/01/2049	Interest Rate Swap			0010EP-AN-8	AEP TEXAS CENTRAL CO-SR UNSECURED	2	7,865,532	8,574,989
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,126,519	7,706,342	08/01/2019	08/01/2049	Interest Rate Swap			448814-CS-0	HYDRO-QUEBEC-DEBENTURE	1	7,126,519	7,706,342
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		60,000,000	60,000,000	08/01/2019	08/01/2049	Interest Rate Swap			57542Z-AS-8	MM Investment Holding Revolver Fixed Line	2	60,000,000	60,000,000
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,040,750	1,116,761	08/01/2019	08/01/2049	Interest Rate Swap			92826C-AD-4	VISA INC-SR UNSECURED	1	1,040,750	1,116,761
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,210,462	2,502,147	08/01/2019	08/01/2049	Interest Rate Swap			45866F-AF-1	Intercontinental Exchange-SENIOR UNSECURED	1	2,210,462	2,502,147
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,472,413	8,075,788	08/01/2019	08/01/2049	Interest Rate Swap			94974B-GH-7	Wells Fargo & Co-SR UNSECURED	2	7,472,413	8,075,788
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,290,980	7,406,937	08/01/2019	08/01/2049	Interest Rate Swap			377373-AD-7	GLAXOSMITHKLINE CAP LTD-SR UNSECURED	1	7,290,980	7,406,937
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,889,252	1,958,864	08/01/2019	08/01/2049	Interest Rate Swap			478111-AB-3	JOHNS HOPKINS HEALTH SYS-SENIOR UNSECURED NOTE	1	1,889,252	1,958,864
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,425,478	3,617,462	08/01/2019	08/01/2049	Interest Rate Swap			09681L-AJ-9	BOC Aviation Ltd-SENIOR UNSECURED	1	3,425,478	3,617,462
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,896,078	5,603,971	08/01/2019	08/01/2049	Interest Rate Swap			133131-AW-2	Camden Property Trust-SENIOR UNSECURED	1	4,896,078	5,603,971
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,458,078	2,545,524	08/01/2019	08/01/2049	Interest Rate Swap			903638-AA-8	USTA National Tennis Cen Senior Secured	1	2,458,078	2,545,524
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,823,958	1,833,216	08/01/2019	08/01/2049	Interest Rate Swap			247358-FG-4	EAI V Delta MSN 15200	1	1,823,958	1,833,216
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,440,000	1,459,378	08/01/2019	08/01/2049	Interest Rate Swap			48661E-A#-5	KAYNE ANDERSON MID/ENERGY-SR UNSECO SER C	1	1,440,000	1,459,378
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	3,343,065	08/01/2019	08/01/2049	Interest Rate Swap			42251#-AM-6	HEB Grocery Co. L.P. Senior Note Ser	1	3,000,000	3,343,065
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,659,968	1,667,069	08/01/2019	08/01/2049	Interest Rate Swap			247358-EE-0	EAI V Delta MSN 15187	1	1,659,968	1,667,069
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,654,674	1,661,753	08/01/2019	08/01/2049	Interest Rate Swap			247358-MT-8	EAI V Delta MSN 15186	1	1,654,674	1,661,753

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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*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,660,682	15,891,721	08/01/2019	08/01/2049	Interest Rate Swap			16876B-AB-8	Children's Hospital Corp-SENIOR UNSECURED	1	16,660,682	15,891,721
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,238,930	33,954,414	08/01/2019	08/01/2049	Interest Rate Swap			00401M-AB-2	ABU DHABI CRUDE OIL PIPE-SECURED	1	28,238,930	33,954,414
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	150,000,000	9,900,000	5,548,090	08/30/2019	08/30/2034	Interest Rate Swap		(4,338,189)	69688X-AU-5	Palmer Square CLO 2014-1-SERIES 2014-1A CLASS A2RR	1	9,900,000	9,886,279
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		2,199,437	2,364,917	08/30/2019	08/30/2034	Interest Rate Swap			281378-AB-5	EDUCATIONAL SERVICES OF -SERIES 2015-1 CLASS B	1	2,199,437	2,364,917
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		2,336,390	2,330,017	08/30/2019	08/30/2034	Interest Rate Swap			281377-AB-9	EDUCATIONAL SERVICES OF -SERIES 2014-2 CLASS B	1	2,336,390	2,330,017
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		1,056,917	908,001	08/30/2019	08/30/2034	Interest Rate Swap			19458L-BD-1	COLLEGIATE FUNDING SERVI-SERIES 2005-A CLASS B	1	1,056,917	908,001
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		24,532,423	25,656,248	08/30/2019	08/30/2034	Interest Rate Swap			03666H-AA-9	Antares Holdings LP-SENIOR UNSECURED	2	24,532,423	25,656,248
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,312,485	12,563,255	08/30/2019	08/30/2034	Interest Rate Swap			445658-CE-5	JB HUNT TRANSPRT SVCS-SR UNSECURED	2	12,312,485	12,563,255
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,192,874	13,393,644	08/30/2019	08/30/2034	Interest Rate Swap			708696-BY-4	Pennsylvania Electric Co-SENIOR UNSECURED	2	12,192,874	13,393,644
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		23,900,744	27,201,400	08/30/2019	08/30/2034	Interest Rate Swap			806851-AK-7	Schlumberger Holdings Co-SENIOR UNSECURED	2	23,900,744	27,201,400
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		20,604,732	22,606,323	08/30/2019	08/30/2034	Interest Rate Swap			10510K-AC-1	BRAMBLES USA INC-SR UNSECURED	2	20,604,732	22,606,323
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		32,604,529	38,233,424	08/30/2019	08/30/2034	Interest Rate Swap			438516-BB-1	HONEYWELL INTERNATIONAL - SENIORUNSECURED NOTE	1	32,604,529	38,233,424
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		4,816,549	5,477,186	08/30/2019	08/30/2034	Interest Rate Swap			438516-AT-3	HONEYWELL INTERNATIONAL -SENIOR NOTE	1	4,816,549	5,477,186
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,288,498	15,451,993	08/30/2019	08/30/2034	Interest Rate Swap			03328Y-AA-2	ANCHORAGE CAPITAL CLO 1--ANCHC 2018-1RA A1	1	15,288,498	15,451,993
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	200,000,000	13,308,190	5,266,046	08/30/2019	08/30/2039	Interest Rate Swap		(9,881,315)	883556-BX-9	Thermo Fisher Scientific-SENIOR UNSECURED	2	13,308,190	15,147,361
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		19,721,406	19,677,961	08/30/2019	08/30/2039	Interest Rate Swap			683304-AY-3	PECO Energy Co-SECURED	1	19,721,406	19,677,961
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,868,584	18,128,702	08/30/2019	08/30/2039	Interest Rate Swap			579780-AN-7	MCCORMICK & CO INC/MD-SENIOR UNSECURED	2	15,868,584	18,128,702
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		20,285,899	19,885,863	08/30/2019	08/30/2039	Interest Rate Swap			90932K-AA-7	United Airlines 2019-2 C-FIRST LIEN	3	20,285,899	19,885,863
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		14,328,934	15,989,058	08/30/2019	08/30/2039	Interest Rate Swap			22822V-AE-1	CROWN CASTLE INTL CORP-SENIOR UNSECURED	2	14,328,934	15,989,058
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		29,221,338	30,900,832	08/30/2019	08/30/2039	Interest Rate Swap			378272-AF-5	GLENCORE FUNDING LLC-SENIOR UNSECURED NOTE	2	29,221,338	30,900,832
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		26,188,368	29,021,992	08/30/2019	08/30/2039	Interest Rate Swap			05369A-AA-9	Aviation Capital Group L-SENIOR UNSECURED	2	26,188,368	29,021,992
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		45,350,000	49,399,302	08/30/2019	08/30/2039	Interest Rate Swap			592688-B8-3	Mettler-Toledo Internati Senior Note Ser	2	45,350,000	49,399,302
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,000,000	10,028,480	08/30/2019	08/30/2039	Interest Rate Swap			290015-AN-6	Elmwood CLO I Ltd-ELMW1 2019-1A BR	1	10,000,000	10,028,480
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		7,850,000	7,877,491	08/30/2019	08/30/2039	Interest Rate Swap			48661Q-AE-1	Kayne CLO 9 Ltd-SERIES 20-9A CLASS B1	1	7,850,000	7,877,491
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	200,000,000	709,610	(14,567,922)	08/30/2019	08/30/2049	Interest Rate Swap		(15,374,797)	984851-AF-2	Yara International ASA-SENIOR UNSECURED	2	709,610	806,875
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		30,162,199	34,654,615	08/30/2019	08/30/2049	Interest Rate Swap			28176E-AD-0	Edwards Lifesciences Cor-SENIOR UNSECURED	2	30,162,199	34,654,615
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		37,009,127	42,458,461	08/30/2019	08/30/2049	Interest Rate Swap			361448-BC-6	GATX Corp-SENIOR UNSECURED	2	37,009,127	42,458,461
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		17,759,912	19,653,007	08/30/2019	08/30/2049	Interest Rate Swap			120568-AX-8	BUNGE LTD FINANCE CORP-SENIOR UNSECURED	2	17,759,912	19,653,007
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		22,558,648	22,472,050	08/30/2019	08/30/2049	Interest Rate Swap			00908P-AC-1	Air Canada 2017-1 Class -SECURED	3	22,558,648	22,472,050
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		5,129,581	5,841,199	08/30/2019	08/30/2049	Interest Rate Swap			171340-AN-2	CHURCH & DWIGHT CO INC-SENIOR UNSECURED	2	5,129,581	5,841,199
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,227,066	10,506,965	08/30/2019	08/30/2049	Interest Rate Swap			80687P-AA-4	Schneider Electric SE-SENIOR UNSECURED NOTE	1	10,227,066	10,506,965

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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*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		45,140,357	52,327,653	08/30/2019	08/30/2049	Interest Rate Swap			23338V-AE-6	DTE Electric Co-SECURED	1	45,140,357	52,327,653
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		40,000,000	40,000,000	08/30/2019	08/30/2049	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	40,000,000	40,000,000
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	306,000,000	75,000,000	62,449,309	09/03/2019	09/03/2049	Interest Rate Swap		(20,762,141)	30290Y-AC-5	FS Global Credit Opportu-FS GLOBAL CREDIT	1	75,000,000	83,211,450
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,455,077	11,949,093	09/03/2019	09/03/2049	Interest Rate Swap			801060-AD-6	Sanofi-SENIOR UNSECURED	1	10,455,077	11,949,093
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,068,906	7,782,967	09/03/2019	09/03/2049	Interest Rate Swap			00108W-AH-3	AEP Texas Inc-SENIOR UNSECURED Toyota Motor Corp-SENIOR UNSECURED	2	7,068,906	7,782,967
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,200,000	23,768,846	09/03/2019	09/03/2049	Interest Rate Swap			892331-AD-1	salesforce.com Inc-SENIOR UNSECURED	1	21,200,000	23,768,846
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,689,845	23,285,232	09/03/2019	09/03/2049	Interest Rate Swap			79466L-AF-1	General Dynamics Corp-SENIOR UNSECURED	1	20,689,845	23,285,232
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		27,863,689	30,969,568	09/03/2019	09/03/2049	Interest Rate Swap			369550-BC-1	Toyota Industries Corp-SENIOR UNSECURED	1	27,863,689	30,969,568
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,811,933	26,093,906	09/03/2019	09/03/2049	Interest Rate Swap			892330-AC-5		1	23,811,933	26,093,906
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		34,688,152	34,938,820	09/03/2019	09/03/2049	Interest Rate Swap			50188G-AT-0	LCM XVIII LP-LCM 18A A1R	1	34,688,152	34,938,820
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		45,000,000	45,000,495	09/03/2019	09/03/2049	Interest Rate Swap			13876J-AC-6	Canyon Capital CLO Ltd-CANVC 2012-18A A	1	45,000,000	45,000,495
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,310,467	2,452,426	09/03/2019	09/03/2049	Interest Rate Swap			313747-AU-1	Federal Realty Investmen-SENIOR UNSECURED	2	2,310,467	2,452,426
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,880,295	7,023,236	09/03/2019	09/03/2049	Interest Rate Swap			219868-BS-4	CORP ANDINA DE FOMENTO-SENIOR UNSECURED NOTE	1	6,880,295	7,023,236
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,158,542	5,257,488	09/03/2019	09/03/2049	Interest Rate Swap			879240-AQ-2	COMCAST CABLE HOLDINGS-SENIOR UNSECURED NOTE	1	5,158,542	5,257,488
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		45,000,000	45,000,000	09/03/2019	09/03/2049	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	45,000,000	45,000,000
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	255,000,000	45,000,000	28,962,229	09/03/2019	09/03/2049	Interest Rate Swap		(16,037,771)	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	45,000,000	45,000,000
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,937,311	8,823,524	09/03/2019	09/03/2049	Interest Rate Swap			06406R-AF-4	Bank of New York Mellon -SENIOR UNSECURED	1	7,937,311	8,823,524
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,554,555	2,968,210	09/03/2019	09/03/2049	Interest Rate Swap			90932P-AA-6	UNITED AIR 2014-1 A PTT-SECURED NOTE	2	2,554,555	2,968,210
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,831,036	14,466,749	09/03/2019	09/03/2049	Interest Rate Swap			606822-AV-6	Mitsubishi UFJ Financial-SENIOR UNSECURED	1	12,831,036	14,466,749
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,079,190	3,355,150	09/03/2019	09/03/2049	Interest Rate Swap			857477-AN-3	State Street Corp-SR UNSECURED	1	3,079,190	3,355,150
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,800,000	7,542,370	09/03/2019	09/03/2049	Interest Rate Swap			631005-BH-7	Narragansett Electric Co-SENIOR UNSECURED	2	6,800,000	7,542,370
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,401,225	2,668,195	09/03/2019	09/03/2049	Interest Rate Swap			532457-AZ-1	Eli Lilly & Co-SENIOR UNSECURED	1	2,401,225	2,668,195
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,975,962	2,020,265	09/03/2019	09/03/2049	Interest Rate Swap			06366R-JJ-5	BANK OF MONTREAL-SR UNSECURED	1	1,975,962	2,020,265
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,104,101	13,350,055	09/03/2019	09/03/2049	Interest Rate Swap			09062X-AF-0	BIOGEN INC-SR UNSECURED	1	12,104,101	13,350,055
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,313,069	7,735,872	09/03/2019	09/03/2049	Interest Rate Swap			46625H-JY-7	JPMorgan Chase & Co-SUBORDINATED NOTE	1	7,313,069	7,735,872
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,678,044	2,992,713	09/03/2019	09/03/2049	Interest Rate Swap			452308-AX-7	Illinois Tool Works Inc-SENIOR UNSECURED	1	2,678,044	2,992,713
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,612,398	3,624,389	09/03/2019	09/03/2049	Interest Rate Swap			10112R-AU-8	BOSTON PROPERTIES LP-SENIOR UNSECURED NOTE REID	2	3,612,398	3,624,389
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,452,894	31,773,386	09/03/2019	09/03/2049	Interest Rate Swap			254687-CP-9	Walt Disney Co/The-SENIOR UNSECURED	1	30,452,894	31,773,386
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,610,531	8,286,353	09/03/2019	09/03/2049	Interest Rate Swap			313747-AY-3	Federal Realty Investmen-SENIOR UNSECURED	2	7,610,531	8,286,353
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,874,519	7,925,053	09/03/2019	09/03/2049	Interest Rate Swap			477143-AJ-0	JetBlue 2019-1 Class A P-FIRST LIEN	2	7,874,519	7,925,053
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,194,127	6,959,681	09/03/2019	09/03/2049	Interest Rate Swap			670346-AP-0	Nucor Corp-SENIOR UNSECURED	1	6,194,127	6,959,681

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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	16
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Value	Value	CUSIP	Description	Description	Value	Value
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,286,435	2,188,478	09/03/2019	09/03/2049	Interest Rate Swap			78442G-RY-4	SLM STUDENT LOAN TRUST-SERIES 2006-2 CLASS B	1	2,286,435	2,188,478
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		100,000,000	100,013,700	09/03/2019	09/03/2049	Interest Rate Swap			42086G-AA-9	Kingsland VI Ltd-KING 2013-6A AR	1	100,000,000	100,013,700
57629*EG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	89,000,000	16,000,000	10,390,106	09/03/2019	09/03/2049	Interest Rate Swap		(5,611,062)	06760X-AC-8	BARINGS CLO LTD 2018-IV-SERIES 18-4A CLASS A2	1	16,000,000	16,001,168
57629*EG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		63,000,000	63,005,103	09/03/2019	09/03/2049	Interest Rate Swap			87271L-AJ-1	TIAA CLO I Ltd-TIA 2016-1A AR	1	63,000,000	63,005,103
57629*EG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	30,000,000	09/03/2019	09/03/2049	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	30,000,000	30,000,000
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	65,000,000	67,218,974	01/08/2020	01/08/2050	Interest Rate Swap		2,218,974	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	65,000,000	65,000,000
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,515,980	8,516,287	01/08/2020	01/08/2050	Interest Rate Swap			09626U-AU-2	BlueMountain CLO 2013-1 -SERIES 2013-1A CLASS A1R2	1	8,515,980	8,516,287
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,968,357	7,971,043	01/08/2020	01/08/2050	Interest Rate Swap			50188Q-AJ-0	LCM XVIII LP-LCM 19A AR	1	7,968,357	7,971,043
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	11,601,798	01/08/2020	01/08/2050	Interest Rate Swap			64130H-AN-1	Neuberger Berman Loan Ad-NEUB 2017-24A BR FLOATING	1	11,600,000	11,601,798
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	11,600,394	01/08/2020	01/08/2050	Interest Rate Swap			88434H-AG-8	THL Credit Wind River 20-WINDR 2018-2A B	1	11,600,000	11,600,394
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,750,000	11,694,646	01/08/2020	01/08/2050	Interest Rate Swap			50200F-AE-9	LCM 26 Ltd-SERIES 26A CLASS B	1	11,750,000	11,694,646
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,393,964	13,701,754	01/08/2020	01/08/2050	Interest Rate Swap			92917N-AJ-7	Yoya CLO 2019-1 Ltd-VOYA 2019-1A AR	1	12,393,964	13,701,754
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	110,000,000	115,469,944	01/08/2020	01/08/2032	Interest Rate Swap		5,466,314	85816W-AC-8	Steele Creek CLO 2014-1 -SERIES 14-1RA CLASS A	1	110,000,000	110,003,630
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		72,155,000	72,180,759	01/08/2020	01/08/2032	Interest Rate Swap			12555Q-AN-6	CIFC Funding 2020-I Ltd-CIFC 2020-1A A1R	1	72,155,000	72,180,759
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		32,670,226	33,068,442	01/08/2020	01/08/2032	Interest Rate Swap			40638T-AA-0	Halsey Point CLO Ltd-SERIES 20-2A CLASS A1	1	32,670,226	33,068,442
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,900,000	01/08/2020	01/08/2032	Interest Rate Swap			00190Y-BF-1	Ares XXVII CLO Ltd-ARES 2013-2A BR2	1	11,900,000	11,900,000
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,537,458	24,969,300	01/08/2020	01/08/2032	Interest Rate Swap			05875H-AA-1	Ballyrock CLO 2018-1 Ltd	1	24,537,458	24,969,300
57629*EW7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	206,000,000	209,836,333	01/08/2020	01/08/2035	Interest Rate Swap		3,836,333	12499#-MM-8	CCOF Onshore Co-Borrower Revolving Loan	1	206,000,000	206,000,000
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	21,318,658	25,993,636	01/08/2020	01/08/2040	Interest Rate Swap		2,435,279	06761M-AC-1	BIMM 2018-1A B FLOATING COUPON 3,083750 MATURITY 20310115	1	21,318,658	23,558,357
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,850,000	13,857,341	01/08/2020	01/08/2040	Interest Rate Swap			05684R-AE-2	BCC 2021-2A B FLOATING COUPON MATURITY 20340716	1	13,850,000	13,857,341
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,750,000	11,749,977	01/08/2020	01/08/2040	Interest Rate Swap			55821A-AC-2	MDPK 2018-28A A2 FLOATING COUPON 1,463750 MATURITY 20300715	1	11,750,000	11,749,977
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,600,000	23,600,071	01/08/2020	01/08/2040	Interest Rate Swap			542798-AC-7	Long Point Park CLO Ltd-LNGPT 2017-1A A1B	1	23,600,000	23,600,071
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		34,992,103	35,151,832	01/08/2020	01/08/2040	Interest Rate Swap			282523-AH-2	1828 CLO Ltd-GUGGA 2016-1A A1S1	1	34,992,103	35,151,832
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,000,000	21,007,413	01/08/2020	01/08/2040	Interest Rate Swap			97316D-AA-4	Wind River CLO Ltd-WINDR 2021-3A A	1	21,000,000	21,007,413
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,025,000	12,031,301	01/08/2020	01/08/2040	Interest Rate Swap			06762J-AC-7	Babson CLO Ltd/Cayman Is-BABSN 2021-2A B	1	12,025,000	12,031,301
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,400,000	12,401,153	01/08/2020	01/08/2040	Interest Rate Swap			124166-AE-9	Buttermilk Park CLO Ltd-BMILK 2018-1A B1	1	12,400,000	12,401,153
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	400,000,000	74,770,000	69,554,901	02/11/2020	02/11/2050	Interest Rate Swap		(9,564,769)	A3158#-AC-3	Hofer Financial Services Senior Note Ser	1	74,770,000	79,119,670
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		79,100,000	85,310,616	02/11/2020	02/11/2050	Interest Rate Swap			87278*-AD-4	TPF Equity REIT Operatin Gtd Senior Note	1	79,100,000	85,310,616
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		57,050,000	61,447,129	02/11/2020	02/11/2050	Interest Rate Swap			Q0458*-AB-5	AquaSure Finance Pty Ltd Gtd Senior Secu	1	57,050,000	61,447,129
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		59,800,000	64,416,381	02/11/2020	02/11/2050	Interest Rate Swap			G5147*-AD-8	Johnson Matthey PLC Senior Note Ser	1	59,800,000	64,416,381
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		62,900,000	67,353,760	02/11/2020	02/11/2050	Interest Rate Swap			786584-A#-9	Safran Senior Note Ser	2	62,900,000	67,353,760

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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*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		62,800,000	70,209,207	02/11/2020	02/11/2050	Interest Rate Swap			Q0832*-AD-8	Australia Pacific Airpor Gtd Senior Note	2	62,800,000	70,209,207
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,463,138	02/11/2020	02/11/2050	Interest Rate Swap			03330A-AE-2	Anchorage Capital CLO 3--ANCHC 2014-3RA C	1	7,500,000	7,463,138
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,750,000	6,753,078	02/11/2020	02/11/2050	Interest Rate Swap			00119Y-AC-7	AGL CLO Ltd-AGL 2021-10A B	1	6,750,000	6,753,078
57629*EHO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	25,000,000	19,100,000	18,072,377	02/20/2020	02/20/2050	Interest Rate Swap		(1,029,896)	07090A-AA-1	BATLN 2019-14A A1	1	19,100,000	19,102,273
57629*EHO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,850,149	8,300,506	02/20/2020	02/20/2050	Interest Rate Swap			48253W-AA-0	KKR CLO 28 LTD-KKR 28A A Navient Student Loan Tru-NAVSL	1	7,850,149	8,300,506
57629*EHO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	2,008,043	02/20/2020	02/20/2050	Interest Rate Swap			63942N-AC-2	2021-1A B Barings Middle Market CL-BMM 2018-	1	2,000,000	2,008,043
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	185,000,000	22,714,176	17,477,202	02/20/2020	02/20/2050	Interest Rate Swap		(7,578,601)	06761M-AB-3	1A A2	1	22,714,176	25,055,803
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,500,000	5,503,905	02/20/2020	02/20/2050	Interest Rate Swap			55820B-AL-1	Madison Park Funding XLV-MDPK 2020-45A BR	1	5,500,000	5,503,905
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,000,870	02/20/2020	02/20/2050	Interest Rate Swap			38137Y-AS-0	Goldentree Loan Manageme-GLM 2019-4A BR	1	15,000,000	15,000,870
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,500,000	11,493,169	02/20/2020	02/20/2050	Interest Rate Swap			282523-AM-1	1828 CLO Ltd-GUGG4 2016-1A A1JR	1	11,500,000	11,493,169
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	8,000,616	02/20/2020	02/20/2050	Interest Rate Swap			14317R-AC-3	CARLYLE US CLO 2018-3 LT-CGMS 2018-3A A1B	1	8,000,000	8,000,616
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,700,000	7,707,631	02/20/2020	02/20/2050	Interest Rate Swap			67113G-AG-2	Oak Hill Credit Partners-OAKC 2020-5A B	1	7,700,000	7,707,631
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	9,200,460	02/20/2020	02/20/2050	Interest Rate Swap			64129J-BG-4	Neuberger Berman CLO XIV-NEUB 2013-14A BR2	1	9,200,000	9,200,460
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	8,000,640	02/20/2020	02/20/2050	Interest Rate Swap			27831B-AE-3	Eaton Vance CLO 2018-1 L-EATON 2018-1A B	1	8,000,000	8,000,640
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,800,000	7,800,000	02/20/2020	02/20/2050	Interest Rate Swap			67592F-AE-9	OCTAGON INVESTMENT PARTNERS 41, LTD.	1	7,800,000	7,800,000
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,300,000	6,300,428	02/20/2020	02/20/2050	Interest Rate Swap			14316B-AE-5	Carlyle Global Market St-SERIES 19-1A CLASS A2	1	6,300,000	6,300,428
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,141,874	3,200,006	02/20/2020	02/20/2050	Interest Rate Swap			05875H-AC-7	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A CLASS A2	1	3,141,874	3,200,006
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,930,581	9,951,493	02/20/2020	02/20/2050	Interest Rate Swap			03328T-BC-8	Anchorage Capital CLO 7 -ANCHC 2015-7A BR2 FLOATING	1	9,930,581	9,951,493
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	8,000,544	02/20/2020	02/20/2050	Interest Rate Swap			74979V-AE-3	RR Ltd-RRAM 2018-5A A2	1	8,000,000	8,000,544
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,300,000	6,300,460	02/20/2020	02/20/2050	Interest Rate Swap			67592B-AE-8	Octagon Investment Partn-OCT40 2019-1A B	1	6,300,000	6,300,460
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,009,200	02/20/2020	02/20/2050	Interest Rate Swap			74980P-AC-7	ALM Ltd/KY-SERIES 21-14A CLASS A2	1	20,000,000	20,009,200
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,700,000	7,699,938	02/20/2020	02/20/2050	Interest Rate Swap			97314H-AC-3	Wind River CLO Ltd-WINDR 2021-1A B1	1	7,700,000	7,699,938
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,860	02/20/2020	02/20/2050	Interest Rate Swap			55820C-AG-0	Madison Park Funding XXI-MDPK 2018-29A B	1	10,000,000	10,000,860
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	7,001,295	02/20/2020	02/20/2050	Interest Rate Swap			50188Q-AL-5	LCM XVIII LP-LCM 19A BR	1	7,000,000	7,001,295
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	7,001,764	02/20/2020	02/20/2050	Interest Rate Swap			36248M-AL-1	GT Loan Financing I Ltd -SERIES 2013-1A CLASS BR	1	7,000,000	7,001,764
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,100,000	10,100,283	02/20/2020	02/20/2050	Interest Rate Swap			83615P-AC-1	Sound Point Clo XXXI Ltd-SNDPT 2021-3A B	1	10,100,000	10,100,283
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	215,000,000	112,649,232	103,544,405	02/20/2020	02/20/2050	Interest Rate Swap		(9,104,827)	50079B-MS-5	KREF Lending VII LLC - Term Loan Series 2019-7	1	112,649,232	112,649,232
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,300,000	24,301,191	02/20/2020	02/20/2050	Interest Rate Swap			70470M-AC-9	Peace Park CLO Ltd-PCEPK 2021-1A A	1	24,300,000	24,301,191
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,000,000	22,006,732	02/20/2020	02/20/2050	Interest Rate Swap			97315T-AE-2	THL Credit Wind River 20-WINDR 2017-1A BR	1	22,000,000	22,006,732
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,250,000	21,249,958	02/20/2020	02/20/2050	Interest Rate Swap			87246M-AS-1	TICP CLO VI 2016-2 Ltd-TICP 2016-6A A2	1	21,250,000	21,249,958
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,000,000	21,000,252	02/20/2020	02/20/2050	Interest Rate Swap			55821C-AC-8	Atrium IX-ATRM 9A BR2	1	21,000,000	21,000,252

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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	Value	Value	CUSIP	Description	Description	Value	Fair Value
57629*F00	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,000,000	24,001,248	02/20/2020	02/20/2050	Interest Rate Swap			38137Y-AQ-4	GLM 2019-4A AJR FLOATING COUPON 1.537820 MATURITY 20310424	1	24,000,000	24,001,248
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	51,500,000	39,210,740	02/25/2020	02/25/2050	Interest Rate Swap		(17,275,490)	G5791#-AA-9	Manchester United Football Club, Ltd Senior Secu	1	51,500,000	56,486,230
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		56,000,000	56,000,000	02/25/2020	02/25/2050	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver	2	56,000,000	56,000,000
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		45,500,000	48,613,474	02/25/2020	02/25/2050	Interest Rate Swap			15678#-AJ-4	Cerner Corporation Senior Note Ser	1	45,500,000	48,613,474
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		39,500,000	41,185,228	02/25/2020	02/25/2050	Interest Rate Swap			Q8396#-AK-7	Victoria Power Networks Gtd Senior Note	1	39,500,000	41,185,228
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,241,595	34,475,355	02/25/2020	02/25/2050	Interest Rate Swap			Q4351L-AA-8	ASCENSION HEALTH-UNSECURED BOND	1	24,241,595	34,475,355
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,562,299	3,900,000	02/25/2020	02/25/2050	Interest Rate Swap			48251B-AN-0	KKR Clo 16 Ltd-KKR 16 A2R	1	3,562,299	3,900,000
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		32,267,709	35,780,565	02/25/2020	02/25/2050	Interest Rate Swap			46247#-AA-2	Iowa Interstate Railroad Senior Secured	1	32,267,709	35,780,565
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	37,900,000	25,746,944	02/25/2020	02/25/2050	Interest Rate Swap		(16,584,021)	Q3920#-AL-3	Fonterra Co-operative Gr Senior Unsecured Notes	1	37,900,000	42,330,965
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		42,700,000	46,734,339	02/25/2020	02/25/2050	Interest Rate Swap			838515-G*-9	South Jersey Gas Co. First Mortgage	1	42,700,000	46,734,339
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,200,000	31,107,450	02/25/2020	02/25/2050	Interest Rate Swap			23325P-A*-5	DNP Select Income Fund I Senior	1	30,200,000	31,107,450
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		36,150,000	44,827,121	02/25/2020	02/25/2050	Interest Rate Swap			Q3535#-AD-8	Envestra Victoria Pty Lt Senior Secured	1	36,150,000	44,827,121
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		39,000,000	42,427,164	02/25/2020	02/25/2050	Interest Rate Swap			74986#-AV-3	REEF AMERICA REIT II INC SR UNSEC	1	39,000,000	42,427,164
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		38,250,000	41,031,808	02/25/2020	02/25/2050	Interest Rate Swap			Q3920#-AG-4	NT SER D	1	38,250,000	41,031,808
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,983,665	29,912,163	02/25/2020	02/25/2050	Interest Rate Swap			873050-CM-1	Fonterra Co-operative Gr Senior Note	1	24,983,665	29,912,163
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,109,620	985,789	02/25/2020	02/25/2050	Interest Rate Swap			493268-BW-5	KEYCORP STUDENT LOAN TRU-SERIES 2004-A CLASS 1B	1	1,109,620	985,789
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	38,900,000	19,104,374	02/26/2020	02/26/2050	Interest Rate Swap		(23,385,785)	Q6235#-AN-2	Mirvac Group Finance Ltd Senior Note	1	38,900,000	42,490,159
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,677,500	38,730,745	02/26/2020	02/26/2050	Interest Rate Swap			74979U-AA-3	RS 2018 Private, LLC Senior Secured	1	35,677,500	38,730,745
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,600,000	37,822,152	02/26/2020	02/26/2050	Interest Rate Swap			05565E-G8-8	BMW U.S. Capital LLC Gtd Senior Note	1	35,600,000	37,822,152
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		38,150,000	41,963,932	02/26/2020	02/26/2050	Interest Rate Swap			Q3189*-AC-3	DEXUS Funds Management L Senior Note Ser	1	38,150,000	41,963,932
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		37,600,000	38,532,179	02/26/2020	02/26/2050	Interest Rate Swap			00003#-AB-9	A&E Television Networks, Senior Note Ser	1	37,600,000	38,532,179
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,100,000	33,767,851	02/26/2020	02/26/2050	Interest Rate Swap			74264*-AC-0	PRISA LHC Senior Note Ser	1	31,100,000	33,767,851
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		32,900,000	33,949,082	02/26/2020	02/26/2050	Interest Rate Swap			48661E-B*-8	KAYNE ANDERSON MID/ENERGY-SR UNSEC	1	32,900,000	33,949,082
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,000,000	15,993,008	02/26/2020	02/26/2050	Interest Rate Swap			65023P-AQ-3	SER D	1	16,000,000	15,993,008
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,850,000	9,851,458	02/26/2020	02/26/2050	Interest Rate Swap			48254H-AC-8	Newark BSL CLO 2 Ltd-NBCLO 2017-1A A2R	1	9,850,000	9,851,458
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,300,000	8,320,460	02/26/2020	02/26/2050	Interest Rate Swap			290020-AC-3	KKR Clo 32 Ltd-KKR 32A B	1	8,300,000	8,320,460
57629*FF3	Evergreen Basketed of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	50,000,000	(2,627,221)	06/15/2020	06/15/2050	Interest Rate Swap		(52,650,421)	143133-AA-4	Elmwood CLO VII Ltd-ELMIW7 2020-4A B	1	50,000,000	50,023,200
57629*FF3	Evergreen Basketed of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,020,300	50,020,300	06/15/2020	06/15/2050	Interest Rate Swap			82670Q-AA-7	CGMS 2021-6A A1 FLOATING COUPON MATURITY 20340715	1	50,000,000	50,020,300
57629*FF3	Evergreen Basketed of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,100,000	13,104,153	06/15/2020	06/15/2050	Interest Rate Swap			Q3766G-AQ-5	Signal Peak CLO 9 Ltd-SPEAK 2021-9A A1	1	50,000,000	50,020,300
57629*FF3	Evergreen Basketed of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		45,875,000	45,904,819	06/15/2020	06/15/2050	Interest Rate Swap			25255D-AA-8	Apidos CLO XXVI-APID 2017-26A A2R	1	13,100,000	13,104,153
57629*FF3	Evergreen Basketed of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,600,000	13,620,890	06/15/2020	06/15/2050	Interest Rate Swap			97316L-AC-2	DQLO 2021-1A A1A FLOATING COUPON MATURITY 20360715	1	45,875,000	45,904,819
	ABS Bank Loans and Corporate Bonds	1						Interest Rate Swap				WINDR 2017-3A BR FLOATING COUPON MATURITY 20350415	1	13,600,000	13,620,890

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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*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,525,000	11,549,687	06/15/2020	06/15/2050	Interest Rate Swap			48252U-AJ-6	KKR 25 BR FLOATING COUPON 1.929960 MATURITY 20340715	1	11,525,000	11,549,687
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,000,000	11,030,492	06/15/2020	06/15/2050	Interest Rate Swap			06759J-AS-7	BABSN 2019-1A BR FLOATING COUPON 1.926430 MATURITY 20360415	1	11,000,000	11,030,492
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	9,200,294	06/15/2020	06/15/2050	Interest Rate Swap			39809G-AC-9	GREYWOLF CLO VI Ltd-GWOLF 2018-1A A2	1	9,200,000	9,200,294
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,650,000	8,649,481	06/15/2020	06/15/2050	Interest Rate Swap			67400F-AE-1	OAKTREE CLO 2018-1 LTD SR SEC2 NT CL A-2	1	8,650,000	8,649,481
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,994,244	8,300,888	06/15/2020	06/15/2050	Interest Rate Swap			124166-AA-7	Buttermilk Park CLO Ltd-BMILK 2018-1A A1	1	7,994,244	8,300,888
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,000,000	11,009,526	06/15/2020	06/15/2050	Interest Rate Swap			13875M-AC-0	CANYC 2021-3A B FLOATING COUPON MATURITY 20340715	1	11,000,000	11,009,526
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,095,953	7,252,001	06/15/2020	06/15/2050	Interest Rate Swap			87250C-AA-5	TICP CLO Ltd	1	7,095,953	7,252,001
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,200,000	7,201,073	06/15/2020	06/15/2050	Interest Rate Swap			06759M-AE-1	Babson CLO Ltd 2016-I-BABSN 2016-1A A2R	1	7,200,000	7,201,073
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,900,000	6,904,892	06/15/2020	06/15/2050	Interest Rate Swap			67110U-AN-9	OHA Loan Funding 2016-1 -OHAF 2016-1A B1R	1	6,900,000	6,904,892
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	6,700,054	06/15/2020	06/15/2050	Interest Rate Swap			87249C-AC-5	TICP CLO X LTD-SERIES 18-10A CLASS B	1	6,700,000	6,700,054
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,600,000	6,613,682	06/15/2020	06/15/2050	Interest Rate Swap			38137W-AE-5	Goldentree Loan Managemen-SERIES 19-6A CLASS B1	1	6,600,000	6,613,682
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,935,287	6,209,684	06/15/2020	06/15/2050	Interest Rate Swap			87250R-AA-2	TICP CLO XV Ltd-TICP 2020-15A A Elmwood CLO IV Ltd-ELMW4 2020-1A B	1	5,935,287	6,209,684
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,800,000	5,808,816	06/15/2020	06/15/2050	Interest Rate Swap			29002G-AC-5		1	5,800,000	5,808,816
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,750,000	5,750,443	06/15/2020	06/15/2050	Interest Rate Swap			77340G-AL-5	Rockford Tower CLO 2017-2 Ltd	1	5,750,000	5,750,443
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,650,000	5,613,320	06/15/2020	06/15/2050	Interest Rate Swap			50200F-AG-4	LCM 26 Ltd-SERIES 26A CLASS C	1	5,650,000	5,613,320
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,250,000	5,256,972	06/15/2020	06/15/2050	Interest Rate Swap			12555X-AG-6	CIFC Funding Ltd-CIFC 2019-6A C TCW Direct Lending Structured	1	5,250,000	5,256,972
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,610,526	7,610,526	06/15/2020	06/15/2050	Interest Rate Swap			87241F-AA-0	Solutions 2019 LLC - Class A Note	1	7,610,526	7,610,526
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	56,451,828	(4,087,496)	06/29/2020	06/29/2050	Interest Rate Swap		(65,388,487)	149123-CJ-8	Caterpillar Inc-SENIOR UNSECURED	1	56,451,828	61,300,991
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,530,089	51,220,510	06/29/2020	06/29/2050	Interest Rate Swap			91324P-EA-6	UnitedHealth Group Inc-SENIOR UNSECURED	1	50,530,089	51,220,510
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		46,542,614	48,360,879	06/29/2020	06/29/2050	Interest Rate Swap			143499-AB-7	Carnegie Institution of -UNSECURED	1	46,542,614	48,360,879
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		40,631,326	46,440,322	06/29/2020	06/29/2050	Interest Rate Swap			355611-AA-2	Fred Hutchinson Cancer R-UNSECURED	1	40,631,326	46,440,322
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,893,156	13,131,570	06/29/2020	06/29/2050	Interest Rate Swap			29157T-AD-8	Emory University-UNSECURED	1	12,893,156	13,131,570
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		44,363,636	44,474,545	06/29/2020	06/29/2050	Interest Rate Swap			72403Z-NR-1	PIONEERS GATE LLC 2020-2 CERB	1	44,363,636	44,474,545
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	50,520,000	06/29/2020	06/29/2050	Interest Rate Swap			72403Z-MZ-4	PIONEERS GATE LLC 2017-7 FNBM	1	50,000,000	50,520,000
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	6,677,468	06/29/2020	06/29/2050	Interest Rate Swap			14315D-AC-6	Carlyle Global Market St-CGMS 2021-3SA A2	1	6,700,000	6,677,468
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,904,187	26,328,661	06/29/2020	06/29/2050	Interest Rate Swap			26442T-AH-0	Duke University-SECURED	1	25,904,187	26,328,661
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,634,726	27,043,267	06/29/2020	06/29/2050	Interest Rate Swap			06654D-AC-1	Banner Health-UNSECURED	1	25,634,726	27,043,267
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	161,034,783	16,600,000	15,262,207	07/13/2021	07/13/2022	TRS Bond Index		(3,235,256)	12656*-AD-4	CSLB Holdings, Inc. Gtd Senior Note	1	16,600,000	18,497,463
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		16,500,000	17,481,420	07/13/2021	07/13/2022	TRS Bond Index			12656*-AC-6	CSLB Holdings, Inc. Gtd Senior Note	1	16,500,000	17,481,420
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		16,500,000	18,104,394	07/13/2021	07/13/2022	TRS Bond Index			09194@-AC-1	Transpower New Zealand L Senior Note Ser	1	16,500,000	18,104,394
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		16,450,000	17,662,135	07/13/2021	07/13/2022	TRS Bond Index			674003-A*-9	Oaktree Capital Managemen Senior Note Ser	1	16,450,000	17,662,135

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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
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,902,500	10,140,932	07/13/2021	07/13/2022	TRS Bond Index			02379*-AA-7	American Airlines Group Senior Secured Notes Class A	1	9,902,500	10,140,932
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		37,500,035	40,102,628	07/13/2021	07/13/2022	TRS Bond Index			91412N-AK-6	UNIVERSITY OF CHICAGO-UNSECURED BOND	1	37,500,035	40,102,628
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,200,000	7,223,508	07/13/2021	07/13/2022	TRS Bond Index			12656*-AB-8	CSLB Holdings, Inc. Gtd Senior Note	1	7,200,000	7,223,508
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		14,250,000	15,119,350	07/13/2021	07/13/2022	TRS Bond Index			486606-K#-2	KAYNE ANDERSON MLP INVT CO-SR UNSECD SER KK	1	14,250,000	15,119,350
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		15,000,000	15,922,785	07/13/2021	07/13/2022	TRS Bond Index			05616B-A*-1	BARSON CAPITAL PARTN INVS TR-SR CONV NT	1	15,000,000	15,922,785
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,500,000	14,335,232	07/13/2021	07/13/2022	TRS Bond Index			74170*-AN-9	Prime Property Fund LLC Senior Note Ser	1	13,500,000	14,335,232
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,900,000	12,684,912	07/13/2021	07/13/2022	TRS Bond Index			73020*-AK-9	PNG Companies LLC Senior Secured	1	11,900,000	12,684,912
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,730,000	15,165,815	07/13/2021	07/13/2022	TRS Bond Index			05237*-AH-7	Austin Powder Holdings C Senior Note Ser	1	13,730,000	15,165,815
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		14,325,000	15,767,212	07/13/2021	07/13/2022	TRS Bond Index			674003-A#-7	Oaktree Capital Manageme Senior Note Ser	1	14,325,000	15,767,212
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,175,000	7,180,496	07/13/2021	07/13/2022	TRS Bond Index			033291-AN-5	Anchorage Capital Clo 13-ANCHC 2019-13A B1R	1	7,175,000	7,180,496
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	23,000,000	(10,065,401)	09/02/2020	09/02/2050	Interest Rate Swap		(34,604,814)	41242*-AY-8	Hardwood Funding LLC Senior Secured	1	23,000,000	24,539,413
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,190,000	24,426,397	09/02/2020	09/02/2050	Interest Rate Swap			Q7795#-AA-0	QIC Finance (Shopping Ce Gtd Senior Note	1	22,190,000	24,426,397
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,700,000	7,704,096	09/02/2020	09/02/2050	Interest Rate Swap			949723-AC-4	Wellman Park CLO Ltd-SERIES 21-1A CLASS B	1	7,700,000	7,704,096
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,816,954	11,701,798	09/02/2020	09/02/2050	Interest Rate Swap			02376*-AA-0	American Airlines Group Senior Secured	1	11,816,954	11,701,798
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,600,000	23,687,748	09/02/2020	09/02/2050	Interest Rate Swap			05237*-AF-1	Austin Powder Holdings C Senior Note Ser	1	21,600,000	23,687,748
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,600,000	20,147,948	09/02/2020	09/02/2050	Interest Rate Swap			G2044#-BA-2	Compass Group PLC Senior Note Ser	1	18,600,000	20,147,948
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,795,829	20,561,152	09/02/2020	09/02/2050	Interest Rate Swap			929287-ZZ-6	WINGS Aviation 62696 USD Tranche A-1 Ln	1	18,795,829	20,561,152
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,400,000	21,377,262	09/02/2020	09/02/2050	Interest Rate Swap			12656*-AK-8	CSLB Holdings, Inc. Gtd Senior Note	1	20,400,000	21,377,262
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,100,000	22,337,452	09/02/2020	09/02/2050	Interest Rate Swap			G9850#-AC-7	YORKSHIRE WTR SERV BRADFORD-GTD SR SEC CL A	1	21,100,000	22,337,452
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,950,000	8,950,277	09/02/2020	09/02/2050	Interest Rate Swap			50184N-AP-7	LOM LTD PARTNERSHIP-SERIES 15A CLASS CR	1	8,950,000	8,950,277
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,000,243	33,776,168	09/02/2020	09/02/2050	Interest Rate Swap			141781-BJ-2	Cargill Inc-SENIOR UNSECURED	1	28,000,243	33,776,168
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,500,000	8,505,245	09/02/2020	09/02/2050	Interest Rate Swap			38136F-BJ-1	Goldentree Loan Manageme-GLM 2017-1A B1R2	1	8,500,000	8,505,245
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,550,000	7,550,038	09/02/2020	09/02/2050	Interest Rate Swap			92917W-AY-4	Yoya CLO 2018-4 Ltd-SERIES 18-4A CLASS BR	1	7,550,000	7,550,038
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	18,750,000	(13,595,415)	09/02/2020	09/02/2050	Interest Rate Swap		(34,441,196)	74170*-AC-3	Prime Property Fund LLC Senior Note Ser	1	18,750,000	20,845,781
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,100,000	21,165,622	09/02/2020	09/02/2050	Interest Rate Swap			56081#-CA-6	Major League Baseball Tr Series 44 Term Note	1	20,100,000	21,165,622
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,797,871	17,240,713	09/02/2020	09/02/2050	Interest Rate Swap			47715*-AA-5	JetBlue Airways Corporat Pass Thru Certi	1	16,797,871	17,240,713
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,450,000	21,660,313	09/02/2020	09/02/2050	Interest Rate Swap			G2044#-AY-1	Compass Group PLC Senior Note Ser	1	20,450,000	21,660,313
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,700,000	20,587,821	09/02/2020	09/02/2050	Interest Rate Swap			41242*-AU-6	Hardwood Funding LLC Senior Note Ser	1	18,700,000	20,587,821
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,315,000	20,072,457	09/02/2020	09/02/2050	Interest Rate Swap			36198*-AA-4	GI Manager L.P. Senior Secured Notes	1	19,315,000	20,072,457
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,700,000	18,691,430	09/02/2020	09/02/2050	Interest Rate Swap			41242*-AX-0	Hardwood Funding LLC Senior Secured	1	17,700,000	18,691,430
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,217,580	9,430,028	09/02/2020	09/02/2050	Interest Rate Swap			00114*-AA-1	AEP TRANSMISSION CO LLC SR NT SER A	1	9,217,580	9,430,028

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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	16
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Carrying Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,900,000	17,308,247	09/02/2020	09/02/2050	Interest Rate Swap			68233J-AB-3	Oncor Electric Delivery SR SEC0 NT SER B	1	15,900,000	17,308,247
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,499,274	43,812,725	09/02/2020	09/02/2050	Interest Rate Swap			931142-CS-0	WAL-MART STORES INC-SENIOR NOTE	1	31,499,274	43,812,725
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		27,700,000	27,503,413	09/02/2020	09/02/2050	Interest Rate Swap			38176D-AJ-8	Golub Capital Partners C-GOCAP 2015-26A A2R	1	27,700,000	27,503,413
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	24,000,000	(8,862,643)	09/02/2020	09/02/2050	Interest Rate Swap		(34,745,059)	00114*-AR-4	AEP Transmission Company Senior Note Ser	1	24,000,000	25,882,416
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,900,000	12,976,897	09/02/2020	09/02/2050	Interest Rate Swap			G98508-AB-9	Yorkshire Water Services Gtd Senior Secu	1	12,900,000	12,976,897
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,700,000	29,090,858	09/02/2020	09/02/2050	Interest Rate Swap			G4622#-AB-5	Howard De Walden Estates Gtd Senior Note	1	25,700,000	29,090,858
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,750,000	26,378,402	09/02/2020	09/02/2050	Interest Rate Swap			G0646#-AN-9	Associated British Foods Senior Note Ser	1	24,750,000	26,378,402
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,900,000	26,191,102	09/02/2020	09/02/2050	Interest Rate Swap			57169*-AU-1	Mars, Inc. Senior Note Ser	1	23,900,000	26,191,102
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,750,000	23,962,802	09/02/2020	09/02/2050	Interest Rate Swap			Q6235#-AF-9	Mirvac Group Finance Ltd Gtd Senior Note	1	21,750,000	23,962,802
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,600,000	23,253,163	09/02/2020	09/02/2050	Interest Rate Swap			404478-AJ-4	Hmshost Corporation Gtd Senior Note	1	22,600,000	23,253,163
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,150,000	21,377,437	09/02/2020	09/02/2050	Interest Rate Swap			25763#-AE-0	Donaldson Co Inc Senior Note Ser	1	20,150,000	21,377,437
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		55,000,000	55,000,000	09/02/2020	09/02/2050	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	55,000,000	55,000,000
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,000,000	13,000,845	09/02/2020	09/02/2050	Interest Rate Swap			48250W-AG-0	KKR QLO 14 Ltd-KKR 14 AR	1	13,000,000	13,000,845
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	4,500,000	(21,172,361)	09/02/2020	09/02/2050	Interest Rate Swap		(25,673,122)	G20448-AX-3	Compass Group PLC Senior Note	1	4,500,000	4,500,761
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,500,000	9,191,985	09/02/2020	09/02/2050	Interest Rate Swap			74170*-AR-0	Prime Property Fund LLC Senior Note Ser	1	8,500,000	9,191,985
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	9,835,738	09/02/2020	09/02/2050	Interest Rate Swap			G1108#-AF-5	British Land Company PLC Senior Note Ser	1	9,200,000	9,835,738
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,500,000	9,102,766	09/02/2020	09/02/2050	Interest Rate Swap			41242*-BF-8	Hardwood Funding LLC Senior Secured	1	8,500,000	9,102,766
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,200,000	8,834,688	09/02/2020	09/02/2050	Interest Rate Swap			47914Z-E8-6	Johnson Matthey PLC Series A Senior Notes	1	8,200,000	8,834,688
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,750,000	9,129,470	09/02/2020	09/02/2050	Interest Rate Swap			151515-YY-3	Bridge Investment Group Senior Secured Notes	1	8,750,000	9,129,470
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,700,000	8,446,831	09/02/2020	09/02/2050	Interest Rate Swap			838515-F8-8	South Jersey Gas Co. Medium Term Not	1	7,700,000	8,446,831
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,386,855	7,671,596	09/02/2020	09/02/2050	Interest Rate Swap			184692-B8-9	Clearbridge Energy MLP F Senior Secured	1	7,386,855	7,671,596
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,386,855	7,862,694	09/02/2020	09/02/2050	Interest Rate Swap			184692-B#-7	Clearbridge Energy MLP Fd Inc-Senior Secured	1	7,386,855	7,862,694
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,690,030	5,925,910	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AK-9	Avolon Aerospace Leasing Secured Note B7	1	5,690,030	5,925,910
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,503,752	7,057,429	09/02/2020	09/02/2050	Interest Rate Swap			C1466#-AA-6	OPR Leasing Ltd Senior Secured	2	6,503,752	7,057,429
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,950,000	7,870,027	09/02/2020	09/02/2050	Interest Rate Swap			92203#-AR-9	Vanguard Group, Inc. Senior Notes Series D	1	6,950,000	7,870,027
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,600,000	3,664,429	09/02/2020	09/02/2050	Interest Rate Swap			92203#-AQ-1	Vanguard Group, Inc. Senior Notes Series C	1	3,600,000	3,664,429
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,342,719	5,577,574	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AH-6	Avolon Aerospace Leasing Secured Note B7	1	5,342,719	5,577,574
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,003,020	09/02/2020	09/02/2050	Interest Rate Swap			04625A-AC-8	ASSURANT QLO I LTD-SERIES 17-1A CLASS B	1	10,000,000	10,003,020
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		58,798,323	67,879,873	09/02/2020	09/02/2050	Interest Rate Swap			055451-AV-0	BHP Billiton Finance USA-SR UNSECURED	1	58,798,323	67,879,873
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	13,864,000	(11,113,526)	09/02/2020	09/02/2050	Interest Rate Swap		(25,199,796)	78403D-AR-1	SBA Tower Trust-ASSET BACKED	1	13,864,000	14,086,270
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,583,163	3,603,881	09/02/2020	09/02/2050	Interest Rate Swap			56081#-AL-4	Major League Baseball Tr Senior Note Ser	1	3,583,163	3,603,881

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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	16
Number	Description	Description						Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description	Book/Adjusted Carrying Value	Fair Value
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	7,173,884	09/02/2020	09/02/2050	Interest Rate Swap			749868-AN-1	PREEF America REIT II, I Senior Note Ser	1	6,700,000	7,173,884
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,192,661	5,416,236	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AA-1	Avolon Aerospace Leasing Secured Note A3	1	5,192,661	5,416,236
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,440,000	6,897,993	09/02/2020	09/02/2050	Interest Rate Swap			74170*-AD-1	Prime Property Fund LLC Senior Note Ser	1	6,440,000	6,897,993
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,161,127	5,390,240	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AD-5	Avolon Aerospace Leasing Secured Note A3	1	5,161,127	5,390,240
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,165,742	6,640,320	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AE-1	Avolon Aerospace Funding Senior Secured	1	6,165,742	6,640,320
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,143,956	6,638,600	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AG-6	Avolon Aerospace Funding Senior Secured	1	6,143,956	6,638,600
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,401,429	3,422,392	09/02/2020	09/02/2050	Interest Rate Swap			89148H-B*-8	Tortoise Pipeline & Ener Senior Note Ser	1	3,401,429	3,422,392
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,500,805	6,941,066	09/02/2020	09/02/2050	Interest Rate Swap			184692-B*-1	Clearbridge Energy MLP Fd Inc- Senior Secured	1	6,500,805	6,941,066
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,743,449	6,189,215	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AC-5	Avolon Aerospace Funding Senior Secured	1	5,743,449	6,189,215
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,200,000	6,667,950	09/02/2020	09/02/2050	Interest Rate Swap			393154-L8-6	Green Mountain Power Cor First Mtg Bond	1	5,200,000	6,667,950
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,132,737	10,147,635	09/02/2020	09/02/2050	Interest Rate Swap			110122-CL-0	Bristol-Myers Squibb Co-SENIOR UNSECURED	1	10,132,737	10,147,635
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,673,268	6,732,417	09/02/2020	09/02/2050	Interest Rate Swap			04685A-2E-0	ATHENE GLOBAL FUNDING-SECURED Intercontinental Exchange-SENIOR	1	6,673,268	6,732,417
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		36,652,393	40,938,785	09/02/2020	09/02/2050	Interest Rate Swap			45866F-AH-7	UNSECURED	1	36,652,393	40,938,785
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,002,280	09/02/2020	09/02/2050	Interest Rate Swap			55819D-AE-6	Madison Park Funding XXX-MDPK 2018- 31A A2A	1	20,000,000	20,002,280
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	30,000,000	09/02/2020	09/02/2050	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	30,000,000	30,000,000
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	6,500,000	(17,696,775)	09/02/2020	09/02/2050	Interest Rate Swap		(25,252,388)	90312*-AC-8	UNS Gas, Inc. Gtd Senior Note	1	6,500,000	7,555,613
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,057,351	2,058,665	09/02/2020	09/02/2050	Interest Rate Swap			46625H-JE-1	JPMorgan Chase & Co-SR UNSECURED NARA Caves Lease Trust Lease Backed	1	2,057,351	2,058,665
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,888,566	5,557,483	09/02/2020	09/02/2050	Interest Rate Swap			63080#-AA-5	Ce Johnson Matthey PLC Series B Senior	1	4,888,566	5,557,483
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,400,000	5,965,213	09/02/2020	09/02/2050	Interest Rate Swap			479142-E#-4	Notes Avolon Aerospace Funding Senior	1	5,400,000	5,965,213
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,770,855	5,114,767	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AA-9	Secured Bank of Nova Scotia/The-SENIOR	1	4,770,855	5,114,767
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,117,549	8,153,559	09/02/2020	09/02/2050	Interest Rate Swap			064159-SH-0	UNSECURED	1	8,117,549	8,153,559
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,884,503	29,857,493	09/02/2020	09/02/2050	Interest Rate Swap			06760N-AC-0	BMM 2017-1A A2 FLOATING COUPON 2.583750 MATURITY 20300115	1	24,884,503	29,857,493
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		979,469	1,036,699	09/02/2020	09/02/2050	Interest Rate Swap			05577#-AN-0	BTMU Capital Corp. Equipment Note Pennsylvania Power Co. First Mtg	1	979,469	1,036,699
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		812,491	829,634	09/02/2020	09/02/2050	Interest Rate Swap			709068-C*-9	Serie BMM 2019-1A B FLOATING COUPON	2	812,491	829,634
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,404,498	16,970,630	09/02/2020	09/02/2050	Interest Rate Swap			06761T-AG-7	3.975000 MATURITY 20311015 MERCK SHARP & DOHNE CORP-DEBENTURE	1	16,404,498	16,970,630
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,099,954	4,991,774	09/02/2020	09/02/2050	Interest Rate Swap			589331-AD-9	UNSECURED	1	4,099,954	4,991,774
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		928,593	1,010,878	09/02/2020	09/02/2050	Interest Rate Swap			05348E-AW-9	AVALONBAY COMMUNITIES IN-SR UNSECURED	1	928,593	1,010,878
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,500,000	4,969,850	09/02/2020	09/02/2050	Interest Rate Swap			74264*-AD-8	PRISA LHC LLC-SENIOR NOTE SER B ISRAEL STATE JUBILEE ISSUE BD 7TH	1	4,500,000	4,969,850
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,108,800	09/02/2020	09/02/2050	Interest Rate Swap			46513A-NC-0	SER Toyota Motor Credit Corp-SENIOR	1	5,000,000	5,108,800
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,213,464	5,453,432	09/02/2020	09/02/2050	Interest Rate Swap			89236T-DR-3	UNSECURED	1	5,213,464	5,453,432
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,750,000	4,204,931	09/02/2020	09/02/2050	Interest Rate Swap			018522-D8-8	ALLETE Inc. First Mortgage	1	3,750,000	4,204,931

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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*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,870,527	4,144,479	09/02/2020	09/02/2050	Interest Rate Swap			18469P-A#-7	Clearbridge Energy MLP Op Fd Inc-Senior Secured	1	3,870,527	4,144,479
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,500,000	9,499,278	09/02/2020	09/02/2050	Interest Rate Swap			74980X-AC-0	ALM Ltd/KY-BRAM 2021-15A A2	1	9,500,000	9,499,278
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,767,648	4,041,221	09/02/2020	09/02/2050	Interest Rate Swap			18469Q-A#-5	Clearbridge Energy MLP Fd Inc-Senior Secured	1	3,767,648	4,041,221
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,250,000	9,258,501	09/02/2020	09/02/2050	Interest Rate Swap			64131T-AS-3	Neuberger Berman CLO XVI-SERIES 2017 CALSS 16SA	1	9,250,000	9,258,501
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,008,928	3,103,950	09/02/2020	09/02/2050	Interest Rate Swap			486606-J#-6	Kayne Anderson MLP Inves Senior Note Ser	1	3,008,928	3,103,950
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,522,242	2,570,190	09/02/2020	09/02/2050	Interest Rate Swap			84519#-AF-1	Southwest Power Pool, In Senior Note Ser	1	2,522,242	2,570,190
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,543,282	1,548,969	09/02/2020	09/02/2050	Interest Rate Swap			247358-LL-6	EAIIV Delta MSN 15176	1	1,543,282	1,548,969
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,471,944	1,477,368	09/02/2020	09/02/2050	Interest Rate Swap			247358-VV-3	EAIIV Delta MSN 15170	1	1,471,944	1,477,368
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,050,596	1,085,328	09/02/2020	09/02/2050	Interest Rate Swap			89838#-AA-5	Dartmouth College Senior Secured	1	1,050,596	1,085,328
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,960,596	2,036,781	09/02/2020	09/02/2050	Interest Rate Swap			18469Q-A#-7	Clearbridge Energy MLP TR Fd Inc-Senior Secured	1	1,960,596	2,036,781
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,263,610	26,299,395	09/02/2020	09/02/2050	Interest Rate Swap			68233J-BB-9	ONCOR ELECTRIC DELIVERY -FIRST LIEN	1	25,263,610	26,299,395
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,450,000	2,450,478	09/02/2020	09/02/2050	Interest Rate Swap			04018X-AG-4	ARES CLO-ARES 2021-ALFA C	1	2,450,000	2,450,478
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	147,846,521	75,783,244	07/14/2020	07/14/2050	Interest Rate Swap		(74,082,356)	228782-AA-6	CRUGER ISSUER TR PRIN UNIT TR CTF	1	147,846,521	149,865,600
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		41,182,250	41,182,250	07/14/2020	07/14/2050	Interest Rate Swap			749329-MM-7	RCC REAL ESTATE SPE 9 LLC - Term Loan	1	41,182,250	41,182,250
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		36,483,112	37,949,436	07/14/2020	07/14/2050	Interest Rate Swap			G5284F-AA-3	KKR Wolverine I Ltd Class A Senior	1	36,483,112	37,949,436
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,968,171	32,389,978	07/14/2020	07/14/2050	Interest Rate Swap			244199-AW-5	Deere & Co-BOND	1	24,968,171	32,389,978
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,465,000	38,070,000	07/14/2020	07/14/2050	Interest Rate Swap			ZZ2066-36-8	AUST & NZ BANKING GROUP-SUBORDINATED NOTE	1	21,465,000	38,070,000
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		41,878,447	55,768,999	07/14/2020	07/14/2050	Interest Rate Swap			87305Q-CB-5	TTX CO-UNSECURED NOTE	1	41,878,447	55,768,999
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		36,114,689	48,849,926	07/14/2020	07/14/2050	Interest Rate Swap			594918-CB-8	MICROSOFT CORP-SENIOR UNSECURED	1	36,114,689	48,849,926
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	13,712,998	(22,759,574)	07/14/2020	07/14/2050	Interest Rate Swap		(37,722,438)	662325-B#-7	North Shore Gas Co. First Mtg Bond	1	13,712,998	14,962,864
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,300,000	15,242,478	07/14/2020	07/14/2050	Interest Rate Swap			G1108#-AG-3	British Land Company PLC Senior Note Ser	1	13,300,000	15,242,478
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,400,000	13,339,188	07/14/2020	07/14/2050	Interest Rate Swap			720186-F*-1	Piedmont Natural Gas Co. Senior Note Ser	2	12,400,000	13,339,188
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	12,413,032	07/14/2020	07/14/2050	Interest Rate Swap			41242*-AT-9	Hardwood Funding LLC Senior Note Ser	1	11,600,000	12,413,032
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,200,000	11,502,165	07/14/2020	07/14/2050	Interest Rate Swap			40447#-AH-8	Hmshost Corporation Gtd Senior Note	1	11,200,000	11,502,165
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,042,308	11,517,403	07/14/2020	07/14/2050	Interest Rate Swap			48661E-C#-5	Kayne Anderson Midstream SER H SR UNSECD NT	1	11,042,308	11,517,403
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,534,615	11,243,184	07/14/2020	07/14/2050	Interest Rate Swap			48661E-C#-3	Kayne Anderson Midstream SER I SR UNSECD NT	1	10,534,615	11,243,184
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,250,000	11,705,006	07/14/2020	07/14/2050	Interest Rate Swap			151515-XX-6	Bridge Investment Group Senior Secured Notes	1	11,250,000	11,705,006
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,925,000	10,902,285	07/14/2020	07/14/2050	Interest Rate Swap			74170*-AE-9	Prime Property Fund LLC Senior Note Ser	1	9,925,000	10,902,285
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,614,720	07/14/2020	07/14/2050	Interest Rate Swap			57169*-AT-4	Mars, Inc. Senior Note Ser	1	10,000,000	10,614,720
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,404,000	07/14/2020	07/14/2050	Interest Rate Swap			003009-A#-6	Aberdeen Asia-Pacific In Senior Secured	1	10,000,000	10,404,000
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,600,000	9,256,008	07/14/2020	07/14/2050	Interest Rate Swap			05237*-AG-9	Austin Powder Holdings C Senior Note Ser	1	8,600,000	9,256,008

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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*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		45,000,000	45,000,000	07/14/2020	07/14/2050	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	45,000,000	45,000,000
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	112,851,219	69,828,942	09/02/2020	09/02/2050	Interest Rate Swap		(43,022,277)	117028-AA-4	Brunswick Asset Financing LLC - Term A Loan	1	112,851,219	112,851,219
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,750,000	32,481,457	09/02/2020	09/02/2050	Interest Rate Swap			Q3629#-AG-8	ETSA Utilities Finance P Gtd Senior Note	1	31,750,000	32,481,457
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,000,000	24,587,952	09/02/2020	09/02/2050	Interest Rate Swap			91020Q-A#-4	UNITED ENERGY DISTRIBUTION PTY-GTD SR NT SER A	1	24,000,000	24,587,952
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	32,301,870	09/02/2020	09/02/2050	Interest Rate Swap			576292-YY-6	Barings Corporate Invest Convertible Not	1	30,000,000	32,301,870
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,500,000	28,814,908	09/02/2020	09/02/2050	Interest Rate Swap			68233J-A*-5	ONCOR ELECTRIC DELIVERY-SENIOR SECURED NOTE	1	26,500,000	28,814,908
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,850,000	13,884,293	09/02/2020	09/02/2050	Interest Rate Swap			68228*-AG-7	Smith & Nephew plc Senior Note Ser	2	13,850,000	13,884,293
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,600,000	27,464,394	09/02/2020	09/02/2050	Interest Rate Swap			Q9194#-AF-4	Transpower New Zealand L Gtd Senior Note	1	26,600,000	27,464,394
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,200,000	14,046,542	09/02/2020	09/02/2050	Interest Rate Swap			Q1297#-AK-4	CSL Finance Pty Ltd Gtd Senior Note	1	13,200,000	14,046,542
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,601,371	46,538,835	09/02/2020	09/02/2050	Interest Rate Swap			20030N-AM-3	Comcast Corp-NOTE	1	35,601,371	46,538,835
Need to File with the NAIC	Inverse JPY Long Term Bond	2Z	216,599,277	245,434,247	350,384,225	08/27/2021	10/01/2021	Currency Forward		2,944,368	912810-QK-7	US TREASURY N/B FIXED COUPON 3.875000 MATURITY 20400815	1	245,434,247	347,439,857
Need to File with the NAIC	Inverse JPY Long Term Bond	2Z	212,714,823	215,000,000	215,974,341	09/29/2021	11/05/2021	Currency Forward		974,341	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	215,000,000	215,000,000
Need to File with the NAIC	Inverse JPY Long Term Bond	2Z	212,665,195	215,000,000	214,024,838	09/29/2021	10/01/2021	Currency Forward		(975,162)	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	215,000,000	215,000,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	200,000,000	210,000,000	204,857,178	07/08/2021	07/08/2051	Interest Rate Swap		(5,142,822)	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	210,000,000	210,000,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	150,000,000	6,650,000	2,075,761	07/08/2021	07/08/2051	Interest Rate Swap		(4,574,206)	55954Y-AL-9	Magnetite XXVI Ltd-MAGNE 2020-26A BR	1	6,650,000	6,649,967
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,550,000	6,550,000	07/08/2021	07/08/2051	Interest Rate Swap			00190Y-BH-7	Ares XXVII CLO Ltd-ARES 2013-2A CR2	1	6,550,000	6,550,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,400,000	6,399,904	07/08/2021	07/08/2051	Interest Rate Swap			278300-AN-8	Eaton Vance CLO 2020-1 L-EATON 2020-1A CR	1	6,400,000	6,399,904
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,400,000	6,405,440	07/08/2021	07/08/2051	Interest Rate Swap			143133-AG-1	CGMS 2021-6A C	1	6,400,000	6,405,440
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,400,000	6,399,981	07/08/2021	07/08/2051	Interest Rate Swap			87168B-AG-5	SYMP 2021-28A C-SYMP 2021-28A C	1	6,400,000	6,399,981
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,400,000	6,409,216	07/08/2021	07/08/2051	Interest Rate Swap			12565E-AE-1	CIFC Funding Ltd-CIFC 2021-5A C	1	6,400,000	6,409,216
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,400,000	6,406,790	07/08/2021	07/08/2051	Interest Rate Swap			97316J-AG-8	THL Credit Wind River 20-WINDR 2019-1A CR	1	6,400,000	6,406,790
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,400,000	6,400,090	07/08/2021	07/08/2051	Interest Rate Swap			05685A-AJ-7	Bain Capital Credit CLO-BCC 2021-4A C	1	6,400,000	6,400,090
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,400,000	6,401,184	07/08/2021	07/08/2051	Interest Rate Swap			38136N-AU-0	Goldentree Loan Manageme-GLM 2020-8A CR	1	6,400,000	6,401,184
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,100,000	6,100,000	07/08/2021	07/08/2051	Interest Rate Swap			00900L-AS-3	AIMCO CLO Series 2015-A-AIMCO 2015-AA CR2	1	6,100,000	6,100,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,050,000	6,050,097	07/08/2021	07/08/2051	Interest Rate Swap			05685A-AG-3	Bain Capital Credit CLO-BCC 2021-4A B	1	6,050,000	6,050,097
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,050,000	6,057,569	07/08/2021	07/08/2051	Interest Rate Swap			00119V-AQ-2	AGL CLO 6 LTD-AGL 2020-6A BR	1	6,050,000	6,057,569
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,700,000	5,702,240	07/08/2021	07/08/2051	Interest Rate Swap			13887T-AN-7	Canyon Capital CLO 2019-CANYC 2019-1A BR	1	5,700,000	5,702,240
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,650,000	5,650,537	07/08/2021	07/08/2051	Interest Rate Swap			670881-AP-6	OCP CLO 2020-19 Ltd-OCP 2020-19A BR	1	5,650,000	5,650,537
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,625,000	5,627,672	07/08/2021	07/08/2051	Interest Rate Swap			037666-AS-1	Apidos CLO XXVI-APID 2017-26A BR	1	5,625,000	5,627,672
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,300,000	5,309,291	07/08/2021	07/08/2051	Interest Rate Swap			48253U-AC-0	KKR-SERIES 34A CLASS B	1	5,300,000	5,309,291
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,300,000	5,304,712	07/08/2021	07/08/2051	Interest Rate Swap			09627F-AQ-3	BlueMountain CLO XXV Ltd-BLUEM 2019-25A BR	1	5,300,000	5,304,712

STATEMENT AS OF SEPTEMBER 30, 2021 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 Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,150,000	5,158,183	07/08/2021	07/08/2051	Interest Rate Swap			95023A-AC-4	Wellfleet CLO Ltd-WELF 2021-2A B	1	5,150,000	5,158,183
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,125,000	5,128,639	07/08/2021	07/08/2051	Interest Rate Swap			14317Y-AG-9	Carlyle Global Market St-SERIES 21-5A CLASS C	1	5,125,000	5,128,639
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,300,000	9,300,130	07/08/2021	07/08/2051	Interest Rate Swap			48661A-AL-0	KAYNE CLO I Ltd-KAYNE 2018-1A BR	1	9,300,000	9,300,130
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,600,000	4,600,437	07/08/2021	07/08/2051	Interest Rate Swap			29002V-AE-8	ELM10 2021-3A C-ELM10 2021-3A C	1	4,600,000	4,600,437
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,600,000	4,604,646	07/08/2021	07/08/2051	Interest Rate Swap			67110N-AP-0	OHA Credit Partners XIII-OAKC 2016-13A BR	1	4,600,000	4,604,646
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,500,000	4,504,248	07/08/2021	07/08/2051	Interest Rate Swap			73052V-AG-0	Point Au Roche Park CLO -PARPK 2021-1A C	1	4,500,000	4,504,248
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,500,000	4,500,104	07/08/2021	07/08/2051	Interest Rate Swap			83615P-AE-7	Sound Point Clo XXXI Ltd-SNDPT 2021-3A C	1	4,500,000	4,500,104
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,500,000	4,500,473	07/08/2021	07/08/2051	Interest Rate Swap			29002H-AQ-2	Elmwood CLO III Ltd-ELMW3 2019-3A CR	1	4,500,000	4,500,473
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,500,000	4,501,787	07/08/2021	07/08/2051	Interest Rate Swap			33835N-AE-1	ASSURANT CLO LTD-MORGN 2018-3A CR	1	4,500,000	4,501,787
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,500,000	4,503,114	07/08/2021	07/08/2051	Interest Rate Swap			97316D-AG-1	Wind River CLO Ltd-WINDR 2021-3A C	1	4,500,000	4,503,114
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,400,000	4,400,000	07/08/2021	07/08/2051	Interest Rate Swap			48255A-AE-8	KKR CLO 36 Ltd-KKR 36A C	1	4,400,000	4,400,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,300,000	4,303,044	07/08/2021	07/08/2051	Interest Rate Swap			12555Q-AU-0	CIFC Funding 2020-I Ltd-CIFC 2020-1A CR	1	4,300,000	4,303,044
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	350,000,000	50,000,000	35,297,863	07/09/2021	07/09/2051	Interest Rate Swap		(14,709,737)	14316W-AA-7	Carlyle Global Market St-CGMS 2021-7A A1	1	50,000,000	50,007,600
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		48,500,000	48,504,899	07/09/2021	07/09/2051	Interest Rate Swap			12547L-AL-2	CIFC Funding 2020-II Ltd-CIFC 2020-2A AR	1	48,500,000	48,504,899
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		45,100,000	45,104,510	07/09/2021	07/09/2051	Interest Rate Swap			05876L-AA-1	Ballyrock CDO Ltd-BALLY 2021-17A A1A	1	45,100,000	45,104,510
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,700,000	13,700,014	07/09/2021	07/09/2051	Interest Rate Swap			87168B-AE-0	SYMP-SYMP 2021-28A B	1	13,700,000	13,700,014
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,700,000	13,707,165	07/09/2021	07/09/2051	Interest Rate Swap			97316D-AC-0	Wind River CLO Ltd-WINDR 2021-3A B1	1	13,700,000	13,707,165
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,200,000	9,200,129	07/09/2021	07/09/2051	Interest Rate Swap			13876G-AL-2	Canyon Capital CLO 2017--CANVC 2017-1A BR	1	9,200,000	9,200,129
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,200,000	9,202,199	07/09/2021	07/09/2051	Interest Rate Swap			03330N-AK-0	Anchorage Capital Clo T1-ANCHC 2019-11A BR	1	9,200,000	9,202,199
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,200,000	9,200,598	07/09/2021	07/09/2051	Interest Rate Swap			03328W-AU-2	Anchorage Capital CLO 9 -ANCHC 2016-9A BR2	1	9,200,000	9,200,598
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,200,000	9,201,389	07/09/2021	07/09/2051	Interest Rate Swap			14316W-AC-3	Carlyle Global Market St-CGMS 2021-7A A2	1	9,200,000	9,201,389
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,200,000	9,200,929	07/09/2021	07/09/2051	Interest Rate Swap			12547L-AQ-1	CIFC Funding 2020-II Ltd-CIFC 2020-2A BR	1	9,200,000	9,200,929
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,200,000	9,201,822	07/09/2021	07/09/2051	Interest Rate Swap			04018X-AE-9	ARES CLO-ARES 2021-ALFA B	1	9,200,000	9,201,822
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,200,000	9,200,975	07/09/2021	07/09/2051	Interest Rate Swap			25255L-AC-6	Diameter Capital Clo 2 L-DCL0 2021-2A A2	1	9,200,000	9,200,975
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,200,000	9,204,904	07/09/2021	07/09/2051	Interest Rate Swap			12555Q-AS-5	CIFC Funding 2020-I Ltd-Cifc 2020-1A BR	1	9,200,000	9,204,904
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,200,000	9,203,708	07/09/2021	07/09/2051	Interest Rate Swap			48253H-AQ-8	KKR CLO 26 Ltd-KKR 26 BR	1	9,200,000	9,203,708
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,100,000	9,100,000	07/09/2021	07/09/2051	Interest Rate Swap			86271P-AG-0	Strata CLO II Ltd-STRTA 2021-1A C	1	9,100,000	9,100,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,725,000	8,726,614	07/09/2021	07/09/2051	Interest Rate Swap			38136N-AS-5	Goldentree Loan Manageme-GLM 2020-8A BR	1	8,725,000	8,726,614
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,700,000	8,700,000	07/09/2021	07/09/2051	Interest Rate Swap			13876N-AN-3	Canyon CLO 2020-2 Ltd-CANYC 2020-2A BR	1	8,700,000	8,700,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,000,000	8,000,808	07/09/2021	07/09/2051	Interest Rate Swap			13887W-AC-4	CANYC 2019-2A B	1	8,000,000	8,000,808
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,800,000	7,805,125	07/09/2021	07/09/2051	Interest Rate Swap			143133-AE-6	CGMS 2021-6A B-CGMS 2021-6A B	1	7,800,000	7,805,125

STATEMENT AS OF SEPTEMBER 30, 2021 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		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
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,375,000	7,375,738	07/09/2021	07/09/2051	Interest Rate Swap			13877P-AC-1	CANYC-2021-4A B Canyon CLO 2021-3 Ltd-CANYC 2021-3A	1	7,375,000	7,375,738
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,300,000	7,307,519	07/09/2021	07/09/2051	Interest Rate Swap			13875M-AE-6	CIFC Funding 2017-IV Ltd-CIFC 2017-4A A2R	1	7,300,000	7,307,519
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,300,000	7,302,314	07/09/2021	07/09/2051	Interest Rate Swap			12551J-AN-6	Wind River CLO Ltd-WINDR 2021-2A B	1	7,300,000	7,302,314
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,200,000	7,206,415	07/09/2021	07/09/2051	Interest Rate Swap			97315V-AE-7		1	7,200,000	7,206,415
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,100,000	7,103,777	07/09/2021	07/09/2051	Interest Rate Swap			04019L-AN-4	ARES LI CLO Ltd-ARES 2019-51A BR Anchorage Capital CLO 9 -ANCHC	1	7,100,000	7,103,777
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,040,000	7,039,894	07/09/2021	07/09/2051	Interest Rate Swap			03328W-AW-8	2016-9A CR2 Morgan Stanley Eaton Van-MSEV 2021-1A B	1	7,040,000	7,039,894
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,000,000	7,000,000	07/09/2021	07/09/2051	Interest Rate Swap			61773K-AC-6	AIMCO CLO 10 Ltd-AIMCO 2019-10A BR	1	7,000,000	7,000,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,000,000	7,001,120	07/09/2021	07/09/2051	Interest Rate Swap			00901A-AL-1		1	7,000,000	7,001,120
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,600,000	13,601,006	07/09/2021	07/09/2051	Interest Rate Swap			03762Y-AH-0	Apidos Clo XXV-APID 2016-25A A2R	1	13,600,000	13,601,006
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,750,000	6,756,001	07/09/2021	07/09/2051	Interest Rate Swap			50204A-AE-6	LCM LP-LCM 32A B MM Investment Holding Revolver	1	6,750,000	6,756,001
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	200,000,000	215,000,000	203,284,728	07/12/2021	07/12/2051	Interest Rate Swap		(11,715,272)	57542Z-A9-8	Fixed Line Sound Point Clo XXXI Ltd-SNDPT	2	215,000,000	215,000,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	350,000,000	50,000,000	24,883,727	07/21/2021	07/21/2051	Interest Rate Swap		(25,117,823)	83615P-AA-5	2021-3A A	1	50,000,000	50,001,550
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		50,000,000	50,026,500	07/21/2021	07/21/2051	Interest Rate Swap			95023A-AA-8	Wellfleet CLO Ltd-WELF 2021-2A A1 Palmer Square CLO Ltd-PLMRS 2021-4A	1	50,000,000	50,026,500
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		50,000,000	50,002,450	07/21/2021	07/21/2051	Interest Rate Swap			69702E-AA-3	Anchorage Capital CLO 19-ANCHC	1	50,000,000	50,002,450
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		50,000,000	50,005,050	07/21/2021	07/21/2051	Interest Rate Swap			03328J-AA-5	2021-19A A	1	50,000,000	50,005,050
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		50,000,000	50,017,650	07/21/2021	07/21/2051	Interest Rate Swap			42088A-AA-2	Hayfin US XII Ltd-HAYFN 2021-14A A1	1	50,000,000	50,017,650
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		50,000,000	50,067,300	07/21/2021	07/21/2051	Interest Rate Swap			87168B-AC-4	SYMP-SYMP 2021-28A A OHA Credit Partners XIII-OAKC 2016-13A AR	1	50,000,000	50,067,300
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		50,000,000	50,009,950	07/21/2021	07/21/2051	Interest Rate Swap			67110N-AM-7	Peace Park CLO Ltd-PCEPK 2021-1A B1	1	50,000,000	50,009,950
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		14,312,500	14,313,201	07/21/2021	07/21/2051	Interest Rate Swap			70470M-AE-5		1	14,312,500	14,313,201
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		14,090,000	14,090,690	07/21/2021	07/21/2051	Interest Rate Swap			55822A-AN-7	Madison Park Funding XLV-MDPK 2020-46A B1R	1	14,090,000	14,090,690
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	200,000,000	215,000,000	203,836,243	08/09/2021	08/09/2051	Interest Rate Swap		(11,163,757)	57542Z-A9-8	MM Investment Holding Revolver	2	215,000,000	215,000,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	300,000,000	320,000,000	303,434,004	08/09/2021	08/09/2051	Interest Rate Swap		(16,565,996)	57542Z-A9-8	MM Investment Holding Revolver	2	320,000,000	320,000,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	250,000,000	260,000,000	250,055,628	08/10/2021	08/10/2051	Interest Rate Swap		(9,944,372)	57542Z-A9-8	MM Investment Holding Revolver	2	260,000,000	260,000,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	200,000,000	210,000,000	202,140,317	08/10/2021	08/10/2051	Interest Rate Swap		(7,859,683)	57542Z-A9-8	MM Investment Holding Revolver	2	210,000,000	210,000,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	300,000,000	315,000,000	302,923,032	08/10/2021	08/10/2051	Interest Rate Swap		(12,076,968)	57542Z-A9-8	MM Investment Holding Revolver	2	315,000,000	315,000,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	250,000,000	265,000,000	254,037,601	08/10/2021	08/10/2051	Interest Rate Swap		(10,962,399)	57542Z-A9-8	MM Investment Holding Revolver	2	265,000,000	265,000,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	150,000,000	165,000,000	155,613,863	08/23/2021	08/23/2051	Interest Rate Swap		(9,386,137)	12503Z-MM-8	CCLF SPV LLC-Revolving Credit Facility	1	165,000,000	165,000,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	200,000,000	215,000,000	202,125,512	08/23/2021	08/23/2051	Interest Rate Swap		(12,874,488)	12503Z-MM-8	CCLF SPV LLC-Revolving Credit Facility	1	215,000,000	215,000,000
999999999 - Totals				24,014,772,546	24,723,907,435	XXX	XXX	XXX	(368,457)	(186,496,807)	XXX	XXX	XXX	24,015,141,003	24,910,404,242

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	111	15,988,959,993	111	15,988,959,993	107	19,070,463,417			111	15,988,959,993
2. Add: Opened or Acquired Transactions	5	100,000,000	25	6,351,972,174	26	4,969,711,923			56	11,421,684,097
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions	5	100,000,000	29	3,270,468,750	11	1,525,037,621			45	4,895,506,371
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	111	15,988,959,993	107	19,070,463,417	122	22,515,137,719			122	22,515,137,719

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.....	5,392,911,022
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2)	5,392,911,022
4.	Part D, Section 1, Column 6	16,592,922,752
5.	Part D, Section 1, Column 7	(11,319,084,490)
6.	Total (Line 3 minus Line 4 minus Line 5)	119,072,759
		Fair Value Check
7.	Part A, Section 1, Column 16	5,206,782,764
8.	Part B, Section 1, Column 13	(119,072,853)
9.	Total (Line 7 plus Line 8)	5,087,709,911
10.	Part D, Section 1, Column 9	17,500,639,186
11.	Part D, Section 1, Column 10	(12,412,929,275)
12.	Total (Line 9 minus Line 10 minus Line 11)	(1)
		Potential Exposure Check
13.	Part A, Section 1, Column 21	4,489,739,373
14.	Part B, Section 1, Column 20	125,781,810
15.	Part D, Section 1, Column 12	4,615,521,183
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	3,252,909,998	2,428,048,838
2. Cost of cash equivalents acquired	150,382,647,605	238,037,972,220
3. Accrual of discount		
4. Unrealized valuation increase (decrease)	4,245,427	46,078,991
5. Total gain (loss) on disposals	587,477	(11,171,126)
6. Deduct consideration received on disposals	150,784,335,677	237,248,018,925
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,856,054,830	3,252,909,998
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,856,054,830	3,252,909,998