

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

QUARTERLY STATEMENT

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

Massachusetts Mutual Life Insurance Company NAIC Group Code 0435 0435 NAIC Company Code 65935 Employer's ID Number 04-1590850

Organized under the Laws of		(Prior) chusetts	, State	of Domicile or Port of I	Entry	MA			
Country of Domicile		United Stat			-				
Licensed as business type:	Li	fe, Accident and Health [X] Fraterna	Benefit Societies []					
Incorporated/Organized	05/15/1851		Co	mmenced Business		08/01/1851			
Statutory Home Office	1295 State \$	Street	,		Springfield, MA, U	IS 01111			
	(Street and N	umber)	<u> </u>	(City or	Town, State, Coun				
Main Administrative Office			tate Street						
Spring	field, MA, US 01111	(Sileet a	,)	413-788-84	11			
(City or Town,	State, Country and Zip	Code)		(A	rea Code) (Telepho	one Number)			
Mail Address	1295 State Stree				Springfield, MA, U				
(\$	Street and Number or P	.O. Box)		(City or	Town, State, Coun	try and Zip Code)			
Primary Location of Books and Record	ds		State Stree and Number						
Spring	field, MA, US 01111	(Sileet a		1)	413-788-84	11			
(City or Town,	State, Country and Zip	Code)		(A	rea Code) (Telepho	ne Number)			
Internet Website Address		www.mas	ssmutual.co	om					
Statutory Statement Contact	Trevor	Wade Gordon		,	617-69	95-4321			
<u></u>		(Name)			, , ,	lephone Number)			
	n@MassMutual.com E-mail Address)				413-226-40 (FAX Numb				
President and Chief		OFF	ICERS						
Executive Officer						Racial Equity.			
Secretary	Akintokunbo	Akinbajo		Appointed Actuary		Vy Quoc Ho			
Elizabeth Ward Chicaroa Chief	Financial Officer		THER	MacaMutual III S	Molyin Timoth	v Carbott Chief Investment Officer			
Elizabeth Ward Chicares, Chief						gan, Head of Operations, CEO Action			
Adnan Omar Ahmed, Head of Mas Susan Marie Cicco, Head of Hui		Geoffrey James Craddock, Chief Risk Officer Garet			Gareth Fielding R	for Racial Equity. oss, Head of Enterprise Technology &			
Employee Experie	nce	Michael James O'C	Connor, Ge	neral Counsel		Experience			
		DIRECTORS		-					
Roger William Crandall - Kathleen Ann Corbet - Le		Karen James Henry	Hall Becht			lark Thomas Bertolini abella Davidov Goren			
Jeffrey Marc Leid			Jeanne Se			William Taylor Spitz			
Howard Todd Stit	zer								
State of Mass	sachusetts								
	ampden	SS:							
all of the herein described assets we statement, together with related exhib condition and affairs of the said report in accordance with the NAIC Annual rules or regulations require differen respectively. Furthermore, the scope	re the absolute proper its, schedules and expli- ing entity as of the repo Statement Instructions ses in reporting not re of this attestation by the	by of the said reporting entanations therein contained, orting period stated above, and Accounting Practices elated to accounting practine described officers also in	ity, free ar, annexed of and of its in and Proce-tices and pincludes the	d clear from any liens or referred to, is a full a ncome and deductions dures manual except to procedures, according e related corresponding	s or claims thereon, and true statement of therefrom for the p to the extent that: (1 to the best of the g electronic filing w	at on the reporting period stated above except as herein stated, and that this if all the assets and liabilities and of the eriod ended, and have been completed) state law may differ; or, (2) that state ir information, knowledge and belief ith the NAIC, when required, that is an arious regulators in lieu of or in addition			
Roger William Crandall President and Chief Executive	Officer		nbo Akinba cretary	jo		Todd Garett Picken Treasurer			
Subscribed and sworn to before me the day of	nis			Is this an original filing If no, 1. State the amendm 2. Date filed		Yes [X]No[]			

Number of pages attached.....

ASSETS

			Current Statement Date		4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	114,073,610,383		114,073,610,383	114,683,944,351
	Stocks:				
	2.1 Preferred stocks	494,026,651		494,026,651	470,256,327
	2.2 Common stocks	25,218,298,254	189,047	25,218,109,207	21,086,999,910
3.	Mortgage loans on real estate:				
	3.1 First liens	27,016,791,393		27,016,791,393	26,078,333,015
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less \$				
	encumbrances)	335,202,467		335,202,467	265,025,127
	4.2 Properties held for the production of income (less				
	\$950,327,045 encumbrances)	71,105,843		71,105,843	97,346,026
	4.3 Properties held for sale (less \$				
	encumbrances)	12,856,217		12,856,217	
5.	Cash (\$705,861,948), cash equivalents				
	(\$4,765,788,726) and short-term				
	investments (\$2,370,518,907)	7,842,169,582		7,842,169,582	5,738,239,031
6.	Contract loans (including \$ premium notes)			15,627,671,072	15,597,185,099
7.	Derivatives	17,346,604,104		17,346,604,104	21,076,411,762
	Other invested assets				9,533,622,734
9.	Receivables for securities	1,447,646,801		1,447,646,801	
	Securities lending reinvested collateral assets				
	Aggregate write-ins for invested assets				
	Subtotals, cash and invested assets (Lines 1 to 11)			220,353,292,408	216, 128, 616, 284
	Title plants less \$ charged off (for Title insurers				
	only)				
14.	Investment income due and accrued	3,688,035,316	1,089,586	3,686,945,730	3,859,484,460
	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	141,960,187	83,268	141,876,919	161,871,466
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$				
	earned but unbilled premiums)	866,764,353		866,764,353	917,323,458
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	68,632,236	1,825,833	66,806,403	67,472,255
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	78,271,157		78,271,157	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	633,855,304		633,855,304	508,589,555
19.	Guaranty funds receivable or on deposit	11, 171,023		11, 171, 023	11,751,145
20.	Electronic data processing equipment and software	268, 160, 765	251,893,687	16,267,078	21,068,444
	Furniture and equipment, including health care delivery assets				
	(\$	45,997,035	45,997,035		
	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	152,272,689		152,272,689	54,499,315
	Health care (\$) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	3,777,666,459	1,066,077,962	2,711,588,497	2,508,581,328
26.	Total assets excluding Separate Accounts, Segregated Accounts and	000 440 000 400	4 400 004 544	000 740 444 550	004 400 407 000
	Protected Cell Accounts (Lines 12 to 25)	230, 148, 993, 103	1,429,881,544	228,719,111,559	224,493,407,863
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	77.781.875.929		77,781,875,929	75,965,585,904
28.	Total (Lines 26 and 27)	307,930,869,032	1,429,881,544	306,500,987,489	300,458,993,767
	DETAILS OF WRITE-INS	, , ,	, , ,	, , ,	, , ,
1101.	DETAILS OF WAITE-ING				
1102.					
1103.					
	Summary of remaining write-ins for Line 11 from overflow page				
	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
	Corporate owned life insurance	2 566 020 000		2,566,828,880	2,421,839,515
	Fully refundable deposits, prepayments and miscellaneous assets		30 700 343		2,421,839,515
	Employee insurance plan advances		6,254	41,394,712	41,149,716
	Emproyee Insurance pran advances Summary of remaining write-ins for Line 25 from overflow page		1,026,371,365	41,394,712	41, 149, 716
				, ,	, ,
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,777,666,459	1,066,077,962	2,711,588,497	2,508,581,328

LIABILITIES, SURPLUS AND OTHER FUNDS

	•	4	
		1 Current	2 December 31
		Statement Date	Prior Year
4	Aggregate reserve for life contracts \$	Statement Date	FIIOI Teal
1.		107 741 070 000	101 000 050 000
	(including \$134,311,318 Modco Reserve)	127 , 741 , 970 , 833 .	121,992,059,903
	Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
	Liability for deposit-type contracts (including \$ Modco Reserve)	16, 152, 930, 105	14,579,842,257
4.	Contract claims:		
	4.1 Life		
	4.2 Accident and health	29,416,284	26,818,663
5.	Policyholders' dividends/refunds to members \$(689,658) and coupons \$		
	and unpaid	(689,658)	2.456.410
6	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated		
0.	amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$		
	Modco)	1 753 700 465	1 705 110 804
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$	1,730,700,403	1,700,110,004
	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 \$12,225,462 accident and health premiums	60,817,518	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	12 032 405	8 718 381
	9.3 Other amounts payable on reinsurance, including \$	12,302,400	0,710,001
	a.o uner amounts payable on reinsurance, including \$	40 040 504	00 070 040
	ceded		
	9.4 Interest Maintenance Reserve	1,529,528,705	2,084,357,421
10.	Commissions to agents due or accrued-life and annuity contracts \$		
	\$	43, 166, 544	324 , 181
11.	Commissions and expense allowances payable on reinsurance assumed	3 299 562	3 502 906
12.	General expenses due or accrued	1 139 846 950	1 253 240 702
	Transfers to Separate Accounts due or accrued (net) (including \$(100,534,859) accrued for expense	, 100,040,000	
13.	allowances recognized in reserves, net of reinsured allowances)	(114 607 004)	/100 E46 40E)
	allowances recognized in reserves, net of reinsured allowances)	(114,087,031)	(103,340,433)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	57,695,343	56,442,035
15.1	Current federal and foreign income taxes, including \$262,193,481 on realized capital gains (losses)	1/2,133,60/	6/0,233,140
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	28,588,797	7,520,225
18.	Amounts held for agents' account, including \$ agents' credit balances	410.060.197	414.032.550
19.	Remittances and items not allocated	1 443 899 621	803 137 296
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
	Net adjustifier it if assets and liabilities due to foreign exteriarity rates	001 001 F0C	016 510 515
21.	Liability for benefits for employees and agents if not included above	221,991,320	210,012,010
I	Borrowed money \$		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	5.870.727.335	5.205.048.230
	24.02 Reinsurance in unauthorized and certified (\$) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified (\$	6 662 877 713	6 450 994 969
	24.04 Payable to parent, subsidiaries and affiliates		
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	11,465,905,887	11,478,407,953
	24.08 Derivatives	12,403,183,485	17,348,756,669
	24.09 Payable for securities		
	24.10 Payable for securities lending		
	24.11 Capital notes \$		
25	Aggregate write-ins for liabilities	9,745,592,143	11,458,808,225
	66 6	203.019.674.900	
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	-, -, ,-	200,165,994,528
27.	From Separate Accounts Statement		75,965,585,904
28.	Total liabilities (Lines 26 and 27)	280,801,550,829	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		
33.	Gross paid in and contributed surplus		
	Aggregate write-ins for special surplus funds		
	Aggregate write-rits for special surplus runus	31 600 000 500	
35.	Unassigned funds (surplus)	∠1,089,939,562	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 \$ in Separate Accounts Statement)	25,699,436,660	24,327,413,335
38.	Totals of Lines 29, 30 and 37	25,699,436,660	24,327,413,335
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	306,500,987,489	300,458,993,767
აყ.		JUU, JUU, 301, 409	000,400,330,707
l	DETAILS OF WRITE-INS	F 001 015	F FF
	Derivative collateral		5,550,937,332
2502.	Repurchase agreements		4,007,031,628
2503.	Derivative accrued interest		
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,745,592,143	11,458,808,225
	Totals (Lines 230) tillough 2300 ptus 2330/(Line 23 above)		
I			
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
3402. 3403.	Miscellaneous		
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 1	2	2
		Current Year	2 Prior Year	3 Prior Year Ended
		To Date	To Date	December 31
1.	Premiums and annuity considerations for life and accident and health contracts		13,002,433,214	10,275,043,994
2.	Considerations for supplementary contracts with life contingencies.		23,361,340	48,128,890
				8.641.485.659
3.	Net investment income		17 016 456	110,580,552
4.				110,300,332
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	107 141 647	167 006 174	0 600 100 000
6.	Commissions and expense allowances on reinsurance ceded	197, 141,647	167,806,174	2,693,100,880
7.	Reserve adjustments on reinsurance ceded	(7,439,540)	(8,413,342)	(23,655,168)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract	140 401 075	100 015 010	405 504 405
	guarantees from Separate Accounts.		196,315,648	405,531,185
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income		192,975,088	650,513,146
9.	Totals (Lines 1 to 8.3)		17,163,781,272	22,800,729,137
10.	Death benefits		1, 122, 464, 269	2,238,051,114
11.	Matured endowments (excluding guaranteed annual pure endowments)		7,461,917	16,545,466
12.	Annuity benefits	1, 107, 564, 433	1, 194, 952, 558	2,390,934,737
13.	Disability benefits and benefits under accident and health contracts	187,377,103	191,402,024	382,243,868
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	3.030.908.104	9.042.437.509	19,247,330,548
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds			474,210,694
18.	Payments on supplementary contracts with life contingencies	11 970 050	10,785,459	21,356,381
19.	Increase in aggregate reserves for life and accident and health contracts	5,796,113,516	5,359,525,271	(5,319,239,250)
	Totals (Lines 10 to 19)	11 521 092 225	17.155.999.800	19.451.433.559
20. 21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct	11,021,002,020		
۷۱.	business only)	538 954 834	.507.305.606	1,032,336,037
22.	Commissions and expense allowances on reinsurance assumed	30 111 000	30,323,080	58,805,725
22.	General insurance expenses and fraternal expenses		1,025,896,738	2,394,386,534
	Incurance taxes licenses and foce evaluation federal income force	100 104 000	1,025,896,738	2,394,386,534
24.	Insurance taxes, licenses and fees, excluding federal income taxes	00, 124,U8U		
25.	Increase in loading on deferred and uncollected premiums	35,038,180	(12,071,870)	13, 197, 693
26.	Net transfers to or (from) Separate Accounts net of reinsurance			(3,646,073,474)
27.	Aggregate write-ins for deductions		(322,643,044)	587,266,846
28.	Totals (Lines 20 to 27)		17,570,551,709	20,166,470,371
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus			
	Line 28)		(406,770,437)	2,634,258,766
30.	Dividends to policyholders and refunds to members	815,340,233	806,435,205	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)		(1,213,205,642)	
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	116,379,052	(340,049,103)	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)	162,988,262	(873, 156, 539)	802,085,895
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital			
	gains tax of \$(4,283,377) (excluding taxes of \$(18,738,579)			
	transferred to the IMR)	(618,938,387)	153,269,330	(586, 175, 280)
35.	Net income (Line 33 plus Line 34)	(455,950,125)	(719,887,209)	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)		(719,887,209)	
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$			
39.	Change in net unrealized capital gains (losses) less capital gains tax of \$\frac{1}{2}\$	(190,699,053)	(444 875 142)	1 000 504 015
40.	Change in net deferred income tax	450 585 323	(120, 668, 174)	(22,602,087)
I .	Change in nonadmitted assets			
41.				
42.	Change in liability for reinsurance in unauthorized and certified companies		(0,042,000)	
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(005, 070, 405)	12,700,000	(504, 425, 000)
44.	Change in asset valuation reserve			
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	······		
48.	Change in surplus notes	233,517,105 [1,537,080,749	1,537,330,284
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in	ļ		
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus	ļl.		
51.	Surplus adjustment:			
	51.1 Paid in	ļl.		
	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		20,677,021	1,805,432,173
54.	Net change in capital and surplus for the year (Lines 37 through 53)		4,123,356,647	5,434,503,164
		25.699.436.659	23.016.266.818	24,327,413,335
55.	Capital and surplus, as of statement date (Lines 36 + 54)	23,033,430,033	۵۵,010,200,818	24,021,410,000
00.05	DETAILS OF WRITE-INS	/FO COF COC)	47 400 000	40 074 040
	Miscellaneous income		17,430,689	49,271,319
	Change in corporate owned life insurance		(55,575,411)	
	Management and administrative fees			
	Summary of remaining write-ins for Line 8.3 from overflow page	64,842,629	85,783,852	156,732,519
	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	262,924,861	192,975,088	650,513,146
	Reinsurance ceded adjustment	(44,074,325)	(6,923,874)	
	Ceded income on funds withheld			
2102.				
	Change in liability for employee/agent benefit plans			
2703.	Change in liability for employee/agent benefit plans			(1.472.077.654)
2703. 2798.	Change in liability for employee/agent benefit plans			(1,472,077,654) 587,266,846
2703. 2798. 2799.	Change in liability for employee/agent benefit plans	77,200,214 404,475,710	(404,741,061) (322,643,044)	587,266,846
2703. 2798. 2799. 5301.	Change in liability for employee/agent benefit plans	77,200,214 404,475,710 (44,074,325)	(404,741,061) (322,643,044) (9,590,874)	587,266,846
2703. 2798. 2799. 5301. 5302.	Change in liability for employee/agent benefit plans Summary of remaining write-ins for Line 27 from overflow page Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) Reinsurance ceded adjustment Other changes in surplus	77,200,214 404,475,710 (44,074,325) (260,560)	(404,741,061) (322,643,044) (9,590,874) 30,267,444	587,266,846 32,129,727
2703. 2798. 2799. 5301. 5302. 5303.	Change in liability for employee/agent benefit plans Summary of remaining write-ins for Line 27 from overflow page Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) Reinsurance ceded adjustment Other changes in surplus Miscellaneous		(404,741,061) (322,643,044) (9,590,874) 30,267,444 451	587,266,846
2703. 2798. 2799. 5301. 5302. 5303. 5398.	Change in liability for employee/agent benefit plans Summary of remaining write-ins for Line 27 from overflow page Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) Reinsurance ceded adjustment Other changes in surplus		(404,741,061) (322,643,044) (9,590,874) 30,267,444 451	587,266,846 32,129,727

CASH FLOW

_		1 Current Year	2 Prior Year	3 Prior Year Ended
	-	To Date	To Date	December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	9,376,610,708	12,952,762,467	16, 109, 561, 276
2.	Net investment income	4,501,612,912	3,352,237,916	7,281,442,469
3.	Miscellaneous income	559,717,248	590,676,529	3,641,620,813
4.	Total (Lines 1 to 3)	14,437,940,868	16,895,676,912	27,032,624,558
5.	Benefit and loss related payments	5,741,847,678	11,474,198,904	24,242,706,403
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(669,771,947)	(1,301,866,967)	(4,019,907,45
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,477,645,643	1,616,409,633	2,872,667,31
8.	Dividends paid to policyholders	774,052,298	765,756,961	1,673,553,29
9.	Federal and foreign income taxes paid (recovered) net of \$(316,398,306) tax on capital			
	gains (losses)	613,973,014	(118,850,886)	(141,754,98
10.	Total (Lines 5 through 9)	8,937,746,686	12,435,647,645	24,627,264,58
11.	Net cash from operations (Line 4 minus Line 10)	5,500,194,182	4,460,029,267	2,405,359,97
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	19,684,144,737	10,030,709,678	23, 127, 707, 51
	12.2 Stocks	184,726,970	450,830,093	554,149,21
	12.3 Mortgage loans	1,871,242,173	1,637,734,262	4,097,828,23
	12.4 Real estate			952,94
	12.5 Other invested assets	195,930,649	743,795,070	1,051,109,63
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	18,976,792	(10,208,852)	(8,170,59
	12.7 Miscellaneous proceeds	(788,999,676)	3,134,200,229	2,405,853,39
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	21,166,021,645	15,987,060,479	31,229,430,33
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	18 859 606 728	16 674 054 638	38 209 254 97
	13.2 Stocks			
	13.3 Mortgage loans			
	13.4 Real estate			120,079,85
	13.5 Other invested assets			1,847,429,32
	13.6 Miscellaneous applications	(585,815,860)	(97, 170, 411)	351,422,23
	13.7 Total investments acquired (Lines 13.1 to 13.6)	26,060,983,206	19,543,873,718	47,144,918,14
11	Net increase (or decrease) in contract loans and premium notes	30,110,201	322,716,392	872,006,90
14. 15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(4.925,071,762)	(3,879,529,632)	(16,787,494,70
10.	Net dash nom investments (Line 12.0 minus Line 10.7 and Line 14)	(4,020,011,102)	(0,070,320,002)	(10,707,404,70
	Cook from Financing and Miscollancous Courses			
40	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):		007 440 000	007 440 00
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			(1,030,569,14
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(962, 182, 749)	5,663,970,775	16,660,364,12
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,528,808,131	8,786,566,027	16,327,274,76
	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)	2,103,930,551	9,367,065,662	1,945,140,03
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	5,738,239,031	3,793,098,998	3,793,098,99
	19.2 End of period (Line 18 plus Line 19.1)	7,842,169,582	13,160,164,660	5,738,239,03
e: Si	upplemental disclosures of cash flow information for non-cash transactions:			
	01. Bond conversions and refinancing			4,922,572,25 1,250,093,99
0.00		249, 147,716	387,481,218	1,250,093,99
0.00	03. Bonds received as consideration for group annuity contracts		837,205,167	837, 205, 16
0.00 0.00 0.00 0.00	04. Surplus notes issued in exchange for bonds			
0.00 0.00 0.00 0.00 0.00	04. Surplus notes issued in exchange for bonds 05. Bonds received as consideration for surplus notes 06. Change in market value of COLI	233,056,607 163,465,126	837,205,167 55,310,439	837,205,16 140,088,45
0.00 0.00 0.00 0.00 0.00 0.00	04. Surplus notes issued in exchange for bonds	233,056,607 163,465,126 18,380,541	837,205,167 55,310,439	837,205,16

Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0011. Common stock received as consideration for group annuity contracts	2,974,765		
20.0012. Dividend reinvestment	355,601	93,790	93,790
20.0013. Premium ceded in exchange for invested assets			11, 197, 128, 818
20.0014. Bonds transferred in exchange for premium ceded			9,378,808,608
20.0015. Premium income recognized for individual annuity contracts			
20.0016. Bonds received as consideration for individual annuity contracts			3,720,041,355
20.0017. Mortgage loans transferred in exchange for premium ceded			1,725,451,598
20.0018. Transfer of mortgage loans to other invested assets		353,530,860	
20.0019. Preferred stock transferred in exchange for premium ceded			92,868,611
20.0020. Assets received in-kind for bond maturity		56,730,564	56,730,564
20.0021. Preferred stock received as consideration for individual annuity contracts			928,000
20.0022. Stock distribution received for other invested assets		406,070	

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	DIRECT PREMIUMS AND DEPOSIT-TYPE C	ONTRACTS		
		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	5,641,936,170	3,994,721,615	9, 193, 180, 933
3.	Ordinary individual annuities	1,984,431,548	3,576,323,818	5,872,548,713
4.	Credit life (group and individual)			
5.	Group life insurance	71,436,482	63,223,645	112,681,859
6.	Group annuities	5,316,989,304	7,275,310,077	16,096,920,854
7.	A & H - group	217,387	214,206	558,705
8.	A & H - credit (group and individual)			
9.	A & H - other	383,149,543	379,149,575	764,616,396
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	13,398,160,433	15,288,942,936	32,040,507,460
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	13,398,160,433	15,288,942,936	32,040,507,460
14.	Deposit-type contracts	3,755,161,926	4,025,512,424	7,674,813,749
15.	Total (Lines 13 and 14)	17,153,322,359	19,314,455,360	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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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:

NET INCOME	SSAP#	F/S Page	F/S Line #		2021		2020
				_	(4== 0=0 40=)	_	0.1-0.10-0.1-
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$	(455,950,125)	\$	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	\$	(455,950,125)	\$	215,910,615
SURPLUS							
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$	25,699,436,660	\$	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	\$	25,699,436,660	\$	24,327,413,335

- 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.

Increase (Decrease) to:

(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 six months ended June 30, 2021, corrections of prior years' errors were recorded in surplus, net of tax:

	Prior		Current		Asset
	Years'		Year		or Liability
	Net Income		Surplus		Balances
\$	26,149,000	\$	26,149,000	\$	(26,149,000)
	(27,309,002)		(27,309,002)		27,309,002
	-		(1,500,000)		(1,500,000)
	-		49,330,000		49,330,000
\$	(1,160,002)	\$	46,669,998		
		Years' Net Income \$ 26,149,000 (27,309,002)	Years' Net Income \$ 26,149,000 \$ (27,309,002)	Years' Year Net Income Surplus \$ 26,149,000 \$ 26,149,000 (27,309,002) (27,309,002) - (1,500,000) - 49,330,000	Prior Current Years' Year Net Income Surplus \$ 26,149,000 \$ 26,149,000 \$ (27,309,002) (27,309,002) - (1,500,000) - 49,330,000

Of the \$46,669,998 increase to surplus for prior years' errors, \$(1,160,002) was recorded as prior period adjustments, net of taxes.

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

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

Of the \$30,267,444 decrease 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

- Note 5 Investments

 a. Mortgage loans, including mezzanine real estate loans
 - (1-4) No change
 - Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or colender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan:

					Res	iden	tial		Comm	nercial		
			Fa	rm	Insured		All Other	Ins	ured	All Other	Mezzanine	Total
a.	20	21										
	1.	With allowance for credit										
		losses	\$	- \$		- \$	-	\$	- \$	31,610,195	\$ - \$	31,610,195
	2.	No allowance for credit										
		losses		-		-	-		-	57,725,191	-	57,725,191
	3.	Total (1+2)		-		-	-		-	89,335,386	-	89,335,386
	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.	20	20										
	1.	With allowance for credit										
		losses	\$	- \$		- \$	-	\$	- \$	-	\$ - \$	-
	2.	No allowance for credit										
		losses		-		-	-		-	-	-	-
	3.	Total (1+2)		-		-	-		-	-	-	-
	4.	, , ,										
		co-lender mortgage loan										
		agreement for which the										
		reporting entity is										
		restricted from unilaterally										
		foreclosing on the										
		mortgage loan		-		-	-		-	-	-	-

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:

				Re	sidential		Comn	nercial		
			Farn	n Insured	All (Other Inst	ured	All Other	Mezzanine	Total
a.	20	21								
	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	g	-	-	-	-	476,200	-	476,200
b.	20									
	1.	Average recorded								
		investment	\$	- \$	- \$	- \$	- \$	-	\$ -\$	-
	2.	Interest income								
		recognized		-	-	-	-	-	-	-
	3.	Recorded investment on								
		nonaccrual status		-	-	-	-	-	-	-
	4.	Amount of interest income recognized using a cash-								
		basis method of accounting	g	-	-	-	-	-	-	-

- (7) Allowance for credit losses No change
- (8) As of June 30, 2021, the Company did not have any mortgage loans derecognized as a result of foreclosure.
- b. Debt restructuring - No change
- Reverse mortgages No change C.
- 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.

(2) The following contains loan-backed and structured securities that recognized other-than-temporary impairments (OTTI)

classified on the following bases for recognizing OTTI:

Clas	silied on the following bases for recognizing of r	'· —						
			(1)		(2	2)		(3)
					OT	TI		
			Amortized	Re	cog	nized		
			Cost Basis		in Lo	oss		
			Before	(2a)		(2b)		Fair Value
			OTTI	Interest	١	Non-interest		1-(2a+2b)
OTT	ΓI 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	\$	11,247,256	\$ -	\$	6,172,765	\$	5,074,491
	•	=			_		=	
OTT	ΓI 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	\$	11,352,643	\$ -	\$	966,063	\$	10,386,580
	•	÷		' -	÷		÷	
OTT	ΓI recognized in the third quarter							
g.	Intent to sell	\$	_	\$ -	\$	_	\$	_
h.	Inability or lack of intent to retain the investment	*		Y	*		*	
	in the security for a period of time sufficient to							
	recover the amortized cost basis		_	_		_		_
i.	Total third quarter	\$		\$ -	\$	_	\$	
	, otal ama quanto	<u>*</u>		*	<u> </u>		<u> </u>	
OTT	ΓI 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		_	_		_		_
ı.	Total fourth quarter	\$		\$ -	\$		\$	
	. Jan. 1944. Mario	Ψ		<u>*</u>	Ψ		Ψ	
m	Annual aggregate total			<u>¢</u>	Φ	7,138,828		
m.	Annual aggregate total			<u> </u>	\$	1,130,020		

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

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

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
12669GXW6	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
Totals	\$ 22,599,899	\$ 15,461,071	\$ (7,138,828)	\$ 15,461,071	\$ 16,561,075	

- (4) As of June 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:
 - Less than 12 months
 12 months or longer
 (39,605,206)
 (109,058,687)
 - b. The aggregate related fair value of securities with unrealized losses:
 - 1. Less than 12 months
 \$ 2,032,869,660

 2. 12 months or longer
 \$ 1,912,326,590
- (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 June 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	2	3	4
		FIRST	SECOND	THIRD	FOURTH
		QUARTER	QUARTER	QUARTER	QUARTER
a.	Bilateral (YES/NO)	YES	YES		-
b.	Tri-Party (YES/NO)	NO	NO		_

(3) Original (Flow) & Residual Maturity

				FIRST	SECOND		THIRD		FOURTH	
			QUARTER		QUARTER		QUARTER	QUARTER		
a.	Max	timum 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	\$	-	\$		-
	6.	> 3 Months to 1 Year	\$	3,009,913,800	\$ 2,119,257,882	\$	-	\$		-
	7.	> 1 Year		-	-		-			-

			FIRST		SECOND	THIR	D		FOURTH	
			QUARTER		QUARTER	QUARTER		QUARTER		
b.	End	ing 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	\$	-	\$		-
	6.	> 3 Months to 1 Year	\$ 2,738,467,600	\$	1,266,342,186	\$	-	\$		-
	7.	> 1 Year	-		-		-			-

- (4) The company did not have any repurchase agreements where securities sold and/or acquired resulted in default as of June 30, 2021.
- (5) Securities "Sold" Under Repo Secured Borrowing

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

			FIRST QUARTER	SECOND QUARTER	THI QUAF		FOURTH QUARTER	
b.	End 1.	ling Balance BACV	\$ 3,070,452,895	\$ 2,820,225,626	\$	-	\$	_
	2.	Nonadmitted - Subset of BACV	-	-		-		_
	3.	Fair Value	\$ 3,070,452,895	\$ 2,820,225,626	\$	-	\$	_

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

ENDING	BALANCE
--------	----------------

		1	2	3	4
		NONE	NAIC 1	NAIC 2	NAIC 3
a.	Bonds - BACV	\$ -	\$ 2,820,225,626	\$ -	\$ -
b.	Bonds - FV	\$ -	\$ 2,820,225,626	\$ -	\$ -
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	-	-	-	-
I.	Derivatives - BACV	-	-	-	-
m.	Derivatives - FV	-	-	-	-
	Other Invested Assets -				
n.	BACV	-	-	-	-
0.	Other Invested Assets - FV	-	-	-	-
p.	Total Assets - BACV	\$ -	\$ 2,820,225,626	\$ -	\$ -
q.	Total Assets - FV	\$ -	\$ 2,820,225,626	\$ -	\$ -

ENDING BALANCE

	DING BALANCE	5	6	7	8
		3	O .	,	NON-
		NAIC 4	NAIC F	NAICE	
	I	NAIC 4	NAIC 5	NAIC 6	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	-	-	-	-
	Other Invested Assets -				
n.	BACV	-	-	-	-
0.	Other Invested Assets - FV	-	-	-	-
p.	Total Assets - BACV	-	-	-	-
q.	Total Assets - FV	-	1	,	-

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

(7) Collateral Received - Secured Borrowing

_	chateral received ecoure	a bon oning			
		FIRST	SECOND	THIRD	FOURTH
		QUARTER	QUARTER	QUARTER	QUARTER
a.	Maximum Amount				
	1. Cash	\$ 81,843,000	\$ 72,242,000	\$ -	\$ -
	Securities (FV)	\$ 3,977,468,678	\$ 3,027,663,434	\$ -	\$ -

b.	Endi	ing Balance				
	1.	Cash	\$ 81,843,000	\$ 72,242,000	\$ -	\$ -
	2.	Securities (FV)	\$ 3,071,634,071	\$ 2,820,783,213	\$ -	\$ -

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

ENDING BALANCE

		1	2	3	4
		NONE	NAIC 1	NAIC 2	NAIC 3
a.	Cash	\$ 72,242,000	\$ -	\$ -	\$ -
b.	Bonds - FV	-	2,820,783,213	-	-
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)	\$ 72,242,000	\$ 2,820,783,213	\$ -	\$ -

|--|

		5	6	7	8
					DOES NOT
					QUALIFY
					AS
		NAIC 4	NAIC 5	NAIC 6	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	-	-	-	-
	Total Collateral Assets - FV				
j.	(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	\$ -
d.	> 90 Days	\$ 2,820,225,626

- (10) The company did not have any repurchase agreements where cash collateral received was reinvested as of Jun-30, 2020.
- (11) Liability to Return Collateral Secured Borrowing (Total)

			FIRST QUARTER		SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER	
a.	Max	kimum Amount						
	1.	Cash (Collateral - All)	\$	81,843,000	\$ 72,242,000	\$ -	\$	-
	2.	Securities Collateral (FV)	\$	3,977,468,678	\$ 3,027,663,434	\$ -	\$	-
b.	End	ling Balance						
	1.	Cash (Collateral – All)	\$	81,843,000	\$ 72,242,000	\$ -	\$	-
	2.	Securities Collateral (FV)	\$	3,071,634,071	\$ 2,820,783,213	\$ -	\$	-

- 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 June 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 June 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 June 30, 2021.
- j. Real estate No change
- k. Low-income housing tax credit No change
- I. Restricted assets No change
- m. Working capital finance investments: The Company did not invest in working capital finance investments as of June 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 June 30, 2021.
- o. 5GI Securities:

	Investment Number of 5GI Securities				te BACV	Aggregate Fair Value		
		Current Year Prior Year		Current Year	Prior Year	Current Year	Prior Year	
(1)	Bonds - AC	117	114	\$959,081,313	\$1,066,119,748	\$979,549,956	\$1,087,886,203	
(2)	LB&SS - AC	2	3	2,593,088	11,206,673	1,818,626	10,203,119	
(3)	Preferred Stock - AC	2	5	514,496	12,976,008	518,286	23,345,940	
(4)	Preferred Stock - FV	3	-	30,705,024	-	30,705,024	-	
(5)	Total (1+2+3+4)	124	122	\$992,893,921	\$1,090,302,429	\$1,012,591,892	\$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:

	 Six Months En	ded	I June 30, 2021
	 General Account		Separate Account
1. Number of CUSIPS	26		14
2. Aggregate amount of investment income	\$ 14,472,379	\$	3,677,570

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

	Asset Type	Percent Share	
(1)	Cash	8	%
(2)	Cash equivalents	57	%
(3)	Short-term investments	35	%
(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 change

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

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

MassMutual contributed capital of \$118,494,408 to MMHLLC for the six months ended June 30, 2021 and \$33,903,687 for the six months ended June 30, 2020.

In June 2021, Insurance Road LLC declared \$100,000,000 in dividends to MassMutual for the six months ended June 30, 2021, to be 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

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 are not redeemable or subject to voluntary prepayments by MassMutual. The Notes had a carrying value and face amount of \$650,000,000 as of June 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 \$291,535 for the six months ended June 30, 2021 and \$1,582,224 for the six months ended June 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 \$3,892,158,417 as of June 30, 2021

June 30, 2021

- (2) FHLB Boston capital stock
- a. Aggregate totals:

		 Juli	C 30, 202 i	
		1	2	3
		Total	General	Separate
		2+3	Account	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	\$ 96,820,000 \$	96,820,000	\$ -
	(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	\$ 81,100,000 \$	81,100,000	\$ -
	(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:

Six M	1onths	Ended	June	30.	2021
-------	--------	-------	------	-----	------

			1		2			Elig	ible for R	Redemp	otion		
							3		4		5		6
		Cı	ırrent	N	ot Eligible		Less		6 Months		1 to Less		
Me	embership	}	′ear		for	Т	han 6	to	to Less		nan	3 t	o 5
	Stock	Т	otal	Re	edemption	M	onths	Thar	1 Year	3 Y	ears	Ye	ars
1.	Class A	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-
2.	Class B	10	,000,000		10,000,000		-		-		-		-

- (3) Collateral pledged to FHLB:
- a. Amount pledged as of June 30, 2021:
 - 1. Current year total general and separate accounts:

	Fair	Carrying	Α	ggregate Total
	Value	Value		Borrowing
Total collateral pledged	\$ 3,555,100,770	\$ 2,589,276,446	\$	2,107,841,583

2. Current year general account:

Fair		Carrying	Aggregate Total
Value		Value	Borrowing
\$ 3,555,100,77	0 ;	\$ 2,589,276,446	\$ 2,107,841,583

3. Current year separate accounts:

Total collateral pledged

Total collateral pledged

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

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

		Fair		Carrying	Aggregate Total		
		Value		Value		Borrowing	
Total collateral pledged	\$	2,603,811,840	\$	1,904,359,463	9	1,685,795,478	

- b. Maximum amount pledged for the six months ended June 30, 2021:
 - 1. Current year total general and separate accounts:

				Amount Borrowed
	Fair	Carrying	a	at Time of Maximum
	Value	Value		Collateral
Maximum collateral pledged	\$ 3,758,134,423	\$ 2,708,318,030	\$	2,111,561,019

Current year general account:

			Д	mount Borrowed
	Fair	Carrying	at	Time of Maximum
	Value	Value		Collateral
\$	3,758,134,423	\$ 2,708,318,030	\$	2,111,561,019

3. Current year separate accounts:

Maximum collateral pledged

		1
		Amount Borrowed
Fair	Carrying	at Time of Maximum
Value	Value	Collateral
\$ -	\$ -	\$ -

Maximum collateral pledged

4. Prior year-end total general and separate acc	counts:
--	---------

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

- (4) Borrowing from FHLB:
- Amount:
 - 1. Current year:

ourront your.			June 30	0, 20	21				
	1		2		3	4			
	Total		General		Separate		ding Agreements		
	2+3		Account	Α	ccount	Rese	erves Established		
(a) Debt	\$ -	\$	-	\$	-	\$	-		
(b) Funding agreements	2,107,841,583		2,107,841,583		-		2,107,841,583		
(c) Other			-		-		-		
(d) Aggregate total	\$ 2,107,841,583	\$	2,107,841,583	\$	-	\$	2,107,841,583		

Prior Year-end:

				December	31	, 2020				
		1		2		3		4		
		Total		General	S	Separate	Funding Agreements			
		2+3		Account	1	Account	Res	erves 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:

		Six Months Ended June 30, 2021						
			1		3			
			Total		General	Sep	arate	
			2+3		Account	Acc	count	
1.	Debt	\$	-	\$	-	\$	-	
2.	Funding		2,111,561,019		2,111,561,019		-	
3.	Other		-		-			
4.	Aggregate	\$	2,111,561,019	\$	2,111,561,019	\$	-	
		_	_		-			

c. FHLB - Prepayment Obligations:

Does the company have prepayment
obligations under the following
arrangements (YES/NO)?
NI/A

1. Debt 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:

- - 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

Six Months	Ended June 30,	
CIX WICHTIN	Litaca baric co,	

	2021	2020	2021	2020	2021	2020	
	Pension		Postretirem	ent	Special or	r Contractual	
	 Benefits		Benefits		Benefits pe	r SSAP No 1	1
a. Service cost	\$ 54,913,359 \$	57,147,184 \$	5,150,000 \$	7,450,000	\$ -	\$ -	-
b. Interest cost	38,583,354	48,777,491	4,650,000	5,700,000	-	-	-
c. Expected return on plan assets	(91,439,212)	(88,332,600)	-	-	-		
d. Transition asset or obligation	-	-	-	-	-		
e. Gains and losses	19,310,708	26,096,634	500,000	1,250,000	-		
f. Prior service cost or (credit)	-	-	(2,750,000)	(2,750,000)	-		
h. Total net periodic benefit cost	\$ 21,368,209 \$	43,688,709 \$	7,550,000 \$	11,650,000	\$ -	\$ -	_

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

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 June 30, 2021:

1	2	3	4	5 6 Is Surplus Note Holder		7 Carrying Value	8 Unapproved Interest
Item	Date		Original Issue	a Related	Carrying Value of		And/Or
Number	Issued	Interest Rate	Amount of Note	Party (Y/N)	Note Prior Year	Current Year*	Principal
1	11/15/1993	7.625%	\$ 250,000,000	N	\$ 250,000,000	\$ 250,000,000	\$ 2,382,813
2	03/01/1994	7.500%	100,000,000	N	100,000,000	100,000,000	2,479,167
3	05/12/2003	5.625%	193,184,000	N	192,809,937	192,824,702	1,358,325
4	06/01/2009	8.875%	129,597,000	N	128,561,412	128,589,275	926,529
5	01/17/2012	5.375%	263,369,000	N	262,747,526	262,769,726	1,140,351
6	04/15/2015	4.500%	258,212,000	N	254,019,058	254,065,907	2,420,738
7	03/23/2017	4.900%	475,000,000	N	470,978,008	471,013,654	5,754,097
8	10/11/2019	3.729%	838,475,000	N	581,731,012	584,350,849	6,513,903
9	04/16/2020	3.375%	700,000,000	N	697,164,067	697,212,133	4,921,875
10	06/26/2020	5.077%	600,000,000	N	834,718,973	832,364,245	11,423,250
11	03/01/2021	5.077%	200,000,000	N	-	233,056,607	3,807,749
Total	XXX	XXX	\$ 4,007,837,000	XXX	\$ 3,772,729,993	\$ 4,006,247,098	\$ 43,128,796

^{*} Total should agree with Page 3, Line 32.

1	9 Current Year	10 Life-To-Date	11 Current Year Interest Offset Percentage (not including amounts paid to	12	13	14
Item Number	Interest Expense Recognized	Interest Expense Recognized	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	3,750,000	202,500,000	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	15,231,000	30,462,000	N	-	-	02/15/2069
11	-	-	N	-	-	02/15/2069
Total	\$ 91,667,594	\$ 2,086,819,180	XXX	\$ -	\$ -	XXX

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

1	20	21	22
Item Number	Principal Amount of Assets Received Upon Issuance	Book/Adjusted Carry Value of Assets	Is Liquidity Source a Related Party to the Surplus note issuer? (Y/N)
1	\$ 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 June 30, 2021, the unapproved interest was \$43,128,796. Through June 30, 2021, the Company paid cumulative interest of \$2,086,819,180 on surplus notes. Interest of \$91,667,594 was approved and paid during the six months ended June 30, 2021. Interest of \$156,573,472 was approved and paid during the twelve months ended December 31, 2020.

(I-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.

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 six months ended June 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.

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:

			June 30, 2021						
					Ne	et Asset Value			
	Level 1	Level 2		Level 3		(NAV)		Total	
Financial assets:									
Bonds:	•						_		
Special revenue	\$ -	\$ 1,786,557	\$	-	\$	-	\$	1,786,557	
Industrial and miscellaneous	110,211,452	205,872,042		136,803,373		-		452,886,867	
Preferred stocks	5,058,000	-		17,336,665		-		22,394,665	
Common stock - subsidiaries and affiliates	156,422,225	-		260,187,737		-		416,609,962	
Common stock - unaffiliated	806,011,703	-		563,317,634		-		1,369,329,337	
Derivatives:									
Interest rate swaps	-	16,154,307,366		-		-		16,154,307,366	
Options	8,481,000	341,652,646		-		-		350,133,646	
Currency swaps	-	570,979,686		-		-		570,979,686	
Forward contracts	-	149,113,467		-		-		149,113,467	
Credit default swaps	-	526,328		-		-		526,328	
Financial futures	121,864,505	-		-		-		121,864,505	
Separate account assets	53,289,216,987	22,527,404,901		1,965,254,039		-		77,781,875,927	
Total financial assets carried									
at fair value	\$ 54,497,265,872	\$ 39,951,642,993	\$	2,942,899,448	\$	-	\$	97,391,808,313	
Financial liabilities:									
Interest rate swaps	\$ -	\$ 11,931,645,105	\$	-	\$	-	\$	11,931,645,105	
Currency swaps	-	452,948,954		-		-		452,948,954	
Forward contracts	-	9,437,237		-		-		9,437,237	
Credit default swaps	-	526,328		-		-		526,328	
Financial futures	8,402,372	-		-		-		8,402,372	
Total financial liabilities carried				_					
at fair value	\$ 8,402,372	\$ 12,394,557,624	\$	-	\$	-	\$	12,402,959,996	

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 June 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.

			Dec	ember 31, 2020			
					Net Asset Va	llue	_
	 Level 1	Level 2		Level 3	(NAV)		 Total
Financial assets:							
Bonds:							
Special revenue	\$ -	\$ 1,737,732	\$	-	\$	-	\$ 1,737,73
Industrial and miscellaneous	109,647,889	220,495,017		112,271,674		-	442,414,58
Preferred stocks	-	-		18,459,995		-	18,459,99
Common stock - subsidiaries and affiliates	174,082,420	-		186,455,490		-	360,537,91
Common stock - unaffiliated	780,341,178	-		411,934,164		-	1,192,275,34
Derivatives:							
Interest rate swaps	-	20,081,615,245		-		-	20,081,615,24
Options	64,248,621	347,003,631		-		-	411,252,25
Currency swaps	-	517,010,255		-		-	517,010,25
Forward contracts	-	61,493,112		-		-	61,493,11
Credit default swaps	-	874,008		-		-	874,00
Financial futures	4,986,092	-		-		-	4,986,09
Separate account assets	51,280,265,899	22,851,413,939		1,833,906,064		-	75,965,585,90
Total financial assets carried							
at fair value	\$ 52,413,572,099	\$ 44,081,642,939	\$	2,563,027,387	\$	-	\$ 99,058,242,42
Financial liabilities:							
Derivatives:							
Interest rate swaps	\$ -	\$ 16,133,753,161	\$	-	\$	-	\$ 16,133,753,16
Options	8,390,200	-		-		-	8,390,20
Currency swaps	-	863,969,652		-		-	863,969,65
Forward contracts	-	278,715,228		-		-	278,715,22
Credit default swaps	-	874,008		-		-	874,00
Financial futures	62,809,430	-		-		_	62,809,43
Total financial liabilities carried							
at fair value	\$ 71,199,630	\$ 17,277,312,049	\$		\$	-	\$ 17,348,511,67

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

	Balance as of 03/31/2021	Transfe	ers ⁽¹⁾ Out	Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 6/30/2021
Financial assets:										
Bonds:										
Industrial and miscellaneous	\$ 100,785,596	\$ 44,673,295	-	\$ (13,032,828)	\$ 7,314,648	\$ 946,251	\$ 936,591	\$ (4,779,954)	\$ (40,226)	\$ 136,803,373
Preferred stock	15,429,593	-	-	-	1,588,360	318,712	-	-	-	17,336,665
Common stock - subsidiaries										
and affiliates	225,242,235	7	-	-	(65,915,420)	-	119,540,575	(17,723,531)	(956, 129)	260,187,737
Common stock - unaffiliated	496,811,018	-	-	(1,690,993)	48,245,152	21,105,544	224	(815,295)	(338,016)	563,317,634
Derivatives:										
Options	29,732,991	-	(23,958,707)	-	3,976,975	-	-	(9,751,259)	-	-
Separate account assets	1,842,560,261	-	-	20,640,601	-	113,651,992	-	(11,598,815)	-	1,965,254,039
Total financial assets	\$ 2,710,561,694	\$ 44,673,302	(23,958,707)	\$ 5,916,780	\$ (4,790,285)	\$ 136,022,499	\$ 120,477,390	\$ (44,668,854)	\$ (1,334,371)	\$ 2,942,899,448

	Balance as of 01/01/2020	In	Trai	nsfer	s ⁽¹⁾ Out	Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances		Sales		Settlement	s	Balance as of 12/31/2020
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	\$ 1,006,311,61	\$ 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.

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".

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

			June 30	, 2021			
						Net	Not
						Asset	Practicable
	Aggregate	Admitted				Value	(Carrying
	Fair Value	Assets	Level 1	Level 2	Level 3	(NAV)	Value)
Financial assets:							
Bonds:							
U. S. government and agencies \$	4,407,253,058 \$	3,748,702,589 \$	- \$	4,407,116,954	136,104	\$ -	\$ -
All other governments	1,862,016,572	1,690,461,555	-	1,765,586,746	96,429,826	-	-
States, territories and possessions	427,922,453	360,049,983	-	427,922,453	-	-	-
Political subdivisions	492,940,812	427,104,711	-	492,940,812	-	-	-
Special revenue	5,843,396,448	4,936,212,515	-	5,833,641,330	9,755,118	-	-
Industrial and miscellaneous	103,696,569,401	96,456,206,848	110,211,452	54,524,204,630	49,062,153,319	-	-
Parent, subsidiaries and affiliates	6,532,738,822	6,454,872,182	-	-	6,532,738,822	-	-
Preferred stocks	581,946,334	494,026,651	5,058,000	-	576,888,334	-	-
Common stocks - subsidiaries							
and affiliates ⁽¹⁾	416,609,962	416,609,962	156,422,225	-	260,187,737	-	-
Common stocks - unaffiliated	1,369,329,337	1,369,329,337	806,011,703	-	563,317,634	-	-
Mortgage loans - commercial	23,380,504,105	22,373,822,437	-	-	23,380,504,105	-	-
Mortgage loans - residential	4,710,137,065	4,642,968,957	-	-	4,710,137,065	-	-
Cash, cash equivalents and							
short-term investments	7,843,000,000	7,843,000,000	601,292,318	7,241,707,682	-	-	-
Derivatives:							
Interest rate swaps	17,266,316,447	16,154,307,366	-	17,266,316,447	-	-	-
Options	350,133,646	350,133,646	8,481,000	341,652,646	-	-	-
Currency swaps	570,979,686	570,979,686	-	570,979,686	-	-	-
Forward contracts	149,113,467	149,113,467	-	149,113,467	-	-	-
Credit default swaps	526,328	205,435	-	526,328	-	-	-
Financial futures	121,864,505	121,864,505	121,864,505	-	-	-	-
Separate account assets	77,781,875,927	77,781,875,927	53,289,216,987	22,527,404,901	1,965,254,039	-	-
Financial liabilities:							
Repurchase agreements	2,820,225,626	2,820,225,626	-	2,820,225,626	-	-	-
Commercial paper	1,120,246,000	1,120,246,000	-	1,120,246,000	-	-	-
Guaranteed interest contracts	13,147,259,788	13,031,064,108	-	-	13,147,259,788	-	-
Group annuity contracts and							
other deposits	1,733,997,765	1,658,526,105	-	-	1,733,997,765	-	-
Individual annuity contracts	13,093,802,467	10,583,159,484	-	-	13,093,802,467	-	-
Supplementary contracts	1,133,881,134	1,132,606,290	-	-	1,133,881,134	-	-
Derivatives:							
Interest rate swaps	12,860,235,000	11,931,645,105	-	12,860,235,000	-	-	-
Currency swaps	452,948,954	452,948,954	-	452,948,954	-	-	-
Forward contracts	9,437,237	9,437,237	-	9,437,237	-	-	-
Credit default swaps	807,199	749,817	-	807,199	-	-	-
Financial futures	8,402,372	8,402,372	8,402,372	-	-	-	-

⁽¹⁾ Common stocks - subsidiaries and affiliates do not include unconsolidated subsidiaries, which had a statutory carrying value of \$23,432,169,908.

_			December	31, 2020			
	Aggregate	Admitted				Net Asset Value	Not Practicable (Carrying
_	Fair Value	Assets	Level 1	Level 2	Level 3	(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 June 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.

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 prespecified 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

(3) Direct exposure through other investments:

		J	lune 30, 2021		 x Months Ended June 30, 2021
_	Actual		Carrying	Fair	
Alt-A:	Cost		Value	Value	OTTI
a. Residential mortgage-backed securities \$	287,703,124	\$	316,907,665	\$ 343,036,864	\$ 631,958
b. Commercial mortgage-backed securities	-		-	-	-
c. Collateralized debt obligations	-		-	-	-
d. Structured securities	-		-	-	-
e. Equity investments in SCAs * \$	12,393,374	\$	14,363,256	\$ 15,474,071	\$ 97,320
f. Other assets	-		-	-	<u>-</u>
g. Total \$	300,096,498	\$	331,270,921	\$ 358,510,935	\$ 729,278

^{*}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.

						Year Ended
_	December 31, 2020			December 31, 2020		
	Actual		Carrying	Fair		
Alt-A:	Cost		Value	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						<u> </u>
g. Total	276,021,364		308,140,061	336,140,723		793,077

^{*}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.

Note 22 - Events Subsequent

Management of the Company has evaluated subsequent events through August 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 July 16, 2021, MassMutual issued a \$600,000,000 funding agreement with a 1.20% fixed rate and a 5-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

⁽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

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 [X]	No []
1.2	1.2 If yes, has the report been filed with the domiciliary state?					Yes [X]	No []
2.1	Has any change been made during the year of this statement in 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 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 char	t since the prior quarter end?				Yes [X]	No []
3.3	If the response to 3.2 is yes, provide a brief description of those characteristics acquisition	anges.					
3.4	Is the reporting entity publicly traded or a member of a publicly trade	ed group?				Yes []	No [X]
3.5	If the response to 3.4 is yes, provide the CIK (Central Index Key) co	ode issued by the SEC for the entity/group					
4.1	Has the reporting entity been a party to a merger or consolidation du lf yes, complete and file the merger history data file with the NAIC.	uring the period covered by this statement	t?			Yes []	No [X]
4.2	If yes, provide the name of the entity, NAIC Company Code, and staceased to exist as a result of the merger or consolidation.	ate of domicile (use two letter state abbrev	viation) for any entity th	nat has			
	1 Name of Entity	2 NAIC Company Code	3 State of Domicile				
5.	If the reporting entity is subject to a management agreement, includ in-fact, or similar agreement, have there been any significant chang If yes, attach an explanation.	es regarding the terms of the agreement	or principals involved?	ΥΥ			
6.1	State as of what date the latest financial examination of the reportin	ng entity was made or is being made				12/3	1/2019
6.2	State the as of date that the latest financial examination report beca date should be the date of the examined balance sheet and not the					12/3	1/2019
6.3	State as of what date the latest financial examination report became the reporting entity. This is the release date or completion date of the date).	ne examination report and not the date of	the examination (balai	nce shee	et	06/25	5/2021
6.4	By what department or departments?						
6.5	Have all financial statement adjustments within the latest financial e statement filed with Departments?	examination report been accounted for in a	a subsequent financial	Yı	es [] No [] N/A [X
6.6	Have all of the recommendations within the latest financial examina	ation report been complied with?		Yı	es [X] No [] N/A [
7.1	Has this reporting entity had any Certificates of Authority, licenses or revoked by any governmental entity during the reporting period?					Yes []	No [X]
7.2	If yes, give full information:						
8.1	Is the company a subsidiary of a bank holding company regulated b	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	ng company.					
8.3	Is the company affiliated with one or more banks, thrifts or securities	s firms?				Yes [X]	No []
8.4	If response to 8.3 is yes, please provide below the names and local regulatory services agency [i.e. the Federal Reserve Board (FRB), t Insurance Corporation (FDIC) and the Securities Exchange Commission	the Office of the Comptroller of the Curren	ncy (OCC), the Federa	Deposit			
	1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC	
	Barings LLC Baring International Investment Limited Barings Securities LLC MML Distributors, LLC MML Investment Advisers, LLC	Charlotte, NC				YES YES YES YES	
	MML Investors Services, LLC	Springfield, MA				YES	
	MML Strategic Distributors, LLC	Enfield, CT		.YES		YES	
	Flourish Financial LLC						

GENERAL INTERROGATORIES

9.1	Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, of 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 person relationships; (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting (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.	onal and professional	. Yes [X] No []
9.11	If the response to 9.1 is No, please explain:		
9.2 9.21	Has the code of ethics for senior managers been amended?		Yes [] No [X]
9.3 9.31	Have any provisions of the code of ethics been waived for any of the specified officers?		Yes [] No [X]
	FINANCIAL		
10.1 10.2	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? If yes, indicate any amounts receivable from parent included in the Page 2 amount:		
	INVESTMENT		
	Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or other use by another person? (Exclude securities under securities lending agreements.) If yes, give full and complete information relating thereto:		. Yes [X] No []
12. 13. 14.1	Amount of real estate and mortgages held in other invested assets in Schedule BA: Amount of real estate and mortgages held in short-term investments: Does the reporting entity have any investments in parent, subsidiaries and affiliates?	\$	
14.2	If yes, please complete the following:	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
	Bonds \$ Preferred Stock \$		\$6,454,872,182
	Common Stock \$		\$23,834,042,527
	Short-Term Investments \$		\$
	Mortgage Loans on Real Estate		\$
	All Other		\$6,488,952,834
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	31,280,017,794	\$36,777,867,543
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 []
	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?	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, Pa		
	16.3. Total payable for sequities lending reported on the liability page		\$

GENERAL INTERROGATORIES

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; For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

Vac	rv:	l Na I	г 1
162	LΛ.	l No l	LJ

1	2
Name of Custodian(s)	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
Northern Trust	50 South LaSalle Street, Chicago, IL 60603
State Street Global Services	801 Pennsylvania Avenue, Kansas City, MO 64105
Citibank, N.A.	2 Park Street Sydney, NSW 2000
	, ,,

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	2	Complete Evalenation(a)
Name(s)	Location(s)	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]

If yes, give full information relating thereto:

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

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"] 17.5

1	2
Name of Firm or Individual	Affiliation
Carlyle Aviation Group Capital Markets LLC	
Invesco Investment Management Company	U
Barings LLC	
Franklin Advisers, Inc.	
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	
Great-West Capital Management LLC	U
Fractal Investments 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]

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
				Investment
				Management
Central Registration				Agreement
Depository Number		Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
	Carlyle Aviation Group Capital Markets LLC	R6ZXK5P01NP6HXSY1S07	SEC	NO
110363	Invesco Investment Management Company	R6ZXK5P01NP6HXSY1S07	SEC	DS
106006	Barings LLC	R6ZXK5P01NP6HXSY1S07	SEC	DS
	Franklin Advisers, Inc.	R6ZXK5P01NP6HXSY1S07	SEC	NO
123711	Tortoise Capital Advisors, L.L.C.	R6ZXK5P01NP6HXSY1S07	SEC	NO
104559	PIMCO- Pacific Investment Management Company LLC	R6ZXK5P01NP6HXSY1S07	SEC	NO
162754	IFM Investors Pty Ltd		SEC	NO
	Ashmore Investment Management Limited	R6ZXK5P01NP6HXSY1S07	SEC	NO
162264	Jefferies Finance LLC	R6ZXK5P01NP6HXSY1S07	SEC	DS
155480	20 Gates Management, LLC	R6ZXK5P01NP6HXSY1S07	SEC	NO
143161	Apollo Insurance Solutions Group LP	R6ZXK5P01NP6HXSY1S07	SEC	NO
107272	Great-West Capital Management LLC		SEC	NO
	Fractal Investments LLC	R6ZXK5P01NP6HXSY1S07	SEC	NO

	STATEMENT AS OF JUNE 30, 2021 OF THE Massachusetts Mutual Life Insurance Comp	anv	
	Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?	•	No [X]
10.2	At 6/30/2021, 46 issues for 40 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 \$525,953,858 or 0.38% 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.	v	
	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	d Accident Health Companies/Fraternal Benefit Societies: Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1
	1.1 Long-Term Mortgages In Good Standing	Amount
	1.11 Farm Mortgages	\$
	1.12 Residential Mortgages	\$4,642,968,957
	1.13 Commercial Mortgages	
	1.14 Total Mortgages in Good Standing	\$ 27,016,791,394
	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)	\$ 27,016,791,394
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 []
Fratern 5.1	al Benefit Societies Only: 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?	
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?	
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
									Effective
								Certified	Date of
NAIC					Type of	Type of		Reinsurer	Certified
Company	ID	Effective		Domiciliary	Reinsurance	Business		Rating	Reinsurer
NAIC Company Code	Number	Date	Name of Reinsurer	Jurisdiction	Ceded	Ceded	Type of Reinsurer	(1 through 6)	Rating
82627	06-0839705	06/30/2020	Swiss Re Life & Health America (SRS5)	MO	YRT/G	0L	Authorized.		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

1				ullelit i eai	To Date - Alloca	ated by States a	Direct Bus	iness Only		
Activate				1			4 5		6	7
States Part State Stat					2	3	Health Insurance			
Salest December Colore				Activo			Premiums,		Total	
1. April 1985 Septe Process April 1987 Control 1987					Life Insurance		Membership			Deposit-Type
2 Alexans	4									Contracts
2.5 Auguste A. Z. 1, 10, 79, 80 1, 145, 265, 25 5, 28, 280 6, 12, 233 20, 204, 55 2, 20, 204, 55 2, 20, 204, 55 2, 20, 204, 55 2, 20, 204, 55 2, 20, 204, 55 2, 20, 204, 55 2, 20, 204, 55 2, 20, 204, 55 2, 20, 204, 55 2, 20, 204, 55 2, 20, 204, 55 2, 2										
4. Alamane Act 18,915,500 37,000 1,375,000 95,272 11,130,303 4,305,600 57,500 75,500				L	69.778.801					
G. Comonso. CO L. 55,76, 684 69, 193,985 5, 581,555 19, 193,986 59, 222,198 59, 202,198 19, 202,198 59, 202,198 19		Arkansas	AR			30,469,704	1,379,930	945,327	141,309,530	4,206,564
Contention				L	511,646,268					
B. Demons of Colombias				L	56,706,194					
B District of Columbia			CT	L	118,403,937		9,520,146			
10 Portors										
1.1 Cercory	_									100 481 268
12 Heaves H	_		GA		173 . 407 . 933					
1.1 Starbe			HI							
15 Indiana	13.	Idaho				7,525,853		8,047,956	43,860,067	4,405,753
16 10 mm			IL	L	171,444,933	228,369,605	12,432,129			32,645,899
17 Kemes KS L 31 S2 132 232 31 389 649 27 27 28 30 30 27 28 28 5 5 5 5 5 5 5 5 5			IN	L	84,676,902	112,970,151	4,944,040	24,504,924		16,730,148
16. Mortchdy				L	61,583,304	117,280,931				
100 Louisine										
Adam	_						2,744,239			
21							1 267 897			
22					, ,					
Activities										
Mesissispin		Michigan	MI	L	95,632,777	86,869,460	7,790,919	105,737,858	296,031,014	33,908,847
20										
27										
28										
New Jernaghine							924,931			
30 New Hampstere							∠,७39,४19 1 702 546			
131 New Jersey								, ,		
22 New Mexico										
33 New York New	32.			L	11,809,720		1,353,173		00 050 001	
35	33.			L	690,519,360	220,826,956	44,359,059			73,742,958
396 Ohio										
37										
38 Oregon										
39 Pennsylvania									97, 163,520 57 207 700	
40 Rhode Island					258 128 702				, , ,	
441 South Carolina SC L 55,827,104 34,588,763 7,828,518 11,913,355 111,135,740 27,418,164 22 South Debtoda SD L 59,708,176 8,144,379 376,22 451,805 88,800 68 1,931,941 24 442 South Debtoda SD L 59,708,776 8,144,379 376,264 451,805 88,800 68 1,931,941 443 Terenessee TN L 56,382,553 21,1518,664 9,911,121 94,822,512 412,974,941 90,338,071 445 Ush UT L 24,732,240 29,736,707 2,06,775 9,779,664 66,155,366 19,143,221 447 Virginia VA L 223,191,094 111,035,622 14,691,716 88 189,465 437,109,117 39,166,550 448 Washington WA L 66,563,340 69,220,006 5,576,226 28,386,667 150,1248,403 5,407,744 459 West Virginia WV L 8,776,910 8,647,763 7,68 (500 15),564,499 33,739,182 24,217,091 500 Wisconsin WI L 50,091,102 49,956 502 3,44,402 99,685,195 145,556,114 ,674,437 510 Wyorning WY L 4,747,062 1,958,395 338,126 225,806 7,279,389 1,1836,574 520 America Samoa AS N 1,474,747,062 1,958,395 338,126 225,806 7,279,389 1,1836,574 521 America Samoa AS N 1,474,747,062 1,958,395 338,126 225,806 7,279,389 1,1836,574 522 America Samoa AS N 1,575				 I	111 338 065	11 114 841	1 681 278	27 811 796	151 945 980	
42. South Dekota SD L 59,708,76 8,143,879 376,26 451,805 68,680,066 1,931,994 43. Tennessee TN L 55,362,555 215,151,664 9, 981,127 94, 226,712 412,974,914 30,312,954 44. Texas TX L 265,932,384 200,132,999 23,959,036 95,767,692 585,501,023 9,389,071 45. Utah UT L 24,732,240 29,786,707 2, 21,6775 9,759,646 66, 155,368 99,413,214 46. Vermont VT L 7,738,689 4,623,887 794,27 6,925,501,023 9,956,467 17,113,279 4,365,211 47. Virginia VA L 223,191,094 1111,035 221 14,991,716 88,189,485 437,109,117 39,166,550 48. Washington WA L 46,953,439 66,200,690 5,576,226 29,886,687 150,244,403 5,407,744 49. West Virginia WV L 8,776,910 9, 647,783 786,000 15,546,499 33,739,182 24,217,091 50. Wisconsin WII L 53,091,082 44,985,502 34,434,032 39,656,195 145,596,111 4,674,317 51. Wyorning WY L 4,747,062 1,958,303 533,126 225,806 7,279,399 1,886,571 51. Wyorning WY L 1,747,062 1,958,303 533,126 225,806 7,279,399 1,886,571 52. American Samoa AS N 7,747,000 15,500 1,950 1,9	41.			Ĺ	55,837,104	34,568,763	7.828.518	11,901,355		27,418,164
43	42.					8, 143,879	376,226	451,805		1,931,994
45 Ulah	_						9,811,212	94,282,512		30,312,965
46 Vermont VT I 7,738,688 4 623,887 794,227 3,366,467 17,113,279 4,395,211 47 Virginia VA L 23,191,094 111,035,822 14,681,176 81,89,485 437,108,117 83,9166,550 48 Washington WA L 6,953,430 69,220,060 5,676,226 28,396,687 150,248,403 5,407,740 50 Wisconsin WI L 53,091,082 48,965,802 3,434,032 39,865,195 145,355,111 4,674,317 51 Wyoming WY L 1,4747,062 1,558,395 338,126 235,806 7,279,389 1,186,557 52 American Samoa AS N 7,747,062 1,558,395 338,126 235,806 7,279,389 1,186,575 53 Guam G CU N 1,558,686,100 5,5016,188 4,864,356 4,472,332 5,50,020,982 1,12,256 54 US Virgin Islands VI N N 8,199 27,013 1,558,395 1,558,395 1,558,395 1,558,395 1,558,395 1,558,395 1,558,395 1,598,22 2,350 56 Northern Mariana Islands MP N 1,1047,312 343,022 5,00,020,982 1,12,256 1,558,395 1,558,395 1,558,395 1,558,395 1,558,395 1,558,395 1,558,395 1,558,395 1,558,395 1,558,395 1,598,22 2,350 58 Wisconsin WI N N 1,047,312 343,022 5,00,020,982 1,12,256 1,558,395 1						200, 132,909	23,959,038	95,476,692		90,358,077
47. Virginia VA L 23, 191,094 111,035,822 14,681,78 88,189,485 437,108,117 39,168,529 48. Washington WA L 66,959,343 689,320,060 5,676,22 28,389,687 150,284,403 5,407,744 49. West Virginia WV L 8,776,910 8,647,778 768,050 15,546,459 33,739,182 24,217,041 51. Wyoming WV L 53,091,082 48,965,802 3,403,02 39,865,195 145,365,111 4,674,317 51. Wyoming WV L 7477,062 1,550,083,085,806 7,279,389 1,1685,111 4,674,317 52. American Samoe AS R 1,4747,062 1,568,395 338,126 235,806 7,279,389 1,1685,171 53. Guam GQU R 1,550,060,060 5,016,188 4,665,560 7,279,389 1,1685,171 54. Puerto Rico PR L 55,686,106 5,016,188 4,665 4,472,332 5,50,020,392 12,235 55. U.S. Virgin Islands V I R 8,199 27,013 15,600 50,000,392 12,235 55. U.S. Virgin Islands MP R 1,1047,312 343,022 50,000 50,042 22,350 56. Northern Mariana Islands MP R 1,1047,312 343,022 50,000 15,400,000 15,420,1814 59. Subtotal Work on the membrane Islands MP R 1,1047,312 343,022 50,000 380,260,764 4,253,332,152 13,723,737,172 90. Reporting entity contributions for employee benefits plans 19 1,500 1,5										
48 Washington					, ,	, ,		, , ,		, ,
49 West Virginia Wi		=			, ,			, ,	, ,	, ,
50 Wisconsin										
51										
53 Guam	51.	Wyoming	WY	L				, ,	, ,	
54 Puerto Rico	52.			N						
55 U.S. Virgin Islands										,
56								, , ,	, , , ,	,
57		•							,	,
58. Aggregate Other Aliens										
Subtotal						, ,			, ,	, , ,
90. Reporting entity contributions for employee benefits plans.									, ,	
Plans						, , ,	, ,			
additions and annuities. XXX	2.	plans		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period.	91.	Dividends or retunds applied to purchase p	aid-up	XXX	654 952 664	462 129			655 414 793	
or premium paying period.	92.						•			•
disability or other contract provisions		or premium paying period		XXX						
94. Aggregate or other amounts not allocable by State.	93.			VVV	1/1 2/10 /100		5 715 200		10 064 704	
95. Totals (Direct Business).	94.									
96. Plus Reinsurance Assumed. XXX 23,845,186 85,809,175 535,937,869 645,592,230 555,061,984 97 Totals (All Business). XXX 5,868,854,786 4,048,706,104 335,976,062 4,789,270,021 15,092,806,972 4,310,223,910 98. Less Reinsurance Ceded. XXX 598,052,523 984,418,702 48,890,153 3,832,714,503 5,464,075,881 99. Totals (All Business) less Reinsurance Ceded XXX 5,270,802,263 3,064,287,402 337,085,909 966,555,518 9,628,731,091 4,310,223,910 DETAILS OF WRITE-INS 14,000 S50,000 S		00 0					385,976.062			3,755,161.926
97 Totals (All Business)		Plus Reinsurance Assumed		XXX		85,809,175	, ,			
99. Totals (All Business) less Reinsurance Ceded XXX 5,270,802,263 3,064,287,402 337,085,909 956,555,518 9,628,731,091 4,310,223,910 DETAILS OF WRITE-INS 58001. HKG Hong Kong XXX 114,831 114,831 158002. ZZZ Other Allien XXX 7,478,651 7,700 279,632 45,540,000 53,305,983 XXX 58998. Summary of remaining write-ins for Line 58 from overflow page XXX 7,593,482 7,700 279,632 45,540,000 53,420,814 19401. Reinvested Net Nonforfeiture Option Proceeds XXX 48,097,983 48,097,983 48,097,983 19498. Summary of remaining write-ins for Line 94 from overflow page XXX 48,097,983 48,097,983 48,097,983 48,097,983 48,097,983 48,097,983 48,097,983					5,868,854,786	4,048,706,104	, ,		15,092,806,972	4,310,223,910
DETAILS OF WRITE-INS										
58001	99.	, ,	ded	XXX	5,270,802,263	3,064,287,402	337,085,909	956,555,518	9,628,731,091	4,310,223,910
58002. ZZZ 0ther Alien XXX 7,478,651 7,700 279,632 .45,540,000 .53,305,983 58003. XXX	E0004			100:	444.001				444.001	
S8098 Summary of remaining write-ins for Line 58 from overflow page	58001.	TAT Other Alies		XXX	114,831					
58998. Summary of remaining write-ins for Line 58 from overflow page XXX 58999. Totals (Lines 58001 through 58003 plus 58998)(Line 94 above) XXX 7,593,482 7,700 279,632 45,540,000 53,420,814 9401. Reinvested Net Nonforfeiture Option Proceeds 9403. 9498. Summary of remaining write-ins for Line 94 from overflow page 8499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) XXX 48,097,983 48,097,983		LLL UTILET WITELL			1,4/8,001			45,540,000		
overflow page XXX 58999. Totals (Lines 58001 through 58003 plus XXX 7,593,482 7,700 279,632 45,540,000 53,420,814 9401. Reinvested Net Nonforfeiture Option Proceeds XXX 48,097,983 48,097,983 9402. XXX XXX 9403. XXX 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 48,097,983		Summary of remaining write-ins for Line 58	from						 	·····
58998)(Line 58 above) XXX 7,593,482 7,700 279,632 45,540,000 53,420,814 9401. Reinvested Net Nonforfeiture Option Proceeds XXX 48,097,983 48,097,983 9402. XXX 48,097,983 9403. Summary of remaining write-ins for Line 94 from overflow page XXX 9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) XXX 48,097,983		overflow page		XXX						
9401. Reinvested Net Nonforfeiture Option Proceeds XXX 48,097,983 48,097,983 48,097,983 9402.	58999.			V////	7 500 400	7 700	070.000	4E E40 000	E0 400 044	
9402.	9401		neede			7,700	2/9,032	40,040,000		
9403.		·			40,087,983				40,097,983	
9498. Summary of remaining write-ins for Line 94 from overflow page						•				
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) XXX 48,097,983 48,097,983		Summary of remaining write-ins for Line 94								
94 above) XXX 48,097,983 48,097,983	0.15			XXX						
	9499.)(Line	YYY	48 NQ7 QR2				48 NQ7 QR2	
	(a) Active			XXX	40,001,000	l .	l .		40,007,000	

^{.....52}

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
Jefferies Finance LLC	27-0105644		Delaware
APEX Credit Partners LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
Jefferies Private Credit GP LLC	None		Maryland
Jefferies Private Credit Fund LP	None		Delaware
Jefferies Private Credit BDC Inc.	None		Delaware
JFIN GP Adviser 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.

	Federal Tax ID	NAIC Co Code	State of Domicile
JFIN Fund III LLC	None		Delaware
JFIN Fund VI LLC	None		Delaware
JFIN Asset Management LLC	None		Delaware
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
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 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 Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-III Ltd.	None		Delaware
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
Apex Credit CLO 2015-II Ltd.*	None		Cayman Islands
Apex Credit CLO 2016 Ltd.	None		Cayman Islands
Apex Credit CLO 2017 Ltd.	None		Cayman Islands
Apex Credit 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

^{*}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.

	Federal Tax ID	NAIC Co Code	State of Domicile
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
Great American Advisors, LLC	31-1395344		Ohio
Manhattan National Holding, LLC	26-3260520		Ohio
Manhattan National Life Insurance Company	45-0252531	67083	Ohio
MassMutual Mortgage Lending LLC	None		Delaware
MM Copper Hill Road LLC	04-1590850		Delaware
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

^{*}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.

	Federal Tax ID	NAIC Co Code	State of Domicile
MassMutual Capital Partners LLC	04-1590850		Delaware
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 Assurance Limited	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 US LLC	None		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC LifeScore Labs, LLC	41-2011634 47-1466022		Delaware Massachusetts
	47-1400022		Delaware
MM Asset Management Holding LLC	43-4000072 51-0504477		
Barings LLC Baring Asset Management (Asia) Holdings Limited	98-0524271		Delaware Hong Kong Special Administrative Region of China
	98-0457465		Hong Kong, Special Administrative Region of China Bermuda
Baring International Fund Managers (Bermuda) Limited Baring Asset Management (Asia) Limited	98-0457463 98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management (Asia) Elimited 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

^{*}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.

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Singapore Pte. Ltd.	None		Singapore
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
BREAE AIFM LLP	None		United Kingdom
Barings Real Estate Advisers (Continental Europe) Limited	98-0654401		United Kingdom
Barings Real Estate Advisers Europe LLP	98-0654388		United Kingdom
Barings Real Estate Advisers Europe Finance LLP	98-0654412		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 Pension Trustees Limited	98-0457574		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. Barings GPC GP S.à.r.l.	None		United Kingdom
	None		Luxembourg
Barings European Core Property Fund GP Sà.r.1	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.

	Federal Tax ID	NAIC Co Code	State of Domicile
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
Almack Holding Partnership GP Limited	None		United Kingdom
Almack Mezzanine Fund Limited	None		United Kingdom
Barings (U.K.) Limited	98-0432153		United Kingdom
Newpoint Real Estate Capital	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		California
Chassis Acquisition Holding LLC	81-2244465		Delaware
CRA Aircraft Holding LLC*	81-4258759		Delaware
Aland Royalty Holdings LP	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
Barings Alternative Investments SLP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Capital Investment LLC	None		Maryland
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings ABIF SLP, LLC	None		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

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

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund Management II, LLC	None		Delaware
Barings Private Credit Corporation	None		Maryland
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BRECS VII GP LLC	None		Delaware
CCM Fund I REIT Manager 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 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 I LLC Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund II LLC 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
Durings Emerging markets Corporate Dona Luna	1 10110		neidilu

^{*}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.

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
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 2021-1	ZJX0JI.99999.SL.13	66	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 82-5330194		Ireland North Carolina
Barings Global Em. Markets Equity Fund	98-1332384		
Barings Global Energy Infrastructure Fund I LP Barings Global Inv. Grade Strat Fund	None		Cayman Islands 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 Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2017-1 Eta & ELC	None		Cayman Islands
Barings Middle Market CLO 2010-1	None		Cayman Islands
Durings Friedric France CDC 2017 1	TOHE		Cuj mun Isianas

^{*}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.

	Federal Tax ID	NAIC Co Code	State of Domicile
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
Braselton Point LLC	04-1590850		Delaware
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
GASL Holdings, LLC	82-2932156		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-404	1012	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
Rockville Town Center LLC	54-2055778		Virginia
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
Tower Square Capital Partners IIIA, L.P.	41-2280129		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.

PART 1 – ORGANIZATIONAL CHART

Federal Tax ID

None 27-2977720 NAIC Co Code State of Domicile

Delaware

Delaware

		T cuciai Tax ID	TWHE CO COUC	State of Donnene
	Trailside MM Member LLC*	04-1590850		Delaware
	Washington Gateway Two LLC*	83-1325764		Delaware
	Washington Gateway Two LLC*	32-0574045		Delaware
	West 46 th Street Hotel LLC	05-1590850		Delaware
Daving	s Affiliates & Funds:	03-1390630		Delawale
Darings	Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
	Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
		HU7DQI.00015.SF.8	200	United Kingdom
	Barings European Growth Trust Fund	47-3790192	320	Massachusetts
	Barings Global High Yield Fund CCIC Fund	47-3790192 None		
	Great Lakes II LLC*	71-1018134		Peoples Republic of China Delaware
				Delaware Delaware
D	Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings	s Real Estate Affiliates & Funds:	26 4022011		D.I.
	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
	Combrook 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
	0.1 7 4 0 2 117 7 7 4001307	3.7		D 1

Salomon Brothers Commercial Mortgage Trust 2001-MM Sawgrass Village Shopping Center LLC*

^{*}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.

	Federal Tax ID	NAIC Co Code	State of Domicile
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:			Delaware
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
MassMutual 20/80 Allocation Fund	45-1618155		Massachusetts

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

	Federal Tax ID	NAIC Co Code	State of Domicile
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

^{*}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.

	PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM														
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.Ś. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
	·					•	Massachusetts Mutual Life Insurance Company		•	Massachusetts Mutual Life Insurance					
0435	Massachusetts Mut Life Ins Co	65935	04–1590850	3848388			(MMLIC)	MA	RE	Company	Owner ship	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0435 0435	Massachusetts Mut Life Ins Co	93432 70416	06-1041383 43-0581430				C.M. Life Insurance Company	CT	DS DS	Company C.M. Life Insurance Company	Owner ship	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	/0416	06-1041383				CML Mezzanine Investor III. LLC	DE	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000			00-1041363				CML Special Situations Investor LLC	DE	DSDS	C.M. Life Insurance Company	Owner ship	100.000	MMLIC		
0000							ONE OPECIAL OFTUATIONS INVESTOR LEG			Massachusetts Mutual Life Insurance	owner strip.		. WWLTO		
0000							CML Global Capabilities LLC	DE	DS	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000							MM Global Capabilities I LLC	DE	DS	Company	Owner ship	100.000	MMLIC		
							MassMutual Global Business Services India			Massachusetts Mutual Life Insurance					
0000							LLP	IND	DS	Company	Owner ship	100.000	MMLIC		
0000							MI OLI I O I I I I I I I I I I I I I I I		20	Massachusetts Mutual Life Insurance		400.000	188.10		
0000							MM Global Capabilities (Netherlands) B.V MassMutual Global Business Services Romania	NLD	DS	Company Massachusetts Mutual Life Insurance	Owner ship	100.000	MMLIC		
0000							S.R.L.	ROU	DS.	Company	Ownership	100.000	MMLIC		
0000							U.II.L.	1100		Massachusetts Mutual Life Insurance	Office Strip.		. WWETO		
0000							MM Global Capabilities II LLC	DE	DS.	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance	,				
0000							MM Global Capabilities III LLC	DE	DS	Company	Owner ship	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000							MM/Barings Multifamily TEBS 2020 LLC	DE	DS	Company	Ownership	100.000	MMLIC		
0000			04-1590850				New Haven Holdco LLC	DE	DS.	Massachusetts Mutual Life Insurance	Ownership	100.000	MMLIC		
			04-1090600				New haven horded LLC	VE		Company	owner strip	100.000	. WIVILTO		
0000							MML Special Situations Investor LLC	DE	DS	Company	Ownership.	100.000	MMLIC		
							THE OPERAT OF CARCIONS THEORET LES			Massachusetts Mutual Life Insurance	omor on p.				
0000			47-5322979				Timberland Forest Holding LLC	DE	DS	Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	DS	C.M. Life Insurance Company	Owner ship	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	Company	Ownership	100.000	MMLIC		
			. 1000000				Dornous sur LLO			Massachusetts Mutual Life Insurance	5				
0000			04-1590850				MSP-SC, LLC	DE	DS	Company	Owner ship	100.000	MMLIC		.
					1					Massachusetts Mutual Life Insurance	·				
0000							EM Opportunities LLC	DE	NIA	Company	Ownership	100.000	MMLIC		.
0055					1					Massachusetts Mutual Life Insurance		40	l		
0000							MassMutual MCAM Insurance Company, Inc	VT	NI A	Company	Owner ship	100.000	MMLIC		·
0000			04-1590850		1		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	Owner ship.	100.000	MMLIC		1
0000			04-1590850				MassMutual Private Equity Funds LLC	DE	NIA	MassMutual Trad Private Equity LLC	Owner ship.	100.000	MMLIC		
							MassMutual Private Equity Funds Subsidiary								
0000			04-1590850				LLC	DE	NIA	MassMutual Private Equity Funds LLC	Ownership	100.000	MMLIC		.
0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Owner ship.	100.000	MMLIC		
0000							Trad Investments LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000					1		ITDOUGLdian II C	DE	NIA	Massachusetts Mutual Life Insurance	O	100,000	MAR IC		
0000							ITPSHolding LLC	DE DE	NIA NIA	CompanyITPS Holding LLC	Ownership	100.000	MMLIC		
0000							III II V LLV	VĽ		THE DIVIDING LLC	owner and	100.000	. IMINIL I ∨		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
		-						-			Type	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent. Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)		Entity(ies)/Person(s)	(Y/N)	*
Code	Group Name	Code	Number	KSSD	CIK	international)	Of Allillates	lion	Entity	Massachusetts Mutual Life Insurance	Other)	tage	Entity(les)/Feison(s)	(1/11)	
												50.000			
0000			27-0105644				Jefferies Finance LLC	DE	NIA	Company	Ownership	50.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			86-2294635				Glidepath Holdings Inc.	DE	DS	Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	63312	13-1935920				Great American Life Insurance Company	OH	DS	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		
0000			31-1422717				AAG Insurance Agency, LLC	KY	DS	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	93661	31-1021738				Annuity Investors Life Insurance Company	OH	DS	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0000			31-1395344				Great American Advisors, LLC	OH	DS	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-3260520	.			Manhattan National Holding, LLC	OH	DS	Great American Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	67083	45-0252531				Manhattan National Life Insurance Company	0H	DS	Manhattan National Holding, LLC	Ownership.	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
.0000			1				MassMutual Mortgage Lending LLC	DE	NIA	Company	Owner ship	100.000	MMLIC		
0000							Apex Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Owner ship	100.000	MMLIC		
0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Owner ship	100.000	MMLIC		
0000							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
												100.000	MMLIC		
0000							Jefferies Private Credit GP LLC	DE	NIA	Jefferies Credit Management LLC	Owner ship.				
0000							Jefferies Private Credit Fund LP	DE	NIA	Jefferies Private Credit GP LLC	Ownership	100.000	MMLIC		
0000							Jefferies Private Credit BDC Inc.	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
000Q							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Owner ship	100.000	MMLIC		
0000							JFIN Fund III LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
000Q							JFIN Fund VI LLC	DE	NI A	Jefferies Finance LLC	Owner ship	100.000	MMLIC		
0000							JFIN Asset Management LLC	DE	NIA	Jefferies Finance LLC	Owner ship	100.000	MMLIC		
0000							JFAM GP LLC	DE	NI A	JFIN Asset Management, LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LP	DE	NIA	JFIN Asset Management, LLC	Owner ship	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C LP	DE	NIA	JFIN Asset Management, LLC	Ownership	100.000	MMLIC		
0000							Jefferies DLF C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund C LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership.	_100.000	MMLIC		
0000							JFIN Revolver Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Owner ship.	100.000	MMLIC		
0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Owner ship	100.000	MMLIC		
0000								LUX		Jefferies Finance LLC		100.000	MMLIC		
							JFIN Europe GP, S.a.r.I.		NIA		Owner ship				
.0000							Jefferies Finance Europe, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.I.	Ownership	100.000	MMLIC		
.0000							Jefferies Finance Europe, SCSp	LUX	NIA	JFIN Europe GP, S.a.r.I.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		·
0000							JFIN Business Credit Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN High Yield Investments LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		ļ
0000							JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN CLO 2012 Ltd	CYM	NIA	Jefferies Finance LLC	Owner ship	100.000	MMLIC		
.0000							JFIN CLO 2013 Ltd	CYM	NIA	Jefferies Finance LLC	Owner ship	100.000	MMLIC		
0000			l				JFIN CLO 2014-II Ltd	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		1
.0000		l	l				JFIN CLO 2015 Ltd.	CYM	NI A	Jefferies Finance LLC	Ownership.	44.000	MMLIC		
.0000							JFIN CLO 2015 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	56.000	MMLIC		1
.0000			1				JFIN Revolver CLO 2014 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership.	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Owner ship	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Owner ship.	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017-11 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000			1				JFIN Revolver CLO 2017-111 Ltd.	CYM	NIA	Jefferies Finance LLC	Owner Strip	100.000	MMLIC		
.0000							JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Owner ship	100.000	MMLIC		
.0000							JFIN Revolver CLO 2019-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2020 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-III Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Fund, L.P	DE	NIA	Jefferies Finance LLC	Ownership	90.000	MMLIC		
0000		İ	1			1	JFIN Revolver Funding 2021 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		1

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											Type	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
0000	F						Apex Credit CLO 2015-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership.	33.000	MMLIC		
0000							Apex Credit CLO 2015-II Ltd.	CYM	NI A	Apex Credit Partners LLC	Ownership	53.000	. MMLIC		
0000							Apex Credit CLO 2016 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit CLO 2017 Ltd.	CYM	NI A	Jefferies Finance LLC	Ownership	100.000	. MMLIC		
0000							Apex Credit CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			04-1590850				MM Copper Hill Road LLC	DE	DS	Company	Ownership	100.000	MMLIC		
0000							MM Lauradanad Haldina	OVII	DO	Massachusetts Mutual Life Insurance	0	100.000	MMLIC		
0000			26-0073611				MM Investment Holding	CYM DE	DS DS	Company	Ownership.	99.600	MMLIC		1
0000			26-0073611				MassMutual Asset Finance LLC	DE	DS 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			04.0440040				Rozier LLC	DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			04-2443240 04-3548444				MML Management Corporation	MA	DS	MM Investment Holding	Ownership	100.000	MMLICMMLIC	Y	
0000			04-3341767				MassMutual International Holding MSC, Inc. MassMutual Holding MSC, Inc.	MA	DS DS	MML Management Corporation	Ownership.	100.000	MMLIC		
0000			04-3341/0/				massmutual noturng moo, inc.	WA		Massachusetts Mutual Life Insurance	Owner Sirrp	100.000	. INVILITO		
0000							MML CM LLC	DE	DS	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		
										Massachusetts Mutual Life Insurance					
0000			04-3356880				MML Distributors LLC	MA	DS	Company	Ownership	100.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000								DE	D0	Massachusetts Mutual Life Insurance	0 1:	400 000	MMLIC		
0000							MML Investment Advisers, LLC	JUE	DS	Company	Ownership	100.000	MMLIC		·····
0000			46-3238013				MML Strategic Distributors, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Owner ship	100.000	MMLIC		
			46-3238013				MML Strategic distributors, LLC	JUE	Do	Massachusetts Mutual Life Insurance	. Ownership	100.000	. MMLTG		
0000			06-1563535	2881445			The MassMutual Trust Company, FSB	CT	DS	Company	Ownership	100.000	MMLIC	v	
			00-1300303	2001440			MML Private Placement Investment Company I.			Massachusetts Mutual Life Insurance	Owner simp		WWL10		
0000			04-1590850				LLC	DE	DS	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000		.	04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	MML Private Equity Fund Investor LLC	. Ownership	100.000	MMLIC		
1			1						1	Massachusetts Mutual Life Insurance					
0000		-	45-2738137				Pioneers Gate LLC	DE	DS	Company	Ownership	100.000	MMLIC		·
							L			Massachusetts Mutual Life Insurance	l	40	l		
0000		-	04-2854319 06-1597528	2392316			MassMutual Holding LLC	DE NC	DS	Company	Ownership	100.000	MMLIC	Г	·
0000		-					MassMutual Assignment Company		DS	MassMutual Holding LLC	Ownership	100.000			·····
0000			37-1732913				Fern Street LLC Sleeper Street LLC	DE	DS DS	MassMutual Holding LLC MassMutual Holding LLC	Ownership	100.000	MMLIC		·
0000			46-2252944				Haven Life Insurance Agency, LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
UUUU			40-2202944				maven Life insurance Agency, LLC	VE	J	massmutual moluling LLC	Uwiter Still P	100.000	. WIVIL 1 U		

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											of Control	Control			,
											(Ownership,	is		Is an	,
						Name of Securities			Relation-		Board,	Owner-		SCA	,
								D:							,
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	. !
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	1 . '
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
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		. MMLIC		
0000							MassMutual Ventures Management LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
							MassMutual Ventures SEA Management Private								,
0000							Limited	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia 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 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		
										Massachusetts Mutual Life Insurance					,
0000			04-1590850				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 Assurance Limited	GBR	DS	Rothesay Life PLC	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	Owner ship.	100.000	MMLIC		
0000							Rothesay Asset Management UK Limited	GBR	DS	Rothesay Limited	Owner ship.	100.000	MMLIC		
0000							Rothesay Asset Management US LLC	DE	DS	Rothesay Asset Management UK Limited	Owner ship.	100.000	MMLIC		
0000							MM Catalyst Fund LLC		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	Owner ship	100.000	MMLIC		·
0000			45-4000072 51-0504477				MM Asset Management Holding LLC	DE DE	DS DS	MassMutual Holding LLC	Ownership	100.000	MMLICMMLIC		
0000			o I-05044//	·			Barings LLC	ut	DS	MassMutual Asset Management Holding LLC	Ownership		. MWLIU		·
0000		1	00 0001071				Baring Asset Management (Asia) Holdings	11/2	DO.	D	0	100 000	188 10		1 '
0000			98-0524271	·			Limited	HKG	DS	Barings LLC	. Ownership	100.000	MMLIC		·
0000		1	98-0457465				Baring International Fund Managers (Bermuda)	DITT	DO.	Baring Asset Management (Asia) Holdings	0	100 000	MMLIC		1 '
0000			98-045/465				Limited	BMU	DS	Limited	Ownership	100.000	MMLIC		
0000			00 0457400				B : 4 4 4 4	111/0	00	Baring Asset Management (Asia) Holdings	0 1:	400 000	188 10		
0000			98-0457463				Baring Asset Management (Asia) Limited	HKG	DS	Limited	Owner ship	100.000	MMLIC		
0000							Baring Asset Management Korea Limited	K0R	DS	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000		I	I				Barings Investment Management (Shanghai)	HIVO	De	Daving Asset Management (Asia) Limited	O	100.000	MMLIC		1
0000							Limited	HKG	DS	Baring Asset Management (Asia) Limited	Ownership	100.000	. MINIL I C		
0000							Barings Overseas Investment Fund Management	11/0	DO	Danisa Assak Managanak (Asia) Limikad	0hi	100 000	INN 10		,
0000							(Shanghai) Limited	HKG	DS	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		·
0000			00 0457707				Denies 010F (Teisse) Limited	TWAL	DS	Baring Asset Management (Asia) Holdings	0hi	100 000	188 10		1 ,
0000			98-0457707				Baring SICE (Taiwan) Limited	TWN	b8	Limited	Owner ship	100.000	MMLIC		·
0000		I	I				Davings Cings are Dts 1 td	COD	DS	Baring Asset Management (Asia) Holdings	O	100.000	MMLIC		1
0000							Barings Singapore Pte. Ltd.	SGP	ها	Limited	Ownership	100.000	. WWWLIV		
0000		I	98-0236449	1			Davings laves Limited	IDM	D0	Baring Asset Management (Asia) Holdings	O	100 000	MMLIC		1
0000			90-U230449				Barings Japan Limited	JPN	DS	Limited	Ownership	100.000	MWLIV		

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											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filina	
		NAIC					Names of		- 1			- 1			
Craun			ID	Codorol		if Publicly Traded	Names of	ciliary	to	Directly Controlled by	Attorney-in-Fact,	Provide	Liltimata Cantrallina	Re-	
Group	One Mana	Company		Federal RSSD	OUZ	(U.S. or	Parent, Subsidiaries Or Affiliates	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	K99D	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	
0000							D : 4 4 1: 11 11: 0 Dt 141	4110	20	Baring Asset Management (Asia) Holdings Limited		400.000	IIII 10		
0000			00 0457450				Barings Australia Holding Company Pty Ltd	AUS	DS		Ownership	100.000	MMLICMMLIC		
0000			. 98-0457456 80-0875475				Barings Australia Pty Ltd	AUS DE	DSDS.	Baring Australia Holding Company Pty Ltd Barings LLC	Ownership	100.000	MMLIC		
0000			80-08/54/5				BCF Europe Funding Limited	IRL	DS	Barings ELC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding LLC	DE	DS	Barings Finance LLC	Ownership.	100.000	MMLIC		
							BCF Senior Funding Designated Activity			Dai mgs i mance LLC	Owner Strip	100.000	. WWLIG		
0000							Company	IRL	DS	Barings Finance LLC	Ownership	100.000	MMLIC		
0000			04-3238351				Barings Securities LLC	DE	DS	Barings LLC	Owner ship	100.000	MMLIC		
0000			98-0437588				Barings Guernsey Limited	GGY	DS.	Barings LLC	Owner ship.	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	Owner ship.	100.000	MMLIC		[
0000							Barings Italy S.r.I.	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	Owner ship	100.000	MMLIC		
0000							BREAE AIFM LLP	GBR	DS	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
							Barings Real Estate Advisers (Continental								
0000			. 98-0654401				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	Owner ship	100.000	MMLIC		
							Barings Real Estate Advisers Europe Finance								
0000			. 98-0654412				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				Baring Asset Management Limited	GBR	DS	MassMutual Holdings (Bermuda) Limited	Owner ship	100.000	MMLIC		
0000							Barings European Direct Lending 1 GP LLP	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			. 98-1012393 98-0457328				Barings Global Advisors Limited	GBR GBR	DS DS.	Baring Asset Management Limited	Ownership	100.000	MMLICMMLIC		
0000			. 90-043/320				Baring International Investment Limited Baring International Investment Management	ubn	ba	Baring Asset Management Limited	owner strip	100.000	MINILIO		
0000			98-0457587				Holdings	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
			. 30-0437367				norumgs	ubn		Baring International Investment Management	owner strip	100.000	. INVILITO		
0000			98-0457576				Baring Asset Management UK Holdings Limited .	GBR	DS	Holdings	Ownership	100.000	MMLIC		
			30 0437370				barring Asset management of horarings Emirted			Baring Asset Management UK Holdings Limited	owner strip		MML10		
0000			98-0465031				Baring Asset Management GmbH	DEU	DS	Darring 7,000 C management of Horaringo Elimited	Ownership	100.000	MMLIC		
							Baring International Fund Managers (Ireland)			Baring Asset Management UK Holdings Limited	1				
0000			98-0524272				Limited	IRL	DS		Ownership.	100.000	MMLIC		
" "										Baring Asset Management UK Holdings Limited	1				
0000							Baring Asset Management Switzerland Sàrl	CHE	DS		Owner ship	100.000	. MMLIC		
										Baring Asset Management UK Holdings Limited	i				
0000			. 98-0497550				Baring France SAS	FRA	DS		Owner ship	100.000	MMLIC		.
0000			. 98-0457586				Baring Fund Managers Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			.				BCGSS 2 GP LLP	GBR	DS	Baring Fund Managers Limited	Owner ship	100.000	MMLIC		
0000			. 98-0457574				Baring Pension Trustees Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			. 98-0457578				Baring Investment Services Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Core Fund Feeder I GP S.à.r.I.	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings BME GP S.à.r.I.	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		·[
0000							Barings GPC GP S.à. r.l .	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings European Core Property Fund GP Sàrl	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		·
0000							Barings Investment Fund (LUX) GP S.à. r.l .	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLICMMLIC		1
0000							GPLF4(S) GP S.à r.l	LUX GBR	DS DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0432153				Barings (U.K.) Limited	GBR	DS	Baring Asset Management Limited	Ownership.	100.000	MMLIC		1
0000			. 30-0402 100				Newpoint Real Estate Capital	DE	DS	Barings LLC	Owner strip	100.000	MMLIC		
0000							INCHPOINT HEAT ESTATE CAPITAL	UE		Dai Higo LLC	. viiiici ailip	100.000	. WIWIL I ∪		

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						Exchange		Domi-	ship		Management,	ship		Filing	1
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Group		Company	ID	Federal		(U.S. or	Parent. Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	
Code	O No	Code		RSSD	CIK	International)	Or Affiliates	tion		(Name of Entity/Person)	Other)		Entity(ies)/Person(s)	(Y/N)	1
	Group Name	Code	Number		CIK	international)			Entity			tage		(Y/N)	
0000			04-3238351	. 3456895			Barings Real Estate Advisers Inc.	CA	DS	Barings Real Estate Advisers LLC	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					1
0000			81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Company	Ownership/Influence	30.000	MMLIC		
0000			81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
										Massachusetts Mutual Life Insurance					1
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Company	Ownership/Influence	40.000	MMLIC		
0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
										Massachusetts Mutual Life Insurance					
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Company	Ownership	26.700	MMLIC		1
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		
				1						Massachusetts Mutual Life Insurance					
0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Company	Ownership.	18.000	MMLIC		1
0000			47-3055009				Milestone Acquisition Holding, LLC.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	19.700	MMLIC		
			47-3055009								Influence	19.700	MMLIC		
0000			47-3055009				Milestone Acquisition Holding, LLC	DE	NIA	Barings LLC	Influence		MINILIC		
										Massachusetts Mutual Life Insurance		.=			1
0000							Novation Companies, Inc.	MD	NIA	Company	Ownership	17.100	MMLIC		
										Massachusetts Mutual Life Insurance					1
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Company	Ownership/Influence	31.500	. MMLIC		
0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
										Massachusetts Mutual Life Insurance					1
0000			81-4065378				Reminaton L & W Holdinas LLC	CT	NIA	Company	Ownership/Influence	66.300	MMLIC		.[
0000			81-4065378				Remington L & W Holdings LLC	CT	NIA	Barings LLC	Influence		MMLIC		
										Massachusetts Mutual Life Insurance					
0000							Tamiami Citurus, LLC	DE	NIA	Company	Ownership.	15.700	MMLIC		1
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							TOURTH OF ACQUISITION, LEC			Massachusetts Mutual Life Insurance	. IIII luciloc				
0000							Techquity, LP	DE	NIA	Company	Ownership	15,600	MMLIC		1
0000								VE		Barings LLC	Influence	000	MMLIC		
			46-0687392				Techquity, LP	DE	NIA			40.400			
0000			40-008/392				Validus Holdings Company LLC	VE	NIA	Barings LLC	Ownership	40.400	MMLIC		
										Massachusetts Mutual Life Insurance					1
0000							Validus Pharmaceuticals LLC	DE	NIA	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		1
0000		.					Alaska Future Fund GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		1
0000							BAI GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		1
0000							BAI Funds SLP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		1
0000		I	I			l	Baring Asset-Based Income Fund (US) GP, LLC .	DE	DS	Barings LLC	Ownership.	100.000	MMLIC		1
0000							Barings Investment Series LLC	DE	DS	Barings LLC	Ownership.	100.000	MMLIC		
0000				1			Barings Capital Investment LLC	MD	DS.	Barings LLC	Owner ship.	100.000	MMLIC		1
0000							Barings Emerging Generation Fund GP, LLC	DE	DS	Barings LLC	Owner ship.	100.000	MMLIC		1
							Barings Global Investment Funds (U.S.)			Dai mgs LLO	Office Strip.	100.000	WWL10		
0000			04-1590850				Management LLC	DE	DS.	Barings LLC	Ownership.	100.000	MMLIC		1
0000			0000001	1			Barings ABIF SLP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		1
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		
										Massachusetts Mutual Life Insurance					1
0000			84-3784245				Barings Emerging Generation Fund LP	DE	DS	Company	Ownership	73.500	MMLIC		1
0000			84-3784245				Barings Emerging Generation Fund LP	DE	DS	Barings LLC	Management		MMLIC		
							Barings Global Energy Infrastructure								1
0000							Advisors, LLC	DE	DS	Barings LLC	Ownership.	100.000	MMLIC		1

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											(Ownership,	is		Is an	,
						Name of Securities			Relation-		Board,	Owner-		SCA	,
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		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	,
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	,
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
							Barings North American Private Loan Fund								
0000							Management, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		, J
							Barings North American Private Loan Fund								,
0000							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		.
0000							Barings GPSF	DE	DS	Barings LLC	Ownership	100.000	MMLIC		.
0000							Barings Private Credit Corporation	MD	DS	Barings LLC	Ownership	100.000	MMLIC		.
								D=		Massachusetts Mutual Life Insurance		40.000			,
0000		-	84-5063008	-			Barings Small Business Fund LLC	DE	DS	Company	Ownership	42.300	MMLIC		
0000			. 84-5063008				Barings Small Business Fund LLC	DE	DS	Barings LLC	Management	100 000	MMLIC		
0000		-	. 98-0536233	-			Benton Street Advisors, Inc.	CYM	DS	Barings LLC	Ownership	100.000	MMLIC		
0000							BRECS VII GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
0000		-					CCM Fund REIT Manager LLC	DE	DSDS	Barings LLC	Ownership	100.000	MMLIC		
0000							CREF X GP LLC	DE		Barings LLC		100.000	MMLIC		
0000			04-1590850				Great Lakes III GP, LLC	DE	DSDS	Barings LLC	Ownership	100.000	MMLIC		
0000			. 04-1090000				Lake Jackson LLC	DE	DS	Barings LLC	Ownership.	100.000	MMLIC		
0000			04-1590850				Loan Strategies Management LLC	DE	DS	Barings LLC	Owner ship.	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			. 00-0320203				Mezzco Australia II LLC	DE	DS	Barings LLC	Owner ship.	100.000	MMLIC		
0000							RECSA-NY GP LLC	DE	DS	Barings LLC	Owner ship.	100.000	MMLIC		
0000			. 04-1590850				SBNP SIA II LLC	DE	DS	Barings LLC	Ownership.	100.000	MMLIC		
0000			. 04-1030000				SBNP SIA III LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
							Somerset Special Opportunities Management LLC			Dai riiga EE0	Owner Sirip.	100.000	I IIII		
0000			04-1590850				ouncide opecial opportunities management ELO	DE	DS	Barings LLC	Ownership.	100.000	MMLIC		,
										Massachusetts Mutual Life Insurance	owner entry.				
0000							Amherst Long Term Holdings, LLC	DE	DS	Company	Ownership.	24.500	MMLIC		,
									***************************************	Massachusetts Mutual Life Insurance					
0000			04-3313782				MassMutual International LLC	DE	DS	Company	Ownership	100.000	MMLIC	ΥΥ	ļ
0000]				MassMutual Solutions LLC	DE	DS	MassMutual International LLC	Ownership.	100.000	MMLIC		ļ,
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		. '
										Massachusetts Mutual Life Insurance					1
0000			04-1590850	.			MML Mezzanine Investor II, LLC	DE	DS	Company	Ownership	100.000	MMLIC		
		I		1						Massachusetts Mutual Life Insurance			1		1
0000			. 04-1590850	.			MML Mezzanine Investor III, LLC	DE	DS	Company	Ownership	11.100	MMLIC		.
										Massachusetts Mutual Life Insurance					1
0000			. 27-3576835	.			MassMutual External Benefits Group LLC	DE	DS	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					1
0000			. 04-1590850				100 w. 3rd Street LLC	DE	NIA	Company	Ownership	100.000	MMLIC		. !
1		I		1				l		Massachusetts Mutual Life Insurance			l		1
0000			. 04–1590850				2160 Grand Manager LLC	DE	NIA	Company	Ownership	98.100	MMLIC		.
		I		1						Massachusetts Mutual Life Insurance		40			1
0000		-	. 82-2432216	-			300 South Tryon Hotel LLC	DE	NIA	Company	Ownership	100.000	MMLIC		ļl
										Massachusetts Mutual Life Insurance	l	400.00-			1
0000		-	. 04–1590850	·			300 South Tryon LLC	DE	NIA	Company	Ownership	100.000	MMLIC		ļ
0000				I				ODD		Massachusetts Mutual Life Insurance		70.000	188.10		1
0000			-				Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Company	Ownership/Influence	72.900	MMLIC		
0000							Barings Affordable Housing Mortgage Fund I	DE	AULA	Massachusetts Mutual Life Insurance	0	100.000	188 10		1
0000							LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
0000				I			Barings Affordable Housing Mortgage Fund I	DE	NILA	Baringe II C	Managament		MMLIC		1
							LLU	UE	NIA	Barings LLC	Management		MINIL I U		

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						Name of Securities		D:	Relation-		Board,	Owner- ship		SCA Filing	1
		NIAIO				Exchange	Names of	Domi-	ship		Management,			5	1
Craus		NAIC	ID	Federal		if Publicly Traded (U.S. or	Names of Parent, Subsidiaries	ciliary Loca-	to Reporting	Directly Controlled by	Attorney-in-Fact, Influence.	Provide Percen-	Ultimate Controlling	Re- guired?	1
Group Code	Group Name	Company Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)		Entity(ies)/Person(s)	(Y/N)	*
Code	Group Name	Code	Number	KSSD	CIK	international)	Barings Affordable Housing Mortgage Fund II	lion	Entity	Massachusetts Mutual Life Insurance	Other)	tage	Entity(les)/Person(s)	(f/N)	\vdash
0000			. 61-1902329				IIC	DE	NIA	Company	Ownership.	100.000	MMLIC		1
			. 01-1302323				Barings Affordable Housing Mortgage Fund II	UL	NIA	Company	owner strip	100.000	MWLIC		
0000			61-1902329				LLC	DE	NIA	Barings LLC	. Management		MMLIC		l
							Barings Affordable Housing Mortgage Fund III			Massachusetts Mutual Life Insurance					1
0000			. 85-3036663				LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
							Barings Affordable Housing Mortgage Fund III								1
0000			. 85–3036663				LLC	DE	NIA	Barings LLC	. Management		MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	11.200	MMLIC		1 1
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.100	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management		MMLIC		
							Barings Emerging Markets Corporate Bond Fund			Massachusetts Mutual Life Insurance					
0000							3	IRL	NIA	Company	Ownership/Influence	77.800	MMLIC		
							Barings Emerging Markets Corporate Bond Fund								1
0000								IRL	NIA	Barings LLC	. Management	-	MMLIC		
							Barings European Real Estate Debt Income Fund	1.187		Massachusetts Mutual Life Insurance		400.000			1 1
0000							Barings European Real Estate Debt Income Func	LUX	NIA	Company	Ownership/Influence	100.000	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Barings LLC	Influence		MMLIC		1
0000							Babson Capital Global Special Situation		NIA	Massachusetts Mutual Life Insurance	. IIII lucilce		MWLIC		
0000			98-1206017				Credit Fund 2	DE	NIA	Company	Ownership/Influence	23.600	MMLIC		l
							Babson Capital Global Special Situation								
0000			. 98-1206017				Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	1.500	MMLIC		
							Babson Capital Global Special Situation								1
0000			. 98–1206017				Credit Fund 2	DE	NIA	Barings LLC	Management		MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	75.700	MMLIC		1
0000			. 37-1506417				Babson Capital Loan Strategies Fund, L.P	DE	NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC		
0000			37-1506417				Babson Capital Loan Strategies Fund, L.P	DE	NIA	Barings LLC	Management		MMLIC		
							Dabout dap ital Edan diracogido Fana, Em F			Massachusetts Mutual Life Insurance	- managomont				1
0000							Barings US High Yield Bond Fund	IRL	NIA	Company	Ownership/Influence	57.200	MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	. Management		MMLIC		
0000							Babson CLO Ltd. 2013-I	CYM	NIA	Barings LLC	. Influence		MMLIC		3
0000			-				Babson CLO Ltd. 2014-1	CYM	NIA	Barings LLC	Influence	·····	MMLIC		2
0000							Babson CLO Ltd. 2015-I Babson CLO Ltd. 2015-II	CYM	NIANIA	Barings LLC	Influence.		MMLIC		4
0000							Babson CLO Ltd. 2016-11	CYM	NIA	Barings LLC	Influence		MMLIC		c
0000							Babson CLO Ltd. 2016-11	CYM	NIA	Barings LLC	Influence		MMLIC		[
0000							Barings CLO Ltd. 2017-1	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2018-III	CYM	NIA	Barings LLC	Influence.		MMLIC		
0000			.				Barings CLO 2018-IV	CYM	NIA	Barings LLC	. Influence		MMLIC		
0000			. 98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	. Influence.		MMLIC		
0000							Barings CLO 2019-III	CYM	NIA	Barings LLC	. Influence	·····	MMLIC		
0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence	·····	MMLIC		
0000		-					Barings CLO 2020-11	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-111	CYM	NIA	Barings LLC	Influence		MMLIC		[
0000							Barings CLO 2020-IV	CYM	NIA	Barings LLC	Influence.		MMLIC		
0000							Barings CLO 2021-I	CYM	NIA	Barings LLC	Influence.		MMLIC		
0000			.				Babson Euro CLO 2014-I BV	NLD	NIA	Barings LLC	. Influence		MMLIC		
0000							Babson Euro CLO 2014-II BV	NLD	NI A	Barings LLC	. Influence		MMLIC		
0000							Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	. Influence		MMLIC		
0000						l	Babson Euro CLO 2016-I BV	NLD	NIA	Barings LLC	. Influence		MMLIC		1

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						Name of Securities			Relation-		Board,	Owner-		SCA	'
						Exchange		Domi-	ship		Management,	ship		Filing	'
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	'
Group		Company	ID	Federal		(U.S. or	Parent. Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	'
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
0000	Croup Hame	0000	36-037260H	ROOD	Oiix	intomationary	Barings Euro CLO 2019-1 BV	IRL	NIA	Barings LLC	Influence	lago	MMLIC	(17.11)	+
0000			00 00/200/1				Barings Euro CLO 2019-II BV	IRL	NIA	Barings LLC	Influence.		MMLIC		
0000							Barings Euro CLO 2020-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			37-15576VH				Barings Euro CLO 2021-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
										Massachusetts Mutual Life Insurance					'
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Company	Ownership/Influence	99.300	MMLIC		. '
0000			81-0841854				Barings CLO Investment Partners LP	DE	NI A	Barings LLC	Management		MMLIC		!
										Massachusetts Mutual Life Insurance					'
0000		-					Barings Euro Value Add II (BREEVA II)	LUX	NI A	Company	Ownership/Influence	69.900	MMLIC		[!]
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	Ownership	6. 100	MMLIC		·
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Barings LLC	Management		MMLIC		
0000							Barings Real Estate European Value Add I SCSp	ODD		Massachusetts Mutual Life Insurance		44.700	188 10		'
0000							Barings Real Estate European Value Add SCSp	GBR	NIA	Company	Ownership/Influence	44.700	MMLIC		
0000							barrings hear Estate European value Add 1 505p	GBR	NIA	C.M. Life Insurance Company	Ownership	5.000	MMLIC		'
0000							Barings Real Estate European Value Add SCSp	ubn	NIA	C.W. Life Hisurance company	Owner sirrp		NIVIL		
0000							Darrings fical Estate European variet Add 1 000p	GBR	NI A	Barings LLC	Management		MMLIC		'
										Massachusetts Mutual Life Insurance	muriugomori t				
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NI A	Company	Ownership/Influence	100.000	MMLIC		'
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NI A	C.M. Life Insurance Company	Ownership.		MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NI A	Barings LLC	Management		MMLIC		'
0000			82-5330194				Barings Global Em. Markets Equity Fund	NC	NIA	Barings LLC	Management		MMLIC		
							Barings Global Energy Infrastructure Fund I			Massachusetts Mutual Life Insurance					'
0000			98-1332384				LP	<u>.</u> CYM	NIA	Company	Ownership/Influence	99.200	MMLIC		
							Barings Global Energy Infrastructure Fund I								'
0000			98-1332384				LP	CYM	NIA	Baring Asset Management Limited	Management		MMLIC		!
0000							Barings Global Dividends Champion Fund Barings Global Inv. Grade Strat Fund	IRL	NIA	Barings LLC	Management	-	MMLIC		
0000							Barings Global Inv. Grade Strat Fund	IKL	NIA	Massachusetts Mutual Life Insurance	Management		MMLIC		
0000							Barings Global Private Loan Fund	LUX	NIA	Company	Ownership/Influence	12.300	MMLIC		'
0000							Barings Global Private Loan Fund	LUX	NIA	Barings LLC	Management.	12.000	MMLIC		
0000							Dairings Grobal Frivate Loan Fund		NIA	Massachusetts Mutual Life Insurance	management		WWLTC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Company	Ownership/Influence	42.700	MMLIC		'
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Owner ship.	7.500	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NI A	Barings LLC	Management		MMLIC		
		1			1		Barings Global Special Situations Credit Fund	l		Massachusetts Mutual Life Insurance					'
0000							3	IRL	NIA	Company	Ownership/Influence	16.000	MMLIC		.
1 1		1			I		Barings Global Special Situations Credit 4			Massachusetts Mutual Life Insurance					1 '
0000							Delaware	DE	NIA	Company	Ownership	67.600	MMLIC		· '
0000		1			I		Barings Global Special Situations Credit 4	DE	N: *	0 11 11 1		0.000	188.10		1 '
0000							Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	3.600	MMLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Barings LLC	Managament		MMLIC		'
0000							Barings Global Special Situations Credit 4	∪⊏	NIA	Massachusetts Mutual Life Insurance	Management		MINILIO		
0000							LUX	LUX	NIA	Company	Ownership.	17,400	MMLIC		'
0000							Barings Global Special Situations Credit 4			Company	omici sitip	17.400	mmLIV		
0000							LUX	LUX	NIA	C.M. Life Insurance Company	Owner ship.	0.900	MMLIC		'
							Barings Global Special Situations Credit 4			2110 modification company					
0000		.]					LUX	LUX	NIA	Barings LLC	Management		MMLIC		
							Barings Global Special Situations Credit Fund			, and the second	<u> </u>				
0000		.					3	IRL	NIA	Barings LLC	Management		MMLIC		.
0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MMLIC		.
0000							Barings Middle Market CLO 2018-1	CYM	NIA	Barings LLC	Influence		MMLIC		. !
0000							Barings Middle Market CLO 2019-1	CYM	NIA	Barings LLC	Influence		MMLIC		.1'

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Second S		Group Name		Number	RSSD	CIK		Or Affiliates				Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
1905 1905													90		(/	1
Second S	0000			38-4010344				Barings North American Private Loan Fund IP	DE	NΙΔ		Ownershin/Influence	43 700	MMLIC		
Second S	0000							Barings North American Private Loan Fund LP	DE							
1985 1985				00 1010011				but mgo north funor four firtuato Louis fund Li				managomorre				
Second S	0000			98-1332384				Barings RE Credit Strategies VII IP	DE	NΙΔ		Ownershin/Influence	34 000	MMLIC		
Second Company Seco																
Second S				30 1002004				Darrings in order otrategres vir in				managoment		I IIII		
Secretary Nature L.P. B. M. C. L.P. B. M. C. L.P. B. M. C. L.P. M. C. L.P. M. C. L.P. M. C. M. C. L.P. M. C. M. C. L.P. M. C. M. C. L.P. M. C. M. C. L.P. M. C. M. C. L.P. M. C. M. C. L.P. M. C. M. C. L.P. M. C. M. C. L.P. M. C. M. C. L.P. M. C. M. C. L.P. M.	0000							Braomar Energy Ventures I I P	ne ne	NIA		Ownership/Influence	90 900	MMLIC		
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Bat rige Entropes Core Present Fund Stigs List Mile Bat rige Entropes (Advisore LC Benderal 200-500 Benderal 200-50																
Secritical Coloration Secretical Coloration Secritical Coloration Secr											Paringo Pool Estate Advisors IIC		0.000			
Decident 2019-88 M. M. M. Barring L.D. Influence				20 4050022												
				30-403932												
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20.000 20.5578098 Strings Cor Property Find P E M. Massimular Holling LLC Ower-sity Influence 22.200 ML C													400,000			
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Company Comp				20-55/8089				Barings core Property Fund LP	UE	NIA		. management	·····	MMLIC		
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December								UE				2.800				
	0000			46-5432619				Cornerstone Heal Estate Fund X LP	UE	NIA		Management		MMLIC		
	0000			05 0504000						AULA		0 1: (1.1)	400.000	IIII 10		
Corner time Permanent Mortgage Fearment Mort				35-2531693				Cornerstone Permanent Mortgage Fund III LLC .	MA	NIA		Ownership/influence	100.000	MMLIC		
													400.000			
90-991195 0001597511 Gatessy Mezzanine Partners II P DE NIA Company Ounership / Influence 33.000 Ma.LC 0.000 0.001597511 Gatessy Mezzanine Partners II P DE NIA Company Ounership / Influence 4.900 Ma.LC 0.000 0.001597511 Gatessy Mezzanine Partners II P DE NIA Company Ounership / Influence 11.300 Ma.LC 0.000 0.001597511 Gatessy Mezzanine Partners II P DE NIA Company Ounership / Influence 11.300 Ma.LC 0.000 0.00000 0.0000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.000000 0.000000 0.000000 0.000000 0.0000000 0.0000000 0.00000000	0000			61-1/93/35				Cornerstone Permanent Mortgage Fund IV LLC	MA	NIA		Uwnership	100.000	MMLIC		
0000 00000 00000 00000 00000 00000 00000 00000 00000 00000 00000 0000									DE							
OSS Holdings LLC	0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA		Uwnership	4.900	MMLIC		
								0.01					44.000			
Massachusetts Mutual Life Insurance Mutual Life In													11.300			
1.000 37-1708623 Great Lakes III, L.P. DE NIA Company Onership/Influence 41.400 MLIC	0000			90-0991195		000159/511		Gateway Mezzanine Partners II LP	DE	NIA		. Management		MMLIC		
000	0000			07 4700000				0 411 111 1 0	DE	A.I. A			44 400	188.10		
JPILOC Commercial Mortgage Securities Trust 201725 N/V NIA Barings LLC Influence MM_LIC MM_LIC	0000								DE				41.400			
2017—P7	0000			3/-1/08623					VE	NIA	Barings LLC	. management		MMLIC		
JPMD8 Commercial Mortgage Securities Trust NY NIA Barings LLC Influence MML IC Massachusetts Mutual Life Insurance Numership / Influence Numership / Influence / Influen	0000]	00 404:0::					A.P.	AU. *	B : 110			188.10		
0000 38-4032059 2017-C5	0000			38-4041011					NY	NIA	Barings LLC	. Intluence		MMLIC		
Massachusetts Mutual Life Insurance Massachusetts Mutual Life Insu												l				
0000 00000 00000 00000 0000 0000 0000 0000 0000 00000 00000 00000 0	0000			38-4032059				2017-C5	NY	NIA		. Influence		MMLIC		
Marco Hotel LLC DE NIA Company Ownership 100.000 MMLIC																
Marco Hotel LLC DE NIA Company Ownership 100.000 MMLIC	0000			82-1512591				KKR-MM Vector LP	DE	NIA		Ownership/Influence	100.000	MMLIC		
Miami Douglas One GP LLC DE NIA Company Ownership Ownershi																
DO00 D4-1590850 Miami Douglas One GP LLC DE NIA Company Ownership D.000	0000			46-4255307				Marco Hotel LLC	DE	NIA		Ownership	100.000	MMLIC		
								Miami Douglas One GP LLC	DE							
.0000	0000			04-1590850				Miami Douglas One GP LLC	DE	NIA		Ownership	5.500	MMLIC		·
0000]	l										1		
								Miami Douglas Two GP LLC	DE							
0000	0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.000	MMLIC		
0000 04-1590850 04-1590850 Milami Douglas One LP DE NIA C.M. Life Insurance Company Ownership 10.000 MMLIC																
	0000			04-1590850		<u> </u>		Miami Douglas One LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		

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											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
	One on Name			RSSD	CIK	International)	Or Affiliates	tion		(Name of Entity/Person)	Other)				. !
Code	Group Name	Code	Number	K99D	CIK	international)	Or Amiliates	tion	Entity		Otner)	tage	Entity(ies)/Person(s)	(Y/N)	
										Massachusetts Mutual Life Insurance					
0000			04-1590850				Miami Douglas Two LP	DE	NIA	Company	Ownership	90.000	. MMLIC		.
										Massachusetts Mutual Life Insurance					
0000			04-1590850				MM BIG Peninsula Co-Invest Member LLC	MA	NIA	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		. '
										Massachusetts Mutual Life Insurance	·				
0000			85-3886824				NYDIG Digital Assets Fund II LP	DE	NIA	Company	Ownership	100,000	MMLIC		
0000			04-1590850				Miami Douglas Two LP	DE	NIA	C.M. Life Insurance Company	Ownership.	0.000	MMLIC		
							midin Bodgido ino El			Massachusetts Mutual Life Insurance					
0000		1	45-3623262				HB Naples Golf Owner LLC	DE	NIA	Company	Ownership.	100.000	MMLIC		1
0000			40-0020202				TID Napres don't owner LLC	UL	NIA	Massachusetts Mutual Life Insurance	Owner strip	100.000	. WIVILTO		
0000							MILON Heldies III O	DE	ALLA		0	100 000	MMLIC		
0000							MM CM Holding LLC	DE	NIA	Company	Ownership	100.000	. MMLIC		
										Massachusetts Mutual Life Insurance					1
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Company	Ownership/Influence	100.000	. MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	. Management		. MMLIC		.
										Massachusetts Mutual Life Insurance					
0000			82-4411267				RB Apartments LLC	DE	NIA	Company	Ownership	100.000	. MMLIC		.
										Massachusetts Mutual Life Insurance	·				
0000			75-2901061				Reston Arboretum LLC	DE	NIA	Company	Owner ship.	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					[
0000			54-2055778				Rockville Town Center LLC	VA	NIA	Company	Ownership	100.000	MMLIC		
0000			34-2033770				HOCKVITTE TOWN CENTER LLC	٧٨		Massachusetts Mutual Life Insurance	Owner strip	100.000	. WIVILIO		
0000			20-8856877				Comment Consist Comments the French D	DE	NIA	Company	Ownership/Influence	40.100	MMLIC		
0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE		C.M. Life Insurance Company			MMLIC		
							Somerset Special Opportunities Fund L.P.	UE	NIA		Owner ship	1.900			
0000			04-1590850				SouthPointe Industrial LLC	DE	NIA	Barings LLC	. Ownership	100.000	. MMLIC		
										Massachusetts Mutual Life Insurance					
0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Company	Ownership	100.000	. MMLIC		
0000			41-2280127				Tower Square Capital Partners III, L.P	DE	NIA	Barings LLC	. Management		MMLIC		.
0000			41-2280127				Tower Square Capital Partners III, L.P	DE	NIA	MassMutual Holding LLC	. Ownership/Influence	15.900	. MMLIC		.
										Massachusetts Mutual Life Insurance					
0000			41-2280129				Tower Square Capital Partners IIIA, L.P	DE	NIA	Company	Ownership/Influence	85.100	. MMLIC		.
0000			41-2280129			l	Tower Square Capital Partners IIIA, L.P	DE	NIA	Barings LLC	Management		MMLIC		. '
										Massachusetts Mutual Life Insurance					
0000		1	04-1590850				Trailside MM Member LLC	DE	NIA	Company	Ownership	59.600	MMLIC		ļ
0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership.	7.400	MMLIC		[
			. 1000000				THE STATE OF THE S			Massachusetts Mutual Life Insurance					
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Company	Ownership.		MMLIC		'
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	C.M. Life Insurance Company	Owner ship	6.700	MMLIC		
0000			03-1323/04				washington dateway two LLC	VE	NI A	Massachusetts Mutual Life Insurance	owner strip	۱۷۷	WWLIC		
0000		1	00 0571015				W 1	DE				00 700	MM 10		1
0000		-	32-0574045				Washington Gateway Three LLC	DE	NIA	Company	Owner ship	83.700	. MMLIC		}l
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.400	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			04-1590850				West 46th Street Hotel LLC	DE	NIA	Company	Owner ship	100.000	. MMLIC		.
		1					Babson Capital Loan Strategies Master Fund LP	1							1
0000		.						CYM	NIA	Barings LLC	. Management		MMLIC		.
							Barings China Aggregate Bond Private								1 '
0000							Securities Investment Fund	CHN	NIA	Barings LLC	Management.		MMLIC		'
0000							Barings European Growth Trust Fund	GBR	NIA	Barings LLC	Ownership/Influence	22.500	MMLIC		[
0000		1	47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management		MMLIC		ļ
0000		1	17 0730102				CCIC Fund	CHN	NIA	Barings LLC	Ownership/Influence	51.600	MMLIC		
0000							OUTO T UITU	UIIV	NI M	Massachusetts Mutual Life Insurance	- Owner Sittp/ Itti Lucitice	000	. WWILTO		
0000			74 4040404				0	חר	ALLA		0	44 000	MMLIC		1 '
0000		-	71-1018134				Great Lakes II LLC	DE	NIA	Company	Owner ship	11.200			
0000			71-1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	1.000	MMLIC		.1'

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						Name of Securities			Relation-		Board,	Owner-		SCA	1
						Exchange		Domi-	ship		Management,	ship		Filing	1
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Craun			ID	Federal			Parent, Subsidiaries			Directly Controlled by		Percen-	Liltimate Controlling	quired?	. !
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										Massachusetts Mutual Life Insurance					1
0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Company	Ownership	40.000	MMLIC		
										Massachusetts Mutual Life Insurance					1
0000			36-4823011				50 Liberty LLC	DE	NIA	Company	Ownership	65.000	MMLIC		1
0000			36-4823011				50 Liberty LLC	DE	NIA	C.M. Life Insurance Company	Ownership.	5.800	MMLIC		1
										Massachusetts Mutual Life Insurance					
0000			87-0977058				Barings Hotel Opportunity Ventures	DE	NIA	Company	Ownership.	50.000	MMLIC		
			01-0311030				ballings noter opportunity ventures	UL		Massachusetts Mutual Life Insurance	. Towner strip				1
0000							Davings California Marteses Fund IV	CA	NIA		Ownership.	100.000	MMLIC		1
							Barings California Mortgage Fund IV	UA	NIA	Company	. Owner snip		WINILIU		
										Massachusetts Mutual Life Insurance					1
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	Company	Ownership	26.100	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	C.M. Life Insurance Company	Ownership	2.300	MMLIC		
										Massachusetts Mutual Life Insurance					1
0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	Company	Ownership.	90.000	MMLIC		
0000		l	82-2285211				Calgary Railway Holding LLC	DE	NIA	C.M. Life Insurance Company	Owner ship	10.000	MMLIC		
							g,			Massachusetts Mutual Life Insurance					1
0000			82-3307907				Cornbrook PRS Holdings LLC	DE	NIA	Company	Ownership	100.000	MMLIC		1
			02 000/30/				COTTOT COR THE HETETINGS LEC			Massachusetts Mutual Life Insurance	Owner strip.	100.000	WILTO		
0000			95-4207717				Cornerstone California Mortgage Fund LLC	CA	NIA		O-marahi-	100.000	MMLIC		1
			90-4207717				Cornerstone Carriornia mortgage Fund i LLC	UA	NIA	Company	Ownership	100.000	WINILIU		
			05 4007747									400 000			1
0000			95-4207717				Cornerstone California Mortgage Fund II LLC .	CA	NIA	Company	Ownership	100.000	MMLIC		
							Cornerstone California Mortgage Fund III LLC			Massachusetts Mutual Life Insurance					1
0000			95-4207717					CA	NIA	Company	Ownership	100.000	MMLIC		
										Massachusetts Mutual Life Insurance					1
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	Company	Ownership	90.000	MMLIC		
0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Owner ship.	5.900	MMLIC		
							•			Massachusetts Mutual Life Insurance	·				1
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Company	Ownership.	100.000	MMLIC		1
0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Barings LLC	Management		MMLIC		
			10 2002010				corner etene i erinanerit mer tgage i ana			Massachusetts Mutual Life Insurance	managomont		mile 10		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II	мл	NIA	Company	Ownership	100.000	MMLIC		1
0000			61–1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Barings LLC	Management.	100.000	MMLIC		
			01-1/0000/				Corner Stone Fermanent Mortgage Fund II	MA	NIA				WWLIC		
0000			04 4700705				0 1 0 111 5 111		A11.A	Massachusetts Mutual Life Insurance		400 000	188 10	1	1
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Company	Ownership	100.000	MMLIC		
0000			81-0890084				CREA Madison Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
		I	I					1		Massachusetts Mutual Life Insurance	1			1	1
0000			20-0348173				CREA/PPC Venture LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
		I	I					1		Massachusetts Mutual Life Insurance	1			1	1
0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Company	Ownership	94.400	MMLIC		
1							,	1		Massachusetts Mutual Life Insurance					
0000			20-3347091				Fan Pier Development LLC	DE	NIA	Company	Ownership.	66.200	MMLIC		1
0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Owner ship.	5.900	MMLIC		1
			20-0047031				Tall Frei Development LLO	UL		Massachusetts Mutual Life Insurance	Owner strip				
0000			04-1590850				GIA EU Holdings LLC	DE	NIA		0hi	100.000	MMLIC		1
			04-1090800				GIA EU HOIGINGS LLC	UE	NIA	Company	Ownership	100.000	MMLIC		
			04 500040-							Massachusetts Mutual Life Insurance	l	400 00-		1	1
0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
		I	1					1		Massachusetts Mutual Life Insurance	1			1	1
0000			04-1590850				MM Island Member LLC	DE	NIA	Company	Ownership	49.000	MMLIC		
		I	1							Massachusetts Mutual Life Insurance	1			1	1
0000		 	83-0881588	l		 	NoHo West Venture LLC	DE	NIA	Company	Ownership	94.800	MMLIC		/
" "								1		Massachusetts Mutual Life Insurance					
0000		1	80-0948028				One Harbor Shore LLC	DE	NIA	Company	Ownership	76.000	MMLIC	1	1
0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.000	MMLIC		1
			02/00/20				VIIV INITUOI VIIVIV LLV			o.m. Erro mouranoc company	. viiiivi siiiip	0.000			

13.12

SCHEDULE Y

						A - DE I AI	L OF INSURANC		IOLL	HING COMPAIN I	SISILIVI				
1	2	3	4	5	6	7	8	9	10	11	12 Type of Control	13 If Control	14	15	16
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
										Massachusetts Mutual Life Insurance					
0000			04-1590850				PACO France Logistices LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
0000			82-3393166				Destland 400 Sixth Manager II C	DE	NIA	Massachusetts Mutual Life Insurance	Ownership	95.000	MMLIC		
			02-3393 100				Portland 400 Sixth Manager LLC	VE	NIA	Company	owner snip	95.000	. WWLIG		
0000							Raleigh Crossing Phase I Holdings LLC	DE	NIA	Company	Ownership	90.000	. MMLIC		
							Salomon Brothers Commercial Mortgage Trust								
0000							2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
0000			07 0077700					DE		Massachusetts Mutual Life Insurance		04.000	188 10		
0000			27-2977720 27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA NIA	Company	Ownership	84.200	MMLIC		
			21-2311120				Sawgrass virrage Shopping Center LLC			Massachusetts Mutual Life Insurance	Owner Strip.	13.000	- WWETO		1
0000							STOA Holding LLC	DE	NIA	Company	Ownership	50.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Company	Owner ship	95.100	MMLIC		
			05 0404550							Massachusetts Mutual Life Insurance		05.000			
0000			35-2484550 35-2484550				Twenty Two Liberty LLC	MA	NIA NIA	Company	Ownership		MMLIC		
			33-2404330				I wenty two Liberty LLC	MA	NIA	Massachusetts Mutual Life Insurance	owner strip		. WWLTO		
0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Company	Ownership.	100.000	MMLIC		
							• • • • • • • • • • • • • • • • • • • •			Massachusetts Mutual Life Insurance					
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	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	00	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	91.900	MMLIC		
			31-0329326		0000921912	UQ	MassMutual Premier Strategic Emerging Markets	MA	NIA	Massachusetts Mutual Life Insurance	Owner Sirip		. WWLTO		
0000			26-3229251		0000927972	0Q	Fund	MA	NIA	Company	Ownership	3.300	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			01-0821120		0000916053	0Q	MassMutual Select Diversified Value Fund	MA	NIA	Company	Ownership	0.800	MMLIC		
0000			04-3512593		0000916053	00	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance	0	2.800	MMLIC		
0000			04-3512593		0000916053	00	massmutual Select Fundamental Growth Fund	MA	NIA	Company	Ownership	2.800	. MWLIC		
0000			42-1710935		0000916053	00	MassMutual Select Mid-Cap Value Fund	MA	NIA	Company	Ownership	23.000	MMLIC		
							MassMutual Select Small Capital Value Equity			Massachusetts Mutual Life Insurance					
0000			02-0769954		0000916053	0Q	Fund	MA	NIA	Company	Ownership	0.000	MMLIC		
										Massachusetts Mutual Life Insurance	L				
0000			04-3584140		0000916053	00	MassMutual Select Small Company Value Fund MassMutual Select T. Rowe Price Retirement	MA	NIA	Company	Ownership	9.900	MMLIC		
0000			82-3347422		0000916053	00	2005 Fund	MA	NIA	Company Company	Ownership.	5.700	MMLIC		
			02 00 11 1LL				MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance	5				
0000			82-3355639		0000916053	0Q	2010 Fund	MA	NIA	Company	Ownership	0.000	MMLIC		
							MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance					
0000			82-3382389		0000916053	00	2015 Fund	MA	NIA	Company	Ownership	0.000	MMLIC		
0000		1	82-3396442		0000916053	00	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership.	0.000	MMLIC		
0000			UZ-UUJU44Z		66009 6009	υ ν	MassMutual Select T. Rowe Price Retirement	M	NIA	Massachusetts Mutual Life Insurance	omici sitip	0.000	, mm 10		
0000			82-3417420		0000916053	0Q	2025 Fund	MA	NIA	Company	Ownership	0.000	MMLIC		
							MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance	1				
0000			82-3430358		0000916053	0Q	2030 Fund	MA	NIA	Company	Ownership	0.000	MMLIC		
0000			00 0400007		0000010050	00	MassMutual Select T. Rowe Price Retirement	М	NI A	Massachusetts Mutual Life Insurance	O-manahi-	0.000	MAR IC		
0000			82-3439837		0000916053	UQ	2035 Fund	MA	NIA	Company	Ownership	0.000	MMLIC		
0000			82-3451779		0000916053	00	2040 Fund	MA	NIA	Company	Ownership.	0.000	MMLIC		
						1			·	1 - 1 - 1	4				

SCHEDULE Y

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Type	If			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board.	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent. Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
							MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance		10.90		(,	
0000			82-3472295		0000916053	00	2045 Fund	MA	NIA	Company	Ownership.	0.000	MMLIC		
							MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance					
0000			82-3481715		0000916053	00	2050 Fund	MA	NIA	Company	Ownership	0.000	MMLIC		
							MassMutual Select T. Rowe Price Retirement			Massachusetts Mutual Life Insurance					
0000			82-3502011		0000916053	00	2055 Fund	MA	NI A	Company	Ownership	0.000	MMLIC		
							MassMutual Select T. Rowe Price Retirement		l	Massachusetts Mutual Life Insurance					
0000			82-3525148		0000916053	0Q	2060 Fund	MA	NIA	Company	Ownership	0.000	MMLIC		
							MassMutual Select T. Rowe Price Retirement	l		Massachusetts Mutual Life Insurance					
0000			82-3533944		0000916053	00	Balanced Fund	MA	NIA	Company	Ownership	0.000	MMLIC		
0000			46-4257056				MML Series International Equity Fund		NIA	Massachusetts Mutual Life Insurance	Ownership.	0.000	MMLIC		
0000			46-425/056				MML Series international Equity Fund	MA	NIA	Company	Uwnersnip	0.000	MMLIC		
0000			47-3517233				MML Series II Asset Momentum Fund	MA	NIA	Company	Ownership	100.000	MMLIC		
0000			47-3317233				WWL Series II Asset Wollettull Fullu		NIA	Massachusetts Mutual Life Insurance	Owner Sirrp	100.000	MWLIG		
0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Company	Ownership.	0.000	MMLIC		
			17 0020000				mile dorroo ii bynamo bona rana			Massachusetts Mutual Life Insurance	Carlot Gillp.		. mm. 10		
0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Company	Owner ship.	95.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			47-3559064				MML Series II Special Situations Fund	MA	NIA	Company	Ownership.	97.400	MMLIC		
							•			Massachusetts Mutual Life Insurance					
0000			27-1933389		0000916053	0Q	MassMutual RetireSMART 2035 Fund	MA	NIA	Company	Ownership	3.000	MMLIC		
										Massachusetts Mutual Life Insurance					
0000			27-1932769		0000916053	00	MassMutual RetireSMART 2045 Fund	MA	NIA	Company	Ownership	8.300	MMLIC		
								l		Massachusetts Mutual Life Insurance					
0000		-	46-3289207		0000916053	00	MassMutual RetireSMART 2055 Fund	MA	NIA	Company	Ownership	24.300	MMLIC		
0000			47-5326235		0000916053	00	MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance	Ownership	55.800	MMLIC		
0000			41-0320230		86001 60000	UQ	massmutuai Hetiresmaki 2000 Fund	MA	NIA	Company	owner sm p	00.800	MINILIU		
0000			45-1618155		0000916053	00	MassMutual 20/80 Allocation Fund	MA	NIA	Company	Ownership	0.000	MMLIC		
0000			70 10 10 100			Ou	massmataar 20/00 ATTOCATTOTT LUTTU	m.		Massachusetts Mutual Life Insurance	omici sirip	0.000	mana_10		
0000			45-1618222		0000916053	00	MassMutual 80/20 Allocation Fund	MA	NIA	Company	Ownership	0.000	MMLIC		
			IO IOLLE			• • • • • • • • • • • • • • • • • • • •	macomatan. 00/20 /iiiioation i and			Massachusetts Mutual Life Insurance	о	9.000			
0000			03-0532464		0000916053	0Q	MassMutual RetireSMART In Retirement Fund	MA	NI A	Company	Ownership	1.700	MMLIC		1
										Massachusetts Mutual Life Insurance		1			
0000			45-1618262		0000916053	00	MassMutual 40/60 Allocation Fund	MA	NIA	Company	Ownership	0.000	MMLIC		l
										Massachusetts Mutual Life Insurance	·				
0000			45-1618046		0000916053	0Q	MassMutual 60/40 Allocation Fund	MA	NIA	Company	Ownership	0.000	MMLIC		
						1						1			1

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.

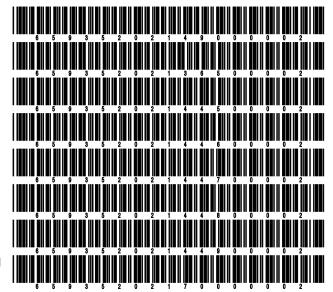
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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.

	<u> </u>	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.	NO

Explanation:

- 1. Not required
- 2. This line of business is not written by the company
- 3. Not required
- 4. Not required
- 5. Not required
- 6. Not required
- 7. Not required
- 8. Not required
 - Bar Code:
- 1. Trusteed Surplus Statement [Document Identifier 490]
- 2. Medicare Part D Coverage Supplement [Document Identifier 365]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
- 8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



OVERFLOW PAGE FOR WRITE-INS

Additional	Write-ins	for Assets	Line 25
------------	-----------	------------	---------

			Current Statement Date		
		1	2	3	December 31
				Net Admitted Assets	Prior Year Net
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets
2504.	Investment in trust	26,813,275		26,813,275	26,583,398
2505.	Pension plan asset		636,491,773		
2506.	Cash advances to agents	243,254,656	243,254,656		
2507.	Commissions and expenses on long-term lease	86,852,824	86,852,824		
2508.	Intangible assets	59,745,581	59,745,581		
2509.	Bills receivable	26,531	26,531		
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,053,184,640	1,026,371,365	26,813,275	26,583,398

Additional Write-ins for Liabilities Line 25

		1	2
		Current	December 31
		Statement Date	Prior Year
2504.	Funds awaiting escheat and other miscellaneous liabilities	203,705,843	281,280,933
2505.	Deferred income liability	12,681,945	13,022,833
2597.	Summary of remaining write-ins for Line 25 from overflow page	216,387,788	294,303,766

Additional Write-ins for Summary of Operations Line 8.3

taational Write indicate Carrinary of epolations Eine c.c					
	1	2	3		
	Current Year	Prior Year	Prior Year Ended		
	To Date	To Date	December 31		
08.304. Experience refunds on reinsurance contracts	43,200,835	54,060,554	99,624,913		
08.305. Revenue sharing	21,641,794	31,723,298	57, 107, 606		
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	64,842,629	85,783,852	156,732,519		

Additional Write-ins for Summary of Operations Line 27

		1	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
2704.	Miscellaneous charges to operations	53,889,269	20,228,452	56,689,210
2705.	Change in reserves due to reinsurance agreement	23,310,945	(415,786,225)	(1,038,280,566)
2706.	Market value adjustment transfer		(9, 183, 288)	(490,486,297)
2797.	Summary of remaining write-ins for Line 27 from overflow page	77 200 214	(404 741 061)	(1 472 077 654)

Additional Write-ins for Summary of Operations Line 53

Additio	uditional write-ins for Summary of Operations Line 55						
		1	2	3			
		Current Year	Prior Year	Prior Year Ended			
		To Date	To Date	December 31			
5304	Change in minimum pension liability			111,043,030			
5305	Deferred gain on reinsurance ceded			1,662,259,416			
5397	Summary of remaining write-ins for Line 53 from overflow page			1,773,302,446			

SCHEDULE A - VERIFICATION

Real Estate

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	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	106,732,010	146,027,851
3.	Current year change in encumbrances	576,000	(25,948,000)
4.	Total gain (loss) on disposals		952,949
5.	Deduct amounts received on disposals		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	45,098,125	85,458,592
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	419, 164, 527	362,371,153
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	419, 164, 527	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	2,605,950,353	4,318,539,633
	2.2 Additional investment made after acquisition	187,069,555	265,281,198
3.	2.1 Actual cost at time of acquisition	25,400,933	75, 170, 409
4.	Accrual of discount	14,621,621	18,998,719
5.	Unrealized valuation increase (decrease) Total gain (loss) on disposals Deduct amounts received on disposals		
6.	Total gain (loss) on disposals	8,789,567	(31,922,612)
7.	Deduct amounts received on disposals	1,900,889,214	6, 176, 624, 391
8.	Deduct amortization of premium and mortgage interest points and commitment fees	606,983	(1,050,093)
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	8,224,943	174,765,303
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	27,020,712,084	26,078,333,015
12.	Total valuation allowance	(3,920,690)	
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	27,016,791,394	26,078,333,015

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	Other Long-Term Invested Assets		
		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	9,586,349,814	9,072,179,122
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	431,396,378	1, 112, 323, 617
	2.2 Additional investment made after acquisition	579,271,550	1, 104, 875, 862
3.	Capitalized deferred interest and other	L	
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	996,261,132	(24, 102, 844)
6.	Total gain (loss) on disposals	(6,481,062)	15 , 332 , 137
7.	Unrealized valuation increase (decrease) Total gain (loss) on disposals Deduct amounts received on disposals	643,704,422	1,726,753,615
8.	Deduct amortization of premium and depreciation	594 , 137	1,140,736
9.	Total foreign exchange change in book/adjusted carrying value	(12,364,732)	37,244,153
10.	Deduct current year's other than temporary impairment recognized	47,348	3,607,881
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	10,930,087,175	9,586,349,814
12.	Deduct total nonadmitted amounts	62,588,487	52,727,080
13.	Statement value at end of current period (Line 11 minus Line 12)	10,867,498,688	9,533,622,734

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	136,241,389,634	120,811,328,057
2.	Cost of bonds and stocks acquired	23,465,486,769	51,891,280,245
3.	Accrual of discount	169,837,381	288,607,285
4.	Unrealized valuation increase (decrease)	444,494,972	861,379,934
5.	Total gain (loss) on disposals	176,460,715	1, 142, 789, 426
6.	Deduct consideration for bonds and stocks disposed of	20,352,947,936	39,545,387,271
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value	(236, 123, 824)	1,080,113,708
9.	Deduct current year's other than temporary impairment recognized	54,384,998	220,518,142
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	139,785,935,287	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)	139,785,746,240	136,241,200,587

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	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
NAIC Designation	or current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Pilor fear
BONDS								
1. NAIC 1 (a)	57,257,793,289	19,610,908,183	18,071,295,084	(185,939,407)	57,257,793,289	58,611,466,981		60,640,333,123
2. NAIC 2 (a)	49,772,403,760	51,399,053,483	50,487,885,460	(35,308,998)	49,772,403,760	50,648,262,785		47,685,654,402
3. NAIC 3 (a)	5,254,196,745	2,534,036,576	2,578,589,167	311,500,141	5,254,196,745	5,521,144,295		4,816,985,775
4. NAIC 4 (a)	3,110,943,130	845,238,107	583,016,940	(143,961,718)	3,110,943,130	3,229,202,579		3, 102, 194,871
5. NAIC 5 (a)	2,501,012,270	58,606,995	576,949,281	111,599,459	2,501,012,270	2,094,269,443		2,557,549,449
6. NAIC 6 (a)	524,207,523	4,235,784	17, 150, 682	44,430,615	524,207,523	555,723,240		517,651,531
7. Total Bonds	118,420,556,717	74,452,079,128	72,314,886,614	102,320,092	118,420,556,717	120,660,069,323		119,320,369,151
PREFERRED STOCK								
8. NAIC 1				1,614,213	282,683,569	284,297,782		273,895,397
9. NAIC 2	5,000,000			58,000	5,000,000	5,058,000		11,405,364
10. NAIC 3	141,021,927	6,500,000			141,021,927	147,521,927		141,021,927
11. NAIC 4	7,500,000				7,500,000	7,500,000		7,695,774
12. NAIC 5	20,721,080		99,788	11,503,370	20,721,080	32,124,662		20,533,581
13. NAIC 6	12,703,060	4,684,712		136,508	12,703,060	17,524,280		15,707,262
14. Total Preferred Stock	469,629,636	11, 184, 712	99,788	13,312,091	469,629,636	494,026,651		470,259,305
15. Total Bonds and Preferred Stock	118,890,186,353	74,463,263,840	72,314,986,402	115,632,183	118,890,186,353	121, 154, 095, 974		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 \$ ______2,130,503,652 ; NAIC 2 \$ _____4,404,305,957 ; NAIC 3 \$ ______ NAIC 4 \$ _____51,105,313 ; NAIC 5 \$ ______ NAIC 6 \$ _____544,019

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	2,370,518,907	XXX	2,367,699,015	2,688,868	13,077

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	2,361,623,505	15,767,063,927
3.	Accrual of discount	3,468,820	29,882,742
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	225,960	909,995
6.	Deduct consideration received on disposals	2,207,850,639	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)	2,370,518,907	2,213,051,262
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,370,518,907	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	
3.	Unrealized Valuation increase/(decrease)	1,206,301,428
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(567,677,483)
6.	Considerations received/(paid) on terminations	
7.	Amortization	99,267
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)	4,829,958,486
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	4,829,958,486

SCHEDULE DB - PART B - VERIFICATION

	SCHEDULE DB - PAR Futures Co		RIFICATIO	N .	
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 - C	umulative Cash Cha	nge 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	113,462,132			
	3.14 Section 1, Column 18, prior year	(57,823,336)	171,285,468	171,285,468	
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	113,462,132			
	3.24 Section 1, Column 19, prior year plus	(57,823,336)			
	3.25 SSAP No. 108 adjustments		171,285,468	171,285,468	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(476,029,081)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(418,205,745)			
	4.23 SSAP No. 108 adjustments		(418,205,745)		
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				(113,462,132)
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				113,462,133
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				113,462,133

SCHEDULE DB - PART C - SECTION 1

NAIC Designation or Other Notional Number Description Need to File with Vergreen Basket of Long Fixed Rate NAIC Designation or Other Notional Value Fair Value Value Fair Value Date Perfective Date Date Description Perfective Date Description Need to File with Description Value Fair Value Val	Cash Instrument(s) Held 14 15 NAIC Book/Adjust Designation or Other Other Description Carrying Value	16 ed Fair Value
NAIC Designation or Other Number Description Number Number Description Description Description Notional Value Fair Value Date Date Description Description Need to File with Description Description Need to File with Description Description Proceed to File with Description Description Notional Carrying Amount Value Fair Value Date Description Value Fair Value Description Kings land Ltd-SERIES 18-8A QU Kings land Ltd-SERIES 18-	14 15 NAIC Designation or Other Carrying Description Value	ed
NAIC Designation or Other Number Description Number Number Description Need to File with Descrip	NAIC Designation or Other Description SS A NAIC Book/Adjust Carrying Value	ed
Designation or Other Notional Carrying Number Description Description Description Amount Value Fair Value Date Date Description Description Description Notional Need to File with Evergreen Basket of Long Fixed Rate Book/Adjusted Carrying Maturity Date Description Value Fair Value CUSIP Description Need to File with Evergreen Basket of Long Fixed Rate Kings land Ltd-SERIES 18-8A CU	Designation or Other Carrying Description Value	
Number Description Description Amount Value Fair Value Date Date Description Carrying Carrying Carrying Description Need to File with Evergreen Basket of Long Fixed Rate Kings land Ltd-SERIES 18-8A CU	Other Carrying Description Value	
Number Description Description Amount Value Fair Value Date Date Description Value Fair Value CUSIP Description Need to File with Evergreen Basket of Long Fixed Rate Kings land Ltd-SERIES 18-8A CU	Description Value SS A	Fair Value
Need to File with Evergreen Basket of Long Fixed Rate Kingsland Ltd-SERIES 18-8A CL	SS A	
Need to File with Evergreen basket of Long Fixed hate		i dii value
the NAIC Corp Inv Grade Equiv Bonds 17 50,000,000 13,078,363 16,354,192 06/03/2021 06/03/2051 Interest Rate Swap 3,260,676 42086P-AC-7		36313,093,516
Need to File with Evergreen Basket of Long Fixed Rate FIRST MARYLAND CAP I-LIMITED		
the NAIC Corp Tiny Grade Equiv Bonds 1Z 1.1,864,489 1.2,285,000 06/03/2021 06/03/2051 Interest Rate Swap 320808-AD-0 GUARANTEE NOTE	211,864,	12,285,000
Need to File with Evergreen Basket of Long Fixed Rate Goldentree Loan Management US		
the NAIC Corp Inv Grade Equiv Bonds 1Z 18,042,471 06/03/2021 06/03/2021 Interest Rate Swap 38136M-AC-2 Ltd BLUENCUNTAIN CLO XXIII L-BLUE	17,947,	32218,042,471
Need to File Will Evergreen basket of Long Fixed hate	10,000,	10,000,070
Need to File with Evergreen Basket of Long Fixed Rate Anchorage Capital CLO Ltt-ANCH		10,000,010
the NAICCorp Inv Grade Equiv Bonds1Z	1	226, 175, 262
Evergreen Basket of Long Fixed Rate KKR Clo 16 Ltd-SERIES 16 CLASS	A1R	
57629*AC5 ABS Bank Loans and Corporate Bonds . 1	1	72913,992,477
Evergreen basket of 1 Long Fixed Nate	1	9924,283,300
Evergreen Basket of Long Fixed Rate	′-1A	
57629*AC5 ABS Bank Loans and Corporate Bonds 1	1	23,000,230
Evergreen Basket of Long Fixed Rate CARLYLE GLOBAL MKT STRATEGIES		
57629*AC5	1	00013,368,362
Trees and Corporate Bonds 1 13,100,000 133,099,946 11/29/2012 11/2	13,100,	13,099,948
Evergreen Basket of Long Fixed Rate Goldentree Loan Opportur-SERIE		
57629*AC5	1	0007,977,288
Evergreen Basket of Long Fixed Rate Signal Peak CLO 8 Ltd-SPEAK 20		2000 040
57629*AC5 ABS Bank Loans and Corporate Bonds 1	1	9,999,940
57629*AC5 ABS Bank Loans and Corporate Bonds 1	1	9,976,630
Evergreen Basket of Long Fixed Rate		
57629*AC5	1	00011,051,481
Evergreen Basket of Long Fixed Rate Goldentree Loan Opportun-GLD12 57629*AC5 ABS Bank Loans and Corporate Bonds 1 15,000,000 15,001,530 11/29/2012 11/29/2042 Interest Rate Swap 38137M-AK-3 2016-12A AJR 38137M-AK-3 3	1	15,001,530
Fergreen Basket of Long Fixed Rate	13,000,	100
57629*AC5ABS Bank Loans and Corporate Bonds . 1	1	4,491,810
Evergreen Basket of Long Fixed Rate CIFC Funding 2018-IV Ltd-SERIE		
57629*AC5 ABS Bank Loans and Corporate Bonds . 1	1	10019,600,157
Trees and Corporate Bonds 1 1 1/2,000,000 1/2,000,312 11/29/2012 11/29/2012 11/29/2012 11/29/2012 10/29/2012 11/29/2012 1	1	12,000,312
Evergreen Basket of Long Fixed Rate		, , ,
57629*AC5 ABS Bank Loans and Corporate Bonds . 1	1	0008,705,351
Evergreen Basket of Long Fixed Rate	1 39,400,	0039,410,717
Evergreen Basket of Long Fixed Rate		
57629*AC5	1	00023,318,123
Ever-green Basket of Long Fixed Rate 20,000,000 20,027,860 11/29/2012 11/29/2042 Interest Rate Swap 00851K-AA-3 AGL CLO Ltd-AGL 2020-84 A1	1	00 007 000
57629*AC5	1	20,027,860
1 1/29/2012 11/29/2012	1	3,600,000
Evergreen Basket of Long Fixed Rate		
57629*AC5		0009,011,367
Evergreen Basket of Long Fixed Rate Babson CLO Ltd 2013-I-SERIES 2 Babson CLO Ltd 2013-I-SERIES	013-	1,413,857
Fergreen Basket of Long Fixed Rate Basket of Long Fixed Rate Baskon CLU 1d2015—1-SERIES 2		
57629*AC5	2	001, 183, 879
Evergreen Basket of Long Fixed Rate BABSON CLO LTD 2015-II-SERIES 57629*AC5 ABS Bank Loans and Corporate Bonds 1 196,970 196,442 11/29/2012 11/29/2042 Interest Rate Swap 06759F-AE-6 CLASS C1R	15–2A 1	170 400 440
57629*AC5 ABS Bank Loans and Corporate Bonds 1		196,442
Ever green basket to this Prace nate 1	1	12,000,612
Evergreen Basket of Long Fixed Rate Babson CLO Ltd 2015-1-BABSN 20	15-IA	
57629*AE1 ABS Bank Loans and Corporate Bonds 1	1	12,575,252
Evergreen Basket of Long Fixed Rate	5A-19 1	0007,250,493
Evergreen Basket of Long Fixed Rate		
57629*AE1 ABS Bank Loans and Corporate Bonds 1 3,200,000 3,197,267 12/27/2012 12/27/2042 Interest Rate Swap 03330A-AC-6 2014-9RA B	1	003, 197, 267

SCHEDULE DB - PART C - SECTION 1

					Replication	on (Syntheti	ransactions Open as of Current Statement Date Components of the Replication (Synthetic Asset) Transactions								
		Replication (Syn	thetic Asset) Tra			T					of the Repli				
1	2	3	4	5	6	7	8		Instrument(s) Open				Instrument(s) Held		
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
570001151	Evergreen Basket of Long Fixed Rate			50 000 000	50 000 000	10 (07 (00 10	10 (07 (00 10				070741 1.1.4	T		50 000 000	50 000 000
57629*AE1	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate			50,000,000	50,003,800	12/27/2012	12/27/2042	Interest Rate Swap			87271L-AJ-1	TIAA CLO I Ltd-TIA 2016-1A AR Carlyle Global Market St-SERIES	I	50,000,000	50,003,800
57629*AE1	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		8,800,000	8,748,608	12/27/2012	12/27/2042	Interest Rate Swap			14310D-AW-7	2013–2A CLASS BR	1	8,800,000	8,748,608
57629*AE1	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		5,900,000	5,909,051	12/27/2012	12/27/2042	Interest Rate Swap			87250R-AB-0	TICP CLO XV Ltd-TICP 2020-15A B HIGHER EDUCATION FUNDING-SERIES	1	5,900,000	5,909,051
57629*AE1	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		1,928,459	1,687,476	12/27/2012	12/27/2042	Interest Rate Swap			429827-AR-9	2004-1 CLASS B1 WACHOVIA STUDENT LOAN TR-WSLT 2005-	1	1,928,459	1,687,476
57629*AD3	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	100,000,000		26,459,567	12/27/2012	12/27/2042	Interest Rate Swap		18,300,607	92977H-AG-3	1 B	1		
57629*AD3	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		20,049,818	19,957,380	12/27/2012	12/27/2042	Interest Rate Swap			94950G-AN-7	1A A2R	1	20,049,818	19,957,380
57629*AD3	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		30,000,000	30,093,150	12/27/2012	12/27/2042	Interest Rate Swap			83004L-AC-9	Babson CLO Ltd/Cayman Is-BABSN	1	30,000,000	30,093,150
57629*AD3	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		23,000,000	22,999,931	12/27/2012	12/27/2042	Interest Rate Swap			06760P-AE-1	2018-3A A2	1	23,000,000	22,999,931
57629*AD3	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		9,500,000	9,500,209	12/27/2012	12/27/2042	Interest Rate Swap			55821A-AE-8	28A CLASS B	1	9,500,000	9,500,209
57629*AD3	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		4,000,000	3,969,792	12/27/2012	12/27/2042	Interest Rate Swap			28622J-AB-3	7A CLASS B	1	4,000,000	3,969,792
57629*AD3	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		4,750,000	4,755,805	12/27/2012	12/27/2042	Interest Rate Swap			55954W-AC-3	CLASS B	1	4,750,000	4,755,805
57629*AD3	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		2,011,438	1,907,998	12/27/2012	12/27/2042	Interest Rate Swap			784424-AE-3	1 CLASS B	1	2,011,438	1,907,998
57629*AF8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	100,000,000	6,000,000	25, 118,413	12/28/2012	12/28/2042	Interest Rate Swap		19, 118, 335	38138B-AG-5	3A B1	1	6,000,000	6,000,078
57629*AF8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		20,095,579	20,032,320	12/28/2012	12/28/2042	Interest Rate Swap			56845N-AC-4	B	1	20,095,579	20,032,320
57629*AF8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		13,750,000	13,749,945	12/28/2012	12/28/2042	Interest Rate Swap			55954K-AN-5	CLASS B1R	1	13,750,000	13,749,945
57629*AF8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		9,000,612	8,999,991	12/28/2012	12/28/2042	Interest Rate Swap			55818X-BA-0	2015–16A CLASS BR	1	9,000,612	8,999,991
57629*AF8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		5,400,000	5,407,506	12/28/2012	12/28/2042	Interest Rate Swap			87250C-AE-7	TICP CLO Ltd	1	5,400,000	5,407,506
57629*AF8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		1,996,398	2, 173, 275	12/28/2012	12/28/2042	Interest Rate Swap			64033T-AB-9	2015-3A CLASS B	1	1,996,398	2, 173, 275
57629*AF8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		22,975,085	22,976,050	12/28/2012	12/28/2042	Interest Rate Swap			22615M-AL-6	1A CLASS A1R	1	22,975,085	22,976,050
57629*AF8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		8,000,000	8,001,320	12/28/2012	12/28/2042	Interest Rate Swap			89852T-AN-8	A1JRTICP CLO VI 2016-5A	1	8,000,000	
57629*AF8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		3,000,000	3,000,306	12/28/2012	12/28/2042	Interest Rate Swap			87248K-AS-3	A2R	1	3,000,000	3,000,306
57629*AF8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		1,000,000	999,942	12/28/2012	12/28/2042	Interest Rate Swap			94950J-AA-9	CLASS A	1	1,000,000	999,942
57629*AF8	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		4,000,000	4,001,332	12/28/2012	12/28/2042	Interest Rate Swap			40437L-AE-2	A2	1	4,000,000	4,001,332
57629*AF8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		5,060,000	5,016,611	12/28/2012	12/28/2042	Interest Rate Swap			92917A-AE-6	Voya CLO Ltd-SERIES 18-1A CLASS B . Wellfleet CLO Ltd-SERIES 18-1A	1	5,060,000	5,016,611
57629*AH4	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	100,000,000	59,000,000	78,114,913	12/28/2012	12/28/2042	Interest Rate Swap		19, 118, 335	94950J-AA-9	CLASS A	1	59,000,000	58,996,578
57629*AH4	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		14,200,000	14,200,682	12/28/2012	12/28/2042	Interest Rate Swap			06759F-AB-2	CLASS AR	1	14,200,000	14,200,682
57629*AH4	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		20,000,000	20,001,120	12/28/2012	12/28/2042	Interest Rate Swap			04017T-AE-9	CLASS B	1	20,000,000	20,001,120
57629*AH4	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		1,599,996	1,599,994	12/28/2012	12/28/2042	Interest Rate Swap			87246M-AW-2	CR2	1	1,599,996	1,599,994
57629*AH4	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		4,200,000	4, 175, 846	12/28/2012	12/28/2042	Interest Rate Swap			12551R-AE-8	1A CLASS C	1	4,200,000	4, 175, 846
57629*AH4	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		1,100,000	1, 100,047	12/28/2012	12/28/2042	Interest Rate Swap			08179M-AC-3	15A A2A	1	1,100,000	1, 100, 047
57629*AG6	ABS Bank Loans and Corporate Bonds	1	100,000,000	20,000,000	39, 118, 615	12/28/2012	12/28/2042	Interest Rate Swap		19, 118, 335	09628N-AQ-5	4A CLASS A2R	1	20,000,000	20,000,280

SCHEDULE DB - PART C - SECTION 1

					Replication	on (Syntheti	c Asset) Tra	nsactions Open as of	Current Statemen						
		Replication (Syn					_				of the Repl	cation (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open					Instrument(s) Held	1 ,-	
		NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	9	10 Book/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
57629*AG6	Evergreen Basket of Long Fixed Rate			12.050.000	44 000 000	10 /00 /0010	12/28/2042	Internal Date C			64031D-AB-6	Nelnet Student Loan Trus-SERIES 19- 3A CLASS B		40 050 000	44 000 000
5/629*AG6	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		12,050,000	11,960,368	12/28/2012	12/28/2042	Interest Rate Swap			64031D-AB-6	Navient Student Loan Tru-SERIES 15-	1	12,050,000	11,960,368
57629*AG6	ABS Bank Loans and Corporate Bonds	1		3,682,287	3,517,234	12/28/2012	12/28/2042	Interest Rate Swap			63939F-AC-4	1 CLASS B	1	3,682,287	3,517,234
	Evergreen Basket of Long Fixed Rate														
57629*AG6	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		5,000,000	5,000,515	12/28/2012	12/28/2042	Interest Rate Swap			12550G-AE-3	CIFC Funding Ltd-CIFC 2018-5A B	1	5,000,000	5,000,515
57629*AG6	ABS Bank Loans and Corporate Bonds	1		54,300,377	56,276,911	12/28/2012	12/28/2042	Interest Rate Swap			72403Z-NQ-3	PIONEERS GATE LLC 2020-1 USAUT	1	54,300,377	56,276,911
	Evergreen Basket of Long Fixed Rate							·							
57629*AG6	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		3,200,000	3, 199, 987	12/28/2012	12/28/2042	Interest Rate Swap			48250R-BN-5	. KKR CLO 12 Ltd-KKR 12 BR2 BLUEMOUNTAIN CLO LTD-BLUEM 2013-1A	1		3, 199, 987
57629*AG6	. ABS Bank Loans and Corporate Bonds	1		4,250,000	4.251.003	12/28/2012	12/28/2042	Interest Rate Swap			09626U-AQ-1	RR	1	4,250,000	4,251,003
	Evergreen Basket of Long Fixed Rate			, ,	, , ,							Regatta XIV Funding Ltd-SERIES 18-			
57629*AG6	ABS Bank Loans and Corporate Bonds .	1		4,250,000	4,250,591	12/28/2012	12/28/2042	Interest Rate Swap			75888M-AG-5	3A CLASS B	1		4,250,591
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,200,000	5.200.525	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	5,200,525
07020 700	Evergreen Basket of Long Fixed Rate	'				12/20/2012	12/20/2042	Theoret have onap			41104X NG 0		'		
57629*AJ0	ABS Bank Loans and Corporate Bonds .	1	50,000,000	9,550,000	19, 109, 787	12/28/2012	12/28/2042	Interest Rate Swap		9,559,166	04965F-AG-6	Atrium XV-SERIES 15A CLASS B	1	9,550,000	9,550,621
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10 000 000	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	10,004,990
J1029 NJU	Evergreen Basket of Long Fixed Rate	·			10,004,990	12/20/2012	12/20/2042	microsi nate owap			550 15D-AL-4	NAVIENT STUDENT LOAN TRU-SERIES 17-	·		10,004,990
57629*AJ0	ABS Bank Loans and Corporate Bonds .	1		6,585,563	6,447,415	12/28/2012	12/28/2042	Interest Rate Swap			63940A-AD-0	4A CLASS B	1	6,585,563	6,447,415
E7000+4 to	Evergreen Basket of Long Fixed Rate			0.000.000	0 004 500	10 /00 /0010	10 /00 /00 10	Latarrat Data C			03328W-AN-8	Anchorage Capital CLO 9 -SERIES 16-		0.000.000	0.004.500
57629*AJ0	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	I		9,200,000	9,201,582	12/28/2012	12/28/2042	Interest Rate Swap			U3328W-AN-8	9A CLASS CR	I	9,200,000	9,201,582
57629*AJ0	ABS Bank Loans and Corporate Bonds .	1		2,000,000	2,000,344	12/28/2012	12/28/2042	Interest Rate Swap			04019L-AG-9	ARES 2019-51A C	1	2,000,000	2,000,344
	Evergreen Basket of Long Fixed Rate											Benefit Street Partners -BSP 2018-			
57629*AJ0	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		1,100,000	1, 100,047	12/28/2012	12/28/2042	Interest Rate Swap			08179M-AC-3	15A A2A Canyon Capital CLO Ltd-CANYC 2012-	1	1,100,000	1, 100, 047
57629*AJ0	ABS Bank Loans and Corporate Bonds .	1		2,500,000	2,500,053	12/28/2012	12/28/2042	Interest Rate Swap			13876J-AE-2	1RA B	1	2,500,000	2,500,053
	Evergreen Basket of Long Fixed Rate							·							
57629*AJ0	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		6,400,000	6,400,326	12/28/2012	12/28/2042	Interest Rate Swap			77342K-AC-4	Rockford Tower CLO 2018-2 Ltd Barings CLO Ltd 2018-1-SERIES 18-1A	1		6,400,326
57629*AJ0	ABS Bank Loans and Corporate Bonds .	1		5.900.000	5.900.124	12/28/2012	12/28/2042	Interest Rate Swap			06760G-AC-5	CLASS B	1	5.900.000	5,900,124
	Evergreen Basket of Long Fixed Rate			,	,			·				DEER CREEK CLO LTD 2017SERIES 17-		,	
57629*AK7	ABS Bank Loans and Corporate Bonds .	1	50,000,000	10,000,000	19,562,916	12/28/2012	12/28/2042	Interest Rate Swap		9,559,166	24380L-AE-3	1A CLASS B	1		10,003,750
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30.000.000	30,000,000	12/28/2012	12/28/2042	Interest Rate Swap			04624W-AC-1	ASSURANT CLO III LTD-SERIES 2018-2A CLASS A	1	30,000,000	30,000,000
	Evergreen Basket of Long Fixed Rate			, ,	, ,							KKR FINANCIAL CLO LTD-SERIES 13-1A			
57629*AK7	ABS Bank Loans and Corporate Bonds .	1		13,570,000	13,570,014	12/28/2012	12/28/2042	Interest Rate Swap			48249V-AQ-4	CLASS A2R	1	13,570,000	13,570,014
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,850,000	A 950 146	12/28/2012	12/28/2042	Interest Rate Swap			08179H-AB-6	BENEFIT STREET PARTNERS -SERIES 2017-12A CLASS A2	1		4,850,146
	Evergreen Basket of Long Fixed Rate	1		4,000,000	4,000,140	12/20/2012	12/20/2042	mitorest nate swap				Dell Conduit Funding-B L.L.C	1		4,000,140
57629*AL5	ABS Bank Loans and Corporate Bonds .	1	50,000,000	33,439,062	42,998,228	12/28/2012	12/28/2042	Interest Rate Swap		9,559,166	24702#-ZZ-3	Revolver	1	33,439,062	33,439,062
57629*AL5	Evergreen Basket of Long Fixed Rate	4		4.028.340	4 007 000	10/00/0010	10/00/0040	Interest Data Co			70/170 77 0	SFR FTTH SAS Term Loan		4.028.340	4 007 000
5/629^AL5	ABS Bank Loans and Corporate Bonds	I		4,028,340	4,207,026	12/28/2012	12/28/2042	Interest Rate Swap			784170-ZZ-8	SFH FIIM SAS IERM LOAN	ა		4,207,026
57629*AL5	ABS Bank Loans and Corporate Bonds .	1		8,750,000	8,750,000	12/28/2012	12/28/2042	Interest Rate Swap			48252R-AE-4	KKR 24 B	1	8,750,000	8,750,000
57000+11.5	Evergreen Basket of Long Fixed Rate			4 400	4 400 - :-	10 (00 (00 10	10 (00 (00 40				004704 10 -	Benefit Street Partners -BSP 2018-		4 400	
57629*AL5	ABS Bank Loans and Corporate Bonds	1		1,100,000	1, 100,047	12/28/2012	12/28/2042	Interest Rate Swap			08179M-AC-3	15A A2ABallyrock CLO 2018-1 Ltd-SERIES	1	1,100,000	1, 100, 047
57629*AL5	ABS Bank Loans and Corporate Bonds .	1		4,600,000	4,600,106	12/28/2012	12/28/2042	Interest Rate Swap			05875H-AE-3	2018-1A CLASS B	1	4,600,000	4,600,106
	Evergreen Basket of Long Fixed Rate			, ,	, ,							CIFC FUNDING LTD-SERIES 17-3A CLASS		, ,	
57629*AM3	ABS Bank Loans and Corporate Bonds	1	50,000,000	5,400,000	14,959,890	12/28/2012	12/28/2042	Interest Rate Swap		9,559,166	12548J-AE-2	A2ALM XIV Ltd-SERIES 14-14A CLASS	1	5,400,000	5,400,724
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,900,464	12/28/2012	12/28/2042	Interest Rate Swap			74988L-AC-8	ALM XIV Ltd-SERIES 14-14A CLASS A2R2	1	11,900,000	11,900,464
	Evergreen Basket of Long Fixed Rate	•						·				Northstar Education Fina-REVENUE			
57629*AM3	ABS Bank Loans and Corporate Bonds .	1		5,864,562	5,885,622	12/28/2012	12/28/2042	Interest Rate Swap			66704J-AJ-7	BONDS	1	5,864,562	5,885,622
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4.500.000	4,500,005	12/28/2012	12/28/2042	Interest Rate Swap			50184K-AW-8	LCM LTD PARTNERSHIP-SERIES 13A CLASS CR	1	4,500,000	4,500,005
JI UZƏ MIİD	Evergreen Basket of Long Fixed Rate	1		4,500,000	4,500,005	12/20/2012	12/20/2042	microsi nate owap			JU IUHN-AII-0	Greywolf CLO V Ltd-GWOLF 2015-1A	1		4, 500, 005
57629*AM3	ABS Bank Loans and Corporate Bonds	1		4,200,000	4,200,832	12/28/2012	12/28/2042	Interest Rate Swap			39808P-AN-6	A2R	1	4,200,000	4,200,832

SCHEDULE DB - PART C - SECTION 1 Replication (Synthetic Asset) Transactions Open as of Current Statement Date

					Replication	on (Syntheti	c Asset) Tra	nsactions Open as of C	urrent Statemen							
		Replication (Syn					Components of the Replication (Synthetic Asset) Transactions									
1	2	3	4	5	6	7	8		Instrument(s) Open				Instrument(s) Held			
		NAIC						9	10	11	12	13	14 NAIC	15	16	
		Designation or		Book/Adjusted					Book/Adjusted				Designation or	Book/Adjusted		
		Other	Notional	Carrying		Effective	Maturity		Carrying				Other	Carrying		
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value	
	Evergreen Basket of Long Fixed Rate			10.00				2 cccpac	7 4.40	T dil Talab	000	Benefit Street Partners -SERIES 16-	2000	7 4.140	Tan Tanao	
57629*AM3	ABS Bank Loans and Corporate Bonds .	1		11,200,000	11,200,571	12/28/2012	12/28/2042	Interest Rate Swap			08181B-AS-8	9A CLASS BR	1	11,200,000	11,200,571	
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8.000.000	8.001.080	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	8,001,080	
Need to File with	Evergreen Basket of Long Fixed Rate	'		0,000,000		12/20/2012	12/20/2042	Titterest nate orap			3400 ID NO 1	GT Loan Financing Ltd -SERIES	'			
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z	350,000,000	20,000,000	33,942,416	06/10/2021	06/10/2051	Interest Rate Swap		13,939,356	36248M-AJ-6	2013-1A CLASS AR	1	20,000,000	20,003,060	
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		328,989,373	328,989,373	06/10/2021	06/10/2051	Interest Rate Swap			49232#-MM-2	KREOCS LENDING LLC - Senior Secured Term Facility	1	328,989,373	328,989,373	
Need to File with	Evergreen Basket of Long Fixed Rate	14				00/ 10/ 2021	00/ 10/ 2031	Titterest nate orap			73202# MM 2	NEUBERGER BERMAN LOAN AD-SERIES	'		020,303,070	
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		5,850,000	5,850,041	06/10/2021	06/10/2051	Interest Rate Swap			64131Q-AC-4	2017-26A CLASS B	1	5,850,000	5,850,041	
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17	225.000.000	150.000.000	157.728.744	06/10/2021	06/10/2051	Interest Rate Swap		7.728.744	88165Z-MM-7	Tetragon Financial Group (Delaware)	1	150.000.000	150.000.000	
Need to File with	Evergreen Basket of Long Fixed Rate	r <u> </u>	220,000,000	130,000,000		00/ 10/ 2021	00/ 10/ 2001	ייינטיטטנ וומנט טוימף				LEC HOVELVEL				
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		19,745,338	19,745,338	06/10/2021	06/10/2051	Interest Rate Swap			04014@-MM-3	Ares Credit Facility	1	19,745,338	19,745,338	
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		11.000.000	11,000,000	06/10/2021	06/10/2051	Interest Rate Swap		1	32008Z-MM-6	Secured Revolving Loan Facility	1	11,000,000	11,000,000	
LITE NATE	ndo bain Luans and Curpurate bunds .	14		11,000,000	1,000,000	00/ 10/ 2021	00/ 10/ 2001	ייינטיפטנ חמנט טויאף		·	020002-WW-0	VPC ASSET BACKED OPPORTUNISTIC			11,000,000	
Need to File with	Evergreen Basket of Long Fixed Rate									1		CREDIT Holdings Fund, L.P - Secured				
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		6,000,000	6,000,000	06/10/2021	06/10/2051	Interest Rate Swap			91831Z-MN-3	Revolving Loan Facility OHA Loan Funding 2013-2 -OHALF	1	6,000,000	6,000,000	
the NAIC	ABS Bank Loans and Corporate Bonds	1Z		25.000.000	25.007.375	06/10/2021	06/10/2051	Interest Rate Swap			67104L-AF-4	2013-2A BR	1	25,000,000	25,007,375	
Need to File with	Evergreen Basket of Long Fixed Rate			,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							Goldentree Loan Opportun-SERIES				
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		13,850,000	13,852,105	06/10/2021	06/10/2051	Interest Rate Swap			38137P-AU-4	2015-10A CLASS BR	1	13,850,000	13,852,105	
the NAIC	ABS Bank Loans and Corporate Bonds	17		1.000.000	1.000.000	06/10/2021	06/10/2051	Interest Rate Swap			941848-D@-9	Series H	2	1,000,000	1,000,000	
Need to File with	Evergreen Basket of Long Fixed Rate			, ,								ALM XIV Ltd-SERIES 14-14A CLASS BR2				
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		3,800,000	3,800,547	06/10/2021	06/10/2051	Interest Rate Swap			74988L-AJ-3		1	3,800,000	3,800,547	
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z	300,000,000	25,000,000	37,824,302	06/10/2021	06/10/2051	Interest Rate Swap		12,824,302	50079@-M0-4	KREF Lending VII 2018-3 Term Loan	1	25,000,000	25,000,000	
Need to File with	Evergreen Basket of Long Fixed Rate														.=	
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		15,000,000	15,000,000	06/10/2021	06/10/2051	Interest Rate Swap			48250W-AJ-4	KKR CLO 14 Ltd-KKR 14 BRTICP CLO VI 2016-5A	1	15,000,000	15,000,000	
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		5,000,000	5,000,510	06/10/2021	06/10/2051	Interest Rate Swap			87248K-AS-3	A2R	1	5,000,000	5,000,510	
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	47		1.022.858	077 040	06/10/2021	06/10/2051	Interest Rate Swap			63939F-AC-4	Navient Student Loan Tru-SERIES 15- 1 CLASS B	_	4 000 050	077 040	
Need to File with	Evergreen Basket of Long Fixed Rate	12		1,022,808	977,010	00/10/2021	06/10/2051	Interest Hate Swap			03939F-AU-4	Ballyrock CLO 2019-1 Ltd-BALLY	I	1,022,858	977,010	
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		7,800,000	7,800,000	06/10/2021	06/10/2051	Interest Rate Swap			05875J-AB-5	2019-1A A2	1		7,800,000	
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		4.000.000	2 060 702	06/10/2021	06/10/2051	Interest Rate Swap			28622J-AB-3	ARROWMARK COLORADO HOLDI-SERIES 17- 7A CLASS B	1	4,000,000	3,969,792	
Need to File with	Evergreen Basket of Long Fixed Rate	14		, ,			00/ 10/ 2001	miterest nate swap				BABSN 2020-3A A FLOATING COUPON	I			
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		252,000,000	252, 181, 440	06/10/2021	06/10/2051	Interest Rate Swap			06762W-AA-2	1.538220 MATURITY 20340115	1	252,000,000	252, 181, 440	
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17	250.000.000	8.800.000	17.353.451	06/11/2021	06/11/2051	Interest Rate Swap		Q 552 251	38137P-AS-9	Goldentree Loan Opportun-SERIES 2015-10A CLASS AJR	1	8.800.000		
Need to File with	Evergreen Basket of Long Fixed Rate	14	200,000,000	, ,	, ,							X WH REDF2-TSE SELLER, LLC - Term		, ,		
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		231,647,836	231,647,836	06/11/2021	06/11/2051	Interest Rate Swap			96269#-MM-9	Loan Facility	1	231,647,836	231,647,836	
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		7.500.000	7,488,713	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	7,488,713	
Need to File with	Evergreen Basket of Long Fixed Rate			, ,				·				Anchorage Capital CLO Lt-ANCHC	•			
the NAIC	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		13,900,000	13,900,014	06/11/2021	06/11/2051	Interest Rate Swap			03328Y-AE-4	2018-1RA B Nelnet Student Loan Trus-NSLT 2019-	1	13,900,000	13,900,014	
Need to File with the NAIC	ABS Bank Loans and Corporate Bonds .	17		7.463.954	7.290 169	06/11/2021	06/11/2051	Interest Rate Swap			64034C-AB-5	1A B	1		7,290,169	
Need to File with	Evergreen Basket of Long Fixed Rate			, ,,,,				·				Bain Capital Credit CLO-BCC 2020-1A				
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z	325,000,000	8,300,000	17,902,889	06/11/2021	06/11/2051	Interest Rate Swap		9,597,585	05684D-AG-8	B FLOATING	1	8,300,000	8,305,304	
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		8,000,000	7.923.712	06/11/2021	06/11/2051	Interest Rate Swap		[83608G-AQ-9	1A A2R	1	8,000,000	7,923,712	
Need to File with	Evergreen Basket of Long Fixed Rate			, ,								Bain Capital Credit CLO -SERIES 18-		, ,		
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		15,000,000	15,000,030	06/11/2021	06/11/2051	Interest Rate Swap		····	05682V-AC-9	2A CLASS A2LCM XIX LTD PARTNERSHIP DEF MEZZ NT	1	15,000,000	15,000,030	
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		6,910,000	6,911,133	06/11/2021	06/11/2051	Interest Rate Swap		[50188Q-AE-1	CL C	1	6,910,000	6,911,133	
Need to File with	Evergreen Basket of Long Fixed Rate	47			40	00 (44 (055)	00 (44 (05-7)			1	004000 5	Twinbrook Capital Funding VII DSPV,				
the NAIC	ABS Bank Loans and Corporate Bonds .	1/		193, 151, 587	193, 151,587	06/11/2021	06/11/2051	Interest Rate Swap			901399-MQ-5	LLC - Term Loan	1	193, 151, 587	193, 151, 587	

SCHEDULE DB - PART C - SECTION 1

					Replication	on (Syntheti	c Asset) Tra	nsactions Open as of	Current Statement							
		Replication (Syn								of the Repl	ication (Synthetic Asset) Trans					
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open					Cash Instrument(s) Held			
		NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	9	10 Book/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16	
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value	
	2 000.150011	2 000.100011	,ount	. 4140	. a valao	2310	2410	Doscription	Value	i ali valac	00011	PCRED LENDING III LLC, PCRED	Docomption	value	i dii value	
Need to File with	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1	17		97.756.599	07 7EE F00	06/11/2021	06/11/2051	Interest Rate Swap			69324#-MN-7	LENDING III SPE I LLC and PCRED LENDING III OFFSHORE LTDTerm Loan 2020-2	1	97,756,599	97,756,599	
	Evergreen Basket of Long Fixed Rate	14				00/11/2021	00/11/2001	interest nate owap			09024#-MN-/	Benefit Street Partners -BSP 2018-	1			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	1Z		1,100,000		06/11/2021	06/11/2051	Interest Rate Swap			08179M-AC-3	. 15A A2A	1	1,100,000	1, 100, 047	
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	IZ		5,800,000	5,735,591	06/11/2021	06/11/2051	Interest Rate Swap			01749B-AC-3	TICP CLO VIII LTD-SERIES 2017-8A	1	5,800,000	5,735,591	
the NAIC	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	IZ	325,000,000	10,000,000	18,044,166	06/11/2021	06/11/2051	Interest Rate Swap		8,043,096	87248W-AC-2	CLASS A2	1	10,000,000	10,001,070	
the NAIC	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	IZ		5,800,000		06/11/2021	06/11/2051	Interest Rate Swap			67570Q-AP-6	CLASS CR	1	5,800,000	5,802,181	
the NAIC	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	IZ		12,000,000	11,948,136	06/11/2021	06/11/2051	Interest Rate Swap			92917J-AE-7	PCRED LENDING III LLC, PCRED LENDING III SPE I LLC and PCRED LENDING III OFFSHORE LTD - Term Loan	1	12,000,000	11,948,136	
the NAIC	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	1Z		201,600,000	201,600,000		06/11/2051	Interest Rate Swap			69324#-M0-5	Series 2020-3	1		201,600,000	
the NAIC	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	IZ		104,589,939	104,589,939		06/11/2051	Interest Rate Swap			69324#-MM-9	Term Loan Series 2019-1	1	104,589,939	104,589,939	
57629*AW1	ABS Bank Loans and Corporate Bonds . 1	1	55,000,000	23,500,000	34,325,628	04/09/2013	04/09/2043	Interest Rate Swap		10,911,215	92558V-AC-8	A2SLM STUDENT LOAN TRUST-SERIES 2005-	1	23,500,000	23,414,413	
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		7,631,501	7,330,598	04/09/2013	04/09/2043	Interest Rate Swap			78442G-PL-4	4 CLASS B	1		7,330,598	
57629*AW1	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		6,400,000	6,351,750	04/09/2013	04/09/2043	Interest Rate Swap			01749B-AB-5		1		6,351,750	
	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	I		3, 133, 115	,	04/09/2013	04/09/2043	Interest Rate Swap			12481X-AS-9	. CBAM 2018-6 Ltd-CBAM 2018-6A B1R Rockford Tower CLO 2018SERIES 18-	1		3,550,724	
	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		7,500,000		04/09/2013	04/09/2043	Interest Rate Swap			77342J-AC-7	Newark BSL CLO 1 Ltd-NBCLO 2016-1A	1		7,500,165	
57629*AW1 57629*AV3	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l	60.000.000	6,900,000		04/09/2013	04/09/2043	Interest Rate Swap		11 002 140	65023T-AK-8 784170-ZZ-8 .	A2R SFR FTTH SAS Term Loan	1	6,900,000	6,900,435	
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		18.500.000		04/09/2013	04/09/2043	Interest Rate Swap Interest Rate Swap		11,903,143	784170-22-8 . 50188G-AX-1 .	LCM XVIII LP-LCM 18A A2R	1		29,114,370	
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	1		7.500,000		04/09/2013	04/09/2043	Interest Rate Swap			33882G-AG-3	Flatiron Clo 17 Ltd-FLAT 2017-1A BR	1		7,484,955	
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	I		4,700,000		04/09/2013	04/09/2043	Interest Rate Swap			67707C-AU-2	Oak Hill Credit Partners-OAKC 2014- 10RA CR	1	4,700,000	4,704,178	
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1	I		2,000,000	2,000,206	04/09/2013	04/09/2043	Interest Rate Swap			62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	2,000,000	2,000,206	
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	I	55,000,000	26,000,000	36,704,023	04/09/2013	04/09/2043	Interest Rate Swap		10,764,291	83609Y-AC-0	Sounds Point CLO IV-R LT-SERIES 13- 3RA CLASS A	1	26,000,000	25,939,732	
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		3,219,272	3,054,302	04/09/2013	04/09/2043	Interest Rate Swap			78442G-QA-7	SLM STUDENT LOAN TRUST-SERIES 2005- 6 CLASS B	1	3,219,272	3,054,302	
57629*AX9	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	I		8,500,000	8,531,782	04/09/2013	04/09/2043	Interest Rate Swap			29002G-AB-7	Elmwood CLO IV Ltd-ELMW4 2020-IA A Elmwood CLO II Ltd-ELMW2 2019-2A BR	1			
57629*AX9	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		15,000,000	15,013,410	04/09/2013	04/09/2043	Interest Rate Swap			29001L-AN-1	Bain Capital Credit CLO-BCC 2019-4A	1		15,013,410	
	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		3,000,000	, ,	04/09/2013	04/09/2043	Interest Rate Swap			05684A-AG-4 .	C	1	3,000,000	3,018,030	
	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l	55,000,000	25,900,000		04/09/2013	04/09/2043	Interest Rate Swap		10,764,291	04016V-AC-9	CLASS A2	1	25,900,000	25,716,291	
	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		3, 181, 153		04/09/2013	04/09/2043	Interest Rate Swap			40638T-AE-2	CLASS B ANCHORAGE CAPITAL CLO 20-SERIES 13-	[1 -		3,226,672	
57629*AY7	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		10,000,000		04/09/2013	04/09/2043	Interest Rate Swap			033292-AS-2 67112R-AG-9	. 1A CLASS A2R OHA Credit Funding 3 LTD-OAKC 2019- 3A B1	1		9,980,810	
	Evergreen Basket of Long Fixed Rate	I		, ,				·				BlueMountain CLO Ltd-SERIES 2019-	T			
57629*AY7	ABS Bank Loans and Corporate Bonds . 1	١		4,800,000	4,800,000	04/09/2013	04/09/2043	Interest Rate Swap			09627F-AE-0 .	25A CLASS B	1	4,800,000	4.800.000	

SCHEDULE DB - PART C - SECTION 1

		D	UCA		Replicati	on (Syntheti	c Asset) Tra	nsactions Open as of C	Current Statement		. f. tl D l				
1	2	Replication (Synt	thetic Asset) I ra	1	6	7	0	Dorivetive	Instrument(s) Onen		of the Repl	ication (Synthetic Asset) Trans			
1		3	4	5	6	′	8	Derivative 9	e Instrument(s) Open	11	12	13	Instrument(s) Held 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 Babson CLO Ltd 2016-11-BABSN 2016-	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		3,300,000	3,300,611	04/09/2013	04/09/2043	Interest Rate Swap			06761C-AC-3 .	2A BR	1		3,300,611
	Evergreen Basket of Long Fixed Rate											Tryon Park CLO Ltd-TPCLO 2013-1A			
57629*AY7	ABS Bank Loans and Corporate Bonds .	1		1,000,000	1,000,165	04/09/2013	04/09/2043	Interest Rate Swap			89852T-AN-8 _	A1JR	1		1,000,165
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		1.000.000	1,000,021	04/09/2013	04/09/2043	Interest Rate Swap			13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-	1		1,000,021
37023 KT7	Evergreen Basket of Long Fixed Rate	1		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,000,021	04/ 03/ 20 10	04/ 03/ 2040	interest nate orap			100700 AL 2	IIIA D	'		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
57629*AU5	ABS Bank Loans and Corporate Bonds .	1	55,000,000	10,530,000	20,973,480	04/09/2013	04/09/2043	Interest Rate Swap		10,443,480	500790-MM-8 .	KREF Lending VII 2018-1 Term Loan .	1		10,530,000
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .			25.768.816	07 504 400	04/09/2013	04/09/2043	Interest Rate Swap			65023T-AJ-1	Newark BSL CLO 1 Ltd-NBCLO 2016-1A		25.768.816	27,504,180
5/629°AU5	Evergreen Basket of Long Fixed Rate	I		25,708,810	27,504,180	04/09/2013	04/09/2043	Interest Hate Swap			000231-AJ-1	BALLYROCK CLO 2018-1 LTD-SERIES	1		21,304,180
57629*AU5	ABS Bank Loans and Corporate Bonds .	1		13,631,694	13,878,344	04/09/2013	04/09/2043	Interest Rate Swap			05875H-AC-7	2018-1A CLASS A2	1		13,878,344
	Evergreen Basket of Long Fixed Rate											MYERS PARK CLO LTD-MYERS 2018-1A A2			
57629*AU5	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		1,000,000	1,000,103	04/09/2013	04/09/2043	Interest Rate Swap			62848F-AC-6		1		1,000,103
57629*AU5	ABS Bank Loans and Corporate Bonds .	1		5,500,000	5,512,650	04/09/2013	04/09/2043	Interest Rate Swap			48661N-AE-8 .	KAYNE CLO-SERIES 19-6A CLASS B1	1		5,512,650
	Evergreen Basket of Long Fixed Rate											Marble Point CLO XI Ltd-MP11 2017-			
57629*BA8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	60,000,000	21,900,000		04/09/2013	04/09/2043	Interest Rate Swap		11,392,887	56607F-AA-3 .	2A A NORTHSTAR EDUCATION FINA-SERIES 04-	1	21,900,000	21,900,526
57629*BA8	ABS Bank Loans and Corporate Bonds .	1		12,587,330	10,920,771	04/09/2013	04/09/2043	Interest Rate Swap			66704J-BD-9	2 CLASS B	1		10,920,771
0.020 5.00	Evergreen Basket of Long Fixed Rate	*				0 17 007 20 10	0 17 007 20 10	meer see mate smap			00.010 25 0	NORTHSTAR EDUCATION FINA-SERIES 05-			
57629*BA8	ABS Bank Loans and Corporate Bonds .	1		10,962,256	10,022,922	04/09/2013	04/09/2043	Interest Rate Swap			66704J-BK-3	1 CLASS B	1		10,022,922
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,500,000	3,499,986	04/09/2013	04/09/2043	Interest Rate Swap			94950J-AC-5	Wellfleet CLO Ltd-SERIES 18-1A CLASS B	1	3,500,000	3,499,986
3/029"BA0	Evergreen Basket of Long Fixed Rate	1				04/09/2013	04/09/2043	Interest nate Swap			94930J-AC-3	Crestline Denali CLO Ltd-SERIES	1		
57629*BA8	ABS Bank Loans and Corporate Bonds .	1		3,200,000	3, 135, 213	04/09/2013	04/09/2043	Interest Rate Swap			22615E-AE-0 .	2018-1A CLASS C	1	3,200,000	3, 135, 213
57000±0.40	Evergreen Basket of Long Fixed Rate			0 000 000	0 000 000	04/00/0040	04 (00 (00 40				000405 40 0	MYERS PARK CLO LTD-MYERS 2018-1A A2		0 000 000	
57629*BA8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		2,000,000	2,000,206	04/09/2013	04/09/2043	Interest Rate Swap			62848F-AC-6	Highbridge Loan Manageme-SERIES 4A-	1	2,000,000	2,000,206
57629*BA8	ABS Bank Loans and Corporate Bonds .	1		7,100,000	7,046,168	04/09/2013	04/09/2043	Interest Rate Swap			44330G-AE-3	2014 CLASS A2R	1		7,046,168
Need to File with	Evergreen Basket of Long Fixed Rate							l				Allegro CLO VII Ltd-ALLEG 2018-1A			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z	225,000,000	34,500,000	40,904,320	06/11/2021	06/11/2051	Interest Rate Swap		6,400,766	01750C-AA-1 .	A	1	34,500,000	34,503,554
the NAIC	ABS Bank Loans and Corporate Bonds .	17		1,000,000	1.000.291	06/11/2021	06/11/2051	Interest Rate Swap			48250W-AG-0	KKR CLO 14 Ltd-KKR 14 AR	1		1,000,291
Need to File with	Evergreen Basket of Long Fixed Rate			, ,	, ,							Waters Corporation Gtd Senior Note			
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		7,100,000		06/11/2021	06/11/2051	Interest Rate Swap			941848-D0-9	Series H	2		
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		5.000.000	5 000 275	06/11/2021	06/11/2051	Interest Rate Swap			14314L-AE-5	Carlyle Global Market St-CGMS 2014- 2RA A2	1	5.000.000	5.000.275
Need to File with	Evergreen Basket of Long Fixed Rate	14				00/11/2021	00/11/2001	Titterest nate onap				Nelnet Student Loan Trus-NSLT 2020-	· · · · · · · · · · · · · · · · · · ·		
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		2,496,964	2,499,999	06/11/2021	06/11/2051	Interest Rate Swap			64032V-AB-5	5A B	1		2,499,999
Need to File with	Evergreen Basket of Long Fixed Rate											VPC SPECIALTY LENDING INVESTMENTS INTERMEDIATE, L.P Secured			
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		140.600.000	140 . 600 . 000	06/11/2021	06/11/2051	Interest Rate Swap	[91831Z-MM-5	Revolving Loan Facility	1	140 . 600 . 000	140 . 600 . 000
Need to File with	Evergreen Basket of Long Fixed Rate			, ,	, ,							, , , , , , , , , , , , , , , , , , , ,		, ,	, ,
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		34,838,710	34,817,806	06/11/2021	06/11/2051	Interest Rate Swap			72403Z-NS-9	PIONEERS GATE LLC 2021-1 CFCC	1		34,817,806
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17	250.000.000	14,000,000	21 648 287	06/11/2021	06/11/2051	Interest Rate Swap		7.646.859	55820C-AE-5	MADISON PARK FUNDING XXI-MDPK 2018- 29A A2	1		14,001,428
Need to File with	Evergreen Basket of Long Fixed Rate	14						·				DRYDEN 64 CLO LTD-DRSLF 2018-64A A	1		
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		22,850,000	22,853,245	06/11/2021	06/11/2051	Interest Rate Swap			26251L-AC-8		1	22,850,000	22,853,245
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		6,700,000	6 701 040	06/11/2021	06/11/2051	Interest Rate Swap			06761C-AC-3	Babson CLO Ltd 2016-II-BABSN 2016- 2A BR	1		6,701,240
Need to File with	Evergreen Basket of Long Fixed Rate	1L	ļ	, /υυ,υυυ .		06/11/2021	00/11/2001	interest nate owap			007010-AU-3	ZA UN	1	, , , , , , , , , , , , ,	
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		7,000,000	6,999,678	06/11/2021	06/11/2051	Interest Rate Swap			94950C-AG-1	Wellfleet CLO Ltd-WELF 2021-1A C	1		6,999,678
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		212.275.950	212.275.950	06/11/2021	06/11/2051	Interest Rate Swap			46143#-MM-6	Senior Secured Notes - Term Loan Series 2020-1	1	212.275.950	212.275.950
THE NATE	Evergreen Basket of Long Fixed Rate	14		212,210,950	212,213,950	00/11/2021	00/11/2001	interest hate swap			40143#-MM-6 .	Madison Park Funding XIV-MDPK 2014-	1		212,213,950
57629*BD2	ABS Bank Loans and Corporate Bonds .	1	100,000,000	15,000,000	36,689,604	03/05/2014	03/05/2034	Interest Rate Swap		21,688,749	55818R-BA-3	14A BRR	1		15,000,855
F70004DDC	Evergreen Basket of Long Fixed Rate			4 000 055		00 (05 (00 1 1	00 (05 (000)				400401/ 10 5	KKR FINANCIAL CLO LTD-SERIES 13-1A	_		4 000 5=-
57629*BD2	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		4,920,000	4,920,074	03/05/2014	03/05/2034	Interest Rate Swap			48249V-AS-0	CLASS BR KKR FINANCIAL CLO LTD-SERIES 13-1A	1		4,920,074
57629*BD2	ABS Bank Loans and Corporate Bonds .	1		21,015,000	21,019,098	03/05/2014	03/05/2034	Interest Rate Swap			48249V-AN-1	CLASS A1R	1	21,015,000	21,019,098
	Evergreen Basket of Long Fixed Rate										l	CRESTLINE DENALI CLO XV -SERIES 17-			
57629*BD2	ABS Bank Loans and Corporate Bonds .	1	L	20.800.000	20.801.331	03/05/2014	03/05/2034	Interest Rate Swap	1		22616C-AA-1	1A CLASS A	1		20.801.331

SCHEDULE DB - PART C - SECTION 1

Compared based Comp						Replication	on (Syntheti	c Asset) Tra	nsactions Open as of C	Current Statemen						
Number Description Descr			Replication (Syn						5			of the Repl				
Part Control	1	2	3	4	5	6	7	8				- 10			1 4-	1 10
Description of the property	Number	Description	Designation or Other		Carrying	Fair Value		,	, and the second	Book/Adjusted Carrying				NAIC Designation or Other	Book/Adjusted Carrying	
	Number		Description	Amount	value	raii value	Date	Date	Description	value	Fair value	CUSIP	Description	Description	value	Fair value
Margine Marg	57629*BD2		1		7,000,000	7,002,037	03/05/2014	03/05/2034	Interest Rate Swap			48250W-AG-0	KKR CLO 14 Ltd-KKR 14 AR	1		7,002,037
Part Part																
	57629*BD2		1		12,200,000	12,205,014	03/05/2014	03/05/2034	Interest Rate Swap		····	55818P-AS-9		1	12,200,000	12,205,014
Second Company Seco	57629*BD2		1		9.500.000	9.508.398	03/05/2014	03/05/2034	Interest Rate Swap			13876N-AC-7	B1	1	9.500.000	9.508.398
Section Sect		Evergreen Basket of Long Fixed Rate							·							
1.55 1.55	57629*BD2		1		9,525,000	9,538,221	03/05/2014	03/05/2034	Interest Rate Swap			38136N-AC-0		1		9,538,221
Exception Secured of Long Probability 100,000,000 100,000	57629*BD2		1		1,650,000	1,595,626	03/05/2014	03/05/2034	Interest Rate Swap			06760G-AD-3		2	1.650.000	1,595,626
Employee Designer					, ,				·							
1967-1966 1967	57629*BC4		1	100,000,000	20,821,959	40,774,927	03/05/2014	03/05/2034	Interest Rate Swap		21,712,427	346845-AC-4		1		19,062,500
Exerging Road of Law Fields State 1,5,47,25 1,57,35 1,50,000 1,50,0	57629*BC4		1		15,000,000	15,014,985	03/05/2014	03/05/2034	Interest Rate Swap			05682L-AC-1	2A B	1	15,000,000	15,014,985
Exercise Exercise		Evergreen Basket of Long Fixed Rate			,	, , , , , , , , , , , , , , , , , , , ,										
1,000,000 1,00	57629*BC4		1		13,612,239	13,557,951	03/05/2014	03/05/2034	Interest Rate Swap			04017E-AE-2		1		13,557,951
Compress Desire Compress	57629*BC4		1		1,920,422	1,967,864	03/05/2014	03/05/2034	Interest Rate Swap			00435T-AB-7	CLASS B	1	1,920,422	1,967,864
Engrench Engranch Engrench Engrench Engrench Engrench Engranch																
State Stat	57629*BC4		1		4,200,000	4,211,462	03/05/2014	03/05/2034	Interest Rate Swap			05682L-AE-7		1	4,200,000	4,211,462
Engry on Baster Ling Fire Risks	57629*BC4		1		5,600,000	5.586.756	03/05/2014	03/05/2034	Interest Rate Swap			12563E-AC-7		1	5,600,000	5,586,756
Engrance Status of Long Fixed Paids 1		Evergreen Basket of Long Fixed Rate			,											
March Strategory Stratego	57629*BC4		1		5,500,000	5,496,810	03/05/2014	03/05/2034	Interest Rate Swap			48661A-AN-6	KAYNE CLO I Ltd-KAYNE 2018-1A CR	1	5,500,000	5,496,810
Engrymen Basket of Long Fixed Rates 1	57629*BC4		1		14.656.530	15.036.255	03/05/2014	03/05/2034	Interest Rate Swap			87250C-AA-5	TICP CLO Ltd	1		15,036,255
Server green basked Long Fisse Risk 150,000,000 5,584,472 9,000,007 0,019/2014 16/19/2024 Interest Risk Sing 2,849,602 7734/J-1-1 16,100.85 1 5,500.000 7,000.					, , , , , ,	, , , , ,							ICG US CLO Ltd-SERIES 19-1A CLASS		, , , , ,	
125,000,000 5,564,072 50,000,007 50,	57629*BC4		1		20,000,000	20,057,600	03/05/2014	03/05/2034	Interest Rate Swap			44932V-AA-0	A1A	1	20,000,000	20,057,600
7,00,000 7,00,200 6/1/2074	57629*BF7		1	125,000,000	55,904,072	80,090,377	05/19/2014	05/19/2034	Interest Rate Swap		23,849,632	77342J-AA-1	1A CLASS A	1		56,240,745
Ferrogree Basket of Long Flase Rate Sap 15,000,000 14,976,900 65/19/2014 0																
Stricture Stri	5/629^BF/		I				05/ 19/2014	05/ 19/2034	Interest Hate Swap			64 I3UP-AE-3		I		
19,90,000 19,97,104 19,90,000 19,97,104 19,90,000 19,97,104 19,90,000 19,97,104 19,90,000 19,97,104 19,900,000 19,97,104 19,90,000 19,97,104 10,90,000 19,90,000 19,90,000 19,90,000 19,90,000 19,90,000 19,90,000 19,90,000 19,90,000 19,90,000 19,	57629*BF7	. ABS Bank Loans and Corporate Bonds .	1		15,000,000	14,976,900	05/19/2014	05/19/2034	Interest Rate Swap			13877E-AE-2	1A B	1	15,000,000	14,976,900
Ever-green Basket of Long Fixed Bate See Back Loams and Corporate Bonds See Bac	57690*DE7		1		10 000 000	10 007 104	05/10/2014	05/10/2024	Interest Data Comm			200000 11 0	Greywolf CLO V Ltd-GWOLF 2015-1A	1	10,000,000	10 007 104
9,000,000 9,000,41 65/19/2014 65/19/	37029 bi 7		I		19,300,000	13,307,104	03/ 19/2014	03/ 19/2034	interest nate owap			33000F-AL-U	ARES CLO Ltd-SERIES 18-28RA CLASS B	1		
Fig2epier 485 Bank Lons and Corporate Bonds 5,900.000 5,905.527 05/19/2014 05/19/2034 Interest Rate Shap 57898-14-C- 57898-14-C- 57898-14-C- 57899-14-C- 57899-14-	57629*BF7		1		9,000,000	9,000,441	05/19/2014	05/19/2034	Interest Rate Swap			04017Q-AE-5		1	9,000,000	9,000,441
Exergine Basket of Long Fixed Rate Stage Sank Loans and Corporate Bonds 1 7,000,000 7,021,028 65/19/2014 65/19	57629*RF7		1		6 900 000	6 905 527	05/19/2014	05/19/2034	Interest Rate Swan			670881-AC-5	OCP CLO Ltd-SERIES 20-194 CLASS B	1	6 900 000	6 905 527
Evergreen Basket of Long Fixed Rate A, 749,979 A, 772,273 05/19/2014 05/19/2034 Interest Rate Swap A 1 A, 749,979 A, 772,273 05/19/2014 05/19/2034 Interest Rate Swap A 17,311,117 125511-A-6 A A A A A A A A A		Evergreen Basket of Long Fixed Rate			,,	, , , , ,									, ,	
A	57629*BF7		1		7,000,000	7,021,028	05/19/2014	05/19/2034	Interest Rate Swap			278300-AE-8	// OLO 4 L4 L0EDIEO 40 44 OLAO	1		7,021,028
Evergreen Basket of Long Fixed Rate September Basket of Long Fixed	57629*BF7		1		4.749.979	4.772.273	05/19/2014	05/19/2034	Interest Rate Swap			48661Y-AA-2	B1	1	4,749,979	4,772,273
Evergreen Basket of Long Fixed Rate SRB Bank Loans and Corporate Bonds 1 15,000,000 15,001,155 05/09/2014 05/09/2034 Interest Rate Swap 3388J-RC-5 Regreen Basket of Long Fixed Rate 1 15,000,000 15,001,155 05/09/2014 05/09/2034 Interest Rate Swap 3388J-RC-5 Regreen Basket of Long Fixed Rate 1 15,000,000 15,001,155 05/09/2014 05/09/2034 Interest Rate Swap 3388J-RC-5 Regreen Basket of Long Fixed Rate 1 15,000,000 15,001,155 05/09/2014 05/09/2034 Interest Rate Swap 3388J-RC-5 Regreen Basket of Long Fixed Rate 1 15,000,000 15,001,155 05/09/2014 05/09/2034 Interest Rate Swap 1 15,000,000 15,001,155 15,001,155 15,000,000 15,000,000 15,000,000 15,000,000 15,000,000 15,000,0		Evergreen Basket of Long Fixed Rate							·							
S7629*BP5 A8S Bank Loans and Corporate Bonds 1 15,000,000 15,001,155 15,000,000 15,001,155 15,000,000 15,001,155 15,000,000 15,001,155 15,000,000 15,001,155 15,001,155 15,000,000 15,001,155 15,000,000 15,001,155 15,000,155 15	57629*BP5		1	85,000,000	23,242,507	40,801,804	05/09/2014	05/09/2034	Interest Rate Swap		17,311,117	12551R-AA-6	*** **	1	23,242,507	23,490,687
Evergreen Basket of Long Fixed Rate	57629*BP5	. ABS Bank Loans and Corporate Bonds .	1		15,000,000	15,001,155	05/09/2014	05/09/2034	Interest Rate Swap			03765W-BC-1	CLASS A1BR	1	15,000,000	15,001,155
Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1 13,570,000 13,538,708 1 13,570,000 13,538,708 1 13,570,000 13,538,708 1 13,570,000 13,538,708 1 13,570,000 13,538,708 1 13,570,000 13,572,918 1 13,570,000 13,570,000 13,572,918 1 13,570,000 13,572,918 1 13,570,000 13,572,		Evergreen Basket of Long Fixed Rate	4								1					
ABS Bank Loans and Corporate Bonds 1 13,570,000 13,538,708 13,570,000 1	5/629*BP5		I		/,500,000	/,510,035	05/09/2014	05/09/2034	Interest Hate Swap		·	33883J-AC-5	. B	T		
Second Composed Rate Second Rat	57629*BP5	ABS Bank Loans and Corporate Bonds .	1		13,570,000	13,538,708	05/09/2014	05/09/2034	Interest Rate Swap		ļ	22616C-AC-7	1A CLASS B	1	13,570,000	13,538,708
Evergreen Basket of Long Fixed Rate Bain Capital Credit CLO -SERIES 1A 1 3,900,000 3,871,066 CEVERGEEN BASE Loans and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE Loans and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE Loans and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and Corporate Bonds 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and CORPORATE BONDS 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and CORPORATE BONDS 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and CORPORATE BONDS 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and CORPORATE BONDS 1 3,900,000 3,871,066 CEVERGEEN BASE LOANS and C	67690*DDF		1		10 570 000	10 570 040	05/00/2014	0E /00 /2024	Interest Data Corre		1	77240/ ** 0			40 570 000	10 570 010
ABS Bank Loans and Corporate Bonds 1 3,900,000 3,871,066 05/09/2034 Interest Rate Swap 05683L—AG-1 CLASS C 1 3,900,000 3,871,066 Evergreen Basket of Long Fixed Rate 05/09/2034 Interest Rate Swap 05683L—AG-1 CLASS C 1 3,900,000 3,871,066 05/09/2034 Interest Rate Swap 05/09/2034 05/09/2034 Interest Rate Swap 05/09/2034 0	3/029"873		I		13,570,000		03/09/2014	03/09/2034	interest mate swap		f	1134ZN-AA-8		1	13,5/0,000	
57629*BP5 ABS Bank Loans and Corporate Bonds 1 9,009,170 9,408,794 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 9,009,170 9,408,794 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 9,009,170 9,408,794 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 9,009,170 9,408,794 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 9,009,170 9,408,795 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 9,009,170 9,408,795 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 9,009,170 9,408,795 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 9,009,170 9,408,795 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 1 125,000,000 133,100,000 133,100,000 133,036,415 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 1 125,000,000 133,100,000 133,100,000 133,000,415 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 1 125,000,000 133,100,000 133,100,000 133,000,415 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 1 125,000,000 133,100,000 133,100,000 133,000,415 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 1 125,000,000 133,100,000 133,100,000 133,000,415 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 1 125,000,000 133,100,000 133,100,000 133,000,415 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 1 125,000,000 133,100,000 133,100,000 133,000,415 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 1 125,000,000 133,100,000 133,100,000 133,000,415 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 1 125,000,000 133,100,000 133,100,000 133,000,415 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 1 125,000,000 133,100,000 133,100,000 133,000,415 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 1 125,000,000 133,100,000 133,100,000 133,100,000 133,000,415 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 125,000,000 133,100,000 133,000,415 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 1 125,000,000 133,100,000 133,000,415 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 125,000,000 133,100,000 133,000,415 CFG29*BP5 ABS Bank Loans and Corporate Bonds 1 125,000,000 133,000,415 CFG29*BP5 ABS Bank Loans Bank Lo	57629*BP5	. ABS Bank Loans and Corporate Bonds .	1		3,900,000	3,871,066	05/09/2014	05/09/2034	Interest Rate Swap			05683L-AG-1		1	3,900,000	3,871,066
Evergreen Basket of Long Fixed Rate CPG Pixed Rate CP	57620*RPF		1		0 000 170	0 400 704	05/09/2014	05/00/2024	Interest Rate Swan			78/1170-77-0	SER ETTH SAS Term Loop	9	0 000 170	0 400 704
57629*BR1	01029 DF3		·				00/ 03/ 20 14	00/ 00/ 2004	mitorest nate owap			10+110-22-0		· · · · · · · · · · · · · · · · · · ·		
Evergreen Basket of Long Fixed Hate	57629*BR1	. ABS Bank Loans and Corporate Bonds .	1	125,000,000	13, 100,000	50,072,825	07/22/2014	07/22/2044	Interest Rate Swap		37,036,412	67707B-AB-6	15A CLASS B	1	13,100,000	13,036,413
	57629*BR1		1		13 300 000	13 300 785	07/22/2014	07/22/2044	Interest Rate Swan			75888F_4F_5	Hegatta XIII Funding LLC-SERIES 18-	1	13 300 000	13.300.785

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		Poplication (Syr	nthetic Asset) Tra	neactions	Replication	on (Syntheti	C Asset) Tra	nsactions Open as of (Current Statemen		of the Bonl	ication (Synthetic Asset) Trans	actions		
1	2	3	4	5	6	7	8	Derivative	e Instrument(s) Open		l lile Kepi		Instrument(s) Held		
	_	0	7	9	O	,		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 .	4		8.000.000	8.000.416	07/22/2014	07/22/2044	Interest Rate Swap			67115W-AG-5	OHA Credit Funding 1 LTD-SERIES 18- 1A CLASS B		8,000,000	8,000,416
3/029°BH1	Evergreen Basket of Long Fixed Rate	I		8,000,000		0//22/2014	07/22/2044	Interest Hate Swap			6/IISW-AG-3	CIFC Funding 2018-II Ltd-CIFC 2018-	I		
57629*BR1	ABS Bank Loans and Corporate Bonds .	1		15,000,000	15,000,525	07/22/2014	07/22/2044	Interest Rate Swap			17180W-AC-9	2A A2	1	15,000,000	15,000,525
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		13.500.000	12 500 125	07/22/2014	07/22/2044	Interest Rate Swap			03329A-AE-5	Anchorage Capital CLO Lt-SERIES 2014-5RA CLASS B	1		13,500,135
37023 BITT	Evergreen Basket of Long Fixed Rate	'		,		01/22/2014		Titterest nate onap				OCP CLO 2017-14 Ltd-SERIES 17-14A	'		, ,
57629*BR1	ABS Bank Loans and Corporate Bonds	1		11,400,000	11,350,307	07/22/2014	07/22/2044	Interest Rate Swap			67097Q-AE-5	CLASS A2	1	11,400,000	11,350,307
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		13,400,000	13.310.622	07/22/2014	07/22/2044	Interest Rate Swap			08179L-AC-5	Benefit Street Partners -SERIES 18- 14A CLASS A2	1	13,400,000	13,310,622
	Evergreen Basket of Long Fixed Rate											Madison Park Funding XIV-MDPK 2014-			
57629*BR1	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		12,988,982	13,002,301	07/22/2014	07/22/2044	Interest Rate Swap			55818R-BC-9	14A CRRHIGHBRIDGE LOAN MANAGEME-SERIES	1	12,988,982	13,002,301
57629*BR1	ABS Bank Loans and Corporate Bonds .	1		5,900,000	5,850,782	07/22/2014	07/22/2044	Interest Rate Swap			40436X-AG-2	2014 CLASS BR	1	5,900,000	5,850,782
57629*BR1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		14,500,000	14 504 122	07/22/2014	07/22/2044	Interest Rate Swap			553205-AC-9	MP CLO III LTD-MP3 2013-1A AR	1	14,500,000	14,504,133
	Evergreen Basket of Long Fixed Rate	'	-					·					'		
57629*BR1	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		4,450,000	4,441,060	07/22/2014	07/22/2044	Interest Rate Swap			04018E-AE-1	Ares LIX CLO Ltd-ARES 2021-59A C1 . GT Loan Financing Ltd -SERIES	1	4,450,000	4,441,060
57629*BT7	ABS Bank Loans and Corporate Bonds .	1	125,000,000	20,000,000	57,051,834	07/22/2014	07/22/2044	Interest Rate Swap		37,048,774	36248M-AJ-6	2013–1A CLASS AR	1	20,000,000	20,003,060
57000+077	Evergreen Basket of Long Fixed Rate			45 000 000	45 004 455	07 (00 (00 4	07 (00 (00 44				4005411 40 5	100 01 0 45 1 1 1 100 45 10D		45 000 000	45 004 455
57629*BT7	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	l	-	15,000,000	15,001,455	07/22/2014	07/22/2044	Interest Rate Swap			48251M-AS-5	KKR CLO 15 Ltd-KKR 15 A2R BMM 2019-IA A2 FLOATING COUPON	I	15,000,000	15,001,455
57629*BT7	. ABS Bank Loans and Corporate Bonds .	1		28,047,325	29, 160, 193	07/22/2014	07/22/2044	Interest Rate Swap			06761T-AE-2	2.975000 MATURITY 20311015	1		29, 160, 193
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		16.486.502	20.086.556	07/22/2014	07/22/2044	Interest Rate Swap			06760N-AE-6	BMM 2017-1A B FLOATING COUPON 3.583750 MATURITY 20300115	1	16.486.502	20,086,556
	Evergreen Basket of Long Fixed Rate			, ,	, ,							BABSON CLO LTD-SERIES 17-1A CLASS C	1	, ,	
57629*BT7	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	-	5, 100,000	5, 101,311	07/22/2014	07/22/2044	Interest Rate Swap			06760B-AJ-1		1	5,100,000	5, 101, 311
57629*BT7	. ABS Bank Loans and Corporate Bonds .	1		20,903,622	20,903,622	07/22/2014	07/22/2044	Interest Rate Swap			50079@-MQ-9	KREF Lending VII 2018-5 Term Loan .	1		20,903,622
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	•		4,000,000	4 000 000	07/22/2014	07/22/2044	Interest Rate Swap			41154X-AL-9	Harbor Park CLO, Ltd-HARB 2018-1A C	4	4,000,000	4,000,600
5/629°B1/	Evergreen Basket of Long Fixed Rate	·		4,000,000	4,000,600	07/22/2014		Interest Hate Swap				Bain Capital Credit CLO -BCC 2020-	1	4,000,000	4,000,600
57629*BT7	. ABS Bank Loans and Corporate Bonds .	1		6,500,000	6,505,220	07/22/2014	07/22/2044	Interest Rate Swap			05684C-AC-9	3A B	1	6,500,000	6,505,220
57629*BT7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6.416.672	07/22/2014	07/22/2044	Interest Rate Swap			05684K-AN-7	Bain Capital Credit CLO -BCC 2020- 4A B	1	6,400,000	6,416,672
	Evergreen Basket of Long Fixed Rate			, ,				,				Ballyrock CDO Ltd-BALLY 2020-14A A2		, ,	
57629*BT7	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		4,000,000	4,003,696	07/22/2014	07/22/2044	Interest Rate Swap			05874X-AC-3	SNDPT 2020-1A AR FLOATING COUPON	1	4,000,000	4,003,696
57629*BU4	. ABS Bank Loans and Corporate Bonds .	1	125,000,000	60,000,000	97,048,774	07/22/2014	07/22/2044	Interest Rate Swap		37,048,774	83614X-AQ-4	MATURITY 20340720	1	60,000,000	60,000,000
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		15,989,675	15.996.976	07/22/2014	07/22/2044	Interest Rate Swap			85816L-AA-6	Steele Creek Clo 2018-2 -SERIES 2018-2A CLASS A	1		15.996.976
	Evergreen Basket of Long Fixed Rate		-									MADISON PARK FUNDING LTD-MDPK 2014-			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
57629*BU4	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	-	4,265,118	4,266,120	07/22/2014	07/22/2044	Interest Rate Swap			55818P-AN-0	12A B1R	1	4,265,118	4,266,120
57629*BU4	ABS Bank Loans and Corporate Bonds .	1		10,000,000	10,007,710	07/22/2014	07/22/2044	Interest Rate Swap			87246M-AU-6	BR2	1	10,000,000	10,007,710
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3.700.000	3,700,000	07/22/2014	07/22/2044	Interest Rate Swap			05875J-AC-3	Ballyrock CLO 2019-1 Ltd	1	3,700,000	2 700 000
J1029"DU4	Evergreen Basket of Long Fixed Rate	·		,				miterest nate owap				ALM VII R-2 Ltd-ALM 2013-7R2A A1B2	1		3,700,000
57629*BU4	ABS Bank Loans and Corporate Bonds	1	.	6,400,000	6,400,115	07/22/2014	07/22/2044	Interest Rate Swap			00164B-BE-6	LOW LTD DADTHEDOUGH OFFICE 45:	1	6,400,000	6,400,115
57629*BU4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		5,650,000	5.650.006	07/22/2014	07/22/2044	Interest Rate Swap			50184N-AN-2	LCM LTD PARTNERSHIP-SERIES 15A CLASS BR	1		5,650,006
	Evergreen Basket of Long Fixed Rate			,				·				RRPF Engine Leasing Ltd Senior	•	,	
57629*BU4	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	-	23,000,000	22,414,098	07/22/2014	07/22/2044	Interest Rate Swap			G7332#-AG-8	Secured	2	23,000,000	22,414,098
57629*BU4	. ABS Bank Loans and Corporate Bonds .	1		10,000,000	9,991,110	07/22/2014	07/22/2044	Interest Rate Swap			12563Y-AC-3	-	1	10,000,000	9,991,110
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1	125.000.000	7.000.000	13 000 eeu	07/22/2014	07/22/2044	Interest Rate Swap		36 000 336	04017Q-AE-5	ARES CLO Ltd-SERIES 18-28RA CLASS B	1		7,000,343
	Evergreen Basket of Long Fixed Rate	·		, ,								REGATTA VIII FUNDING LTD-SERIES	1		
57629*BV2	ABS Bank Loans and Corporate Bonds .	1			7,600,000	07/22/2014	07/22/2044	Interest Rate Swap			75888K-AC-8	2017-1A CLASS BTHL Credit Wind River 20-WINDR	1	7,600,000	7,600,000
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1				07/22/2014	07/22/2044	Interest Rate Swap			97315T-AG-7	THL Credit Wind River 20-WINDR 2017-1A CR	1	8,350,000	

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					Replication	on (Syntheti	c Asset) Tra	nsactions Open as of 0	Current Statemen						
		Replication (Syn	thetic Asset) Tra		1		-				of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		Instrument(s) Open				Instrument(s) Held		
		NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	9	10 Book/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,400,000	28,401,193	07/22/2014	07/22/2044	Interest Rate Swap			04017T-AC-3	Ares XXXIR CLO Ltd-SERIES 14-31RA CLASS A2	1		28,401,193
	Evergreen Basket of Long Fixed Rate			, ,	, , ,							Carlyle Global Market St-SERIES 18-	'	, ,	
57629*BV2	ABS Bank Loans and Corporate Bonds	1		7,000,000	7,000,392	07/22/2014	07/22/2044	Interest Rate Swap			14315R-AE-1	4A CLÁSS A2	1	7,000,000	7,000,392
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		5,000,000	4 000 000	07/22/2014	07/22/2044	Interest Rate Swap			94950J-AC-5	Wellfleet CLO Ltd-SERIES 18-1A CLASS B	1	5,000,000	4,999,980
3/029 DV2	Evergreen Basket of Long Fixed Rate	1			4,333,300	01/22/2014	0772272044	miterest hate swap			343000-AU-0	Kingsland Ltd-SERIES 18-8A CLASS A	· · · · · · · · · · · · · · · · · · ·		4,393,300
57629*BV2	ABS Bank Loans and Corporate Bonds .	1		41,930,628	41,979,210	07/22/2014	07/22/2044	Interest Rate Swap			42086P-AC-7		1	41,930,628	41,979,210
57629*BV2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12.474.464	12.474.464	07/22/2014	07/22/2044	Interest Rate Swap			05683H-AC-9	BAIN CAPITAL CREDIT CLO -SERIES 2017-2A CLASS AR	1		12,474,464
37029 072	Evergreen Basket of Long Fixed Rate	1		12,474,404	12,474,404	01/22/2014	01/22/2044	miterest hate swap			030001 - NO-3	Wind River CLO Ltd-SERIES 18-3A			12,474,404
57629*BV2	ABS Bank Loans and Corporate Bonds .	1		9,500,000	9,500,437	07/22/2014	07/22/2044	Interest Rate Swap			88432U-AE-6	CLASS B	1	9,500,000	9,500,437
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50.000.000	7.304.188	20 778 569	08/27/2014	08/27/2044	Interest Rate Swap		13,886,223	78443G-AJ-4	SLM STUDENT LOAN TRUST 2-SERIES 06- 7 CLASS B	1		6,892,345
	Evergreen Basket of Long Fixed Rate	1		, ,								VOYA CLO 2017-4 LTD-SERIES 17-4A	1		
57629*BZ3	ABS Bank Loans and Corporate Bonds .	1		7,900,000	7,855,626	08/27/2014	08/27/2044	Interest Rate Swap			92916Q-AC-6	CLASS B	1		7,855,626
57629*BZ3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		26,689,010	27 004 347	08/27/2014	08/27/2044	Interest Rate Swap			33883G-AA-5	Flatiron CLO 18 Ltd-FLAT 2018-1A A	1		27,004,347
	Evergreen Basket of Long Fixed Rate							·				Canyon CLO 2020-3 Ltd-CANYC 2020-3A			
57629*BZ3	ABS Bank Loans and Corporate Bonds	1		10,000,000	10,009,200	08/27/2014	08/27/2044	Interest Rate Swap			13876R-AE-4	B	1	10,000,000	10,009,200
57629*CA7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1	50.000.000	6,750,000	20, 656, 163	08/27/2014	08/27/2044	Interest Rate Swap		13.906.075	77341D-4F-7	3A CLASS B	1	6,750,000	6,750,088
	Evergreen Basket of Long Fixed Rate											SOUTH CAROLINA STUDENT L-SERIES 15-			
57629*CA7	ABS Bank Loans and Corporate Bonds	1		1, 181,578	1,201,172	08/27/2014	08/27/2044	Interest Rate Swap			83715R-AH-5	A CLASS A	1		1,201,172
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			50079@-MM-8	KREF Lending VII 2018-1 Term Loan .	1		25,000,000
	Evergreen Basket of Long Fixed Rate			,	, ,							CIFC Funding 2014-V Ltd-CIFC 2014-		,	
57629*CA7	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		15, 283, 177	15,500,450	08/27/2014	08/27/2044	Interest Rate Swap			12550A-AT-3	5A A1R2 Babson CLO Ltd 2013-I-SERIES 2013-	1		15,500,450
57629*CA7	ABS Bank Loans and Corporate Bonds .	1		1,995,000	1.986.992	08/27/2014	08/27/2044	Interest Rate Swap			06760E-AC-0	IS CLASS BR	1		1,986,992
	Evergreen Basket of Long Fixed Rate							·				Wellfleet CLO 2018-2 Ltd-WELF 2018-			
57629*CC3	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1	50,000,000	22,454,204	36,322,266	08/27/2014	08/27/2044	Interest Rate Swap		13,821,703	94949J-AA-3	. 2A A1	1	22,454,204	22,500,563
57629*CC3	ABS Bank Loans and Corporate Bonds .	1		15,900,000	15,900,095	08/27/2014	08/27/2044	Interest Rate Swap			74988L-AA-2	A1R2	1		15,900,095
57000+000	Evergreen Basket of Long Fixed Rate			40 475 000	40 475 700	00 (07 (00 4 4	00 (07 (00 44				007000 11 0	Barings CLO Ltd 2018-I-SERIES 18-1A		40, 475, 000	40 475 700
57629*CC3	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		16,475,000	16,4/5,/08	08/27/2014	08/27/2044	Interest Rate Swap			06760G-AA-9	CLASS A1	1		16,475,708
57629*CG4	. ABS Bank Loans and Corporate Bonds .	1	55,000,000	9,875,850	19,632,572	10/06/2014	10/06/2034	Interest Rate Swap		9,632,082	55819B-AN-0	18A BR	1		10,000,490
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20 . 100 . 000	19.922.819	10/06/2014	10/06/2034	Interest Rate Swap			06760G-AB-7	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A2	1		10 000 010
3/029~004	Evergreen Basket of Long Fixed Rate	I		20, 100,000	19,922,819	10/00/2014	10/00/2034	interest hate swap			00/00U-AB-/	Rockford Tower CLO 2017—ROCKT	1		19,922,819
57629*CG4	ABS Bank Loans and Corporate Bonds .	1		22,787,047	23, 105, 221	10/06/2014	10/06/2034	Interest Rate Swap			77341D-AA-5	2017-3A A	1	22,787,047	23, 105, 221
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,100,000	3 060 440	10/06/2014	10/06/2034	Interest Rate Swap			04943A-AG-4	ATLAS SENIOR LOAN FUND L-SERIES 17- 8A CLASS C	1		3,069,440
37029"004	Evergreen Basket of Long Fixed Rate	I		الار,000 د		10/00/2014	10/00/2004	mitorost nate swap			U+343M-MU-4	EdLinc Student Loan Fund-ESLFT	1	ا ۱۷۵٬۰۵۵ , د	
57629*CH2	ABS Bank Loans and Corporate Bonds .	1	100,000,000	10,328,357	37,626,369	10/06/2014	10/06/2044	Interest Rate Swap		27, 172, 037	28108R-AA-0	2017-A A	1		10,454,332
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	TCP DLF VIII 2018 CLO, LLC - Class	1		12,039,344
31029"UNZ	Evergreen Basket of Long Fixed Rate	I		12,009,344	12,039,344	10/00/2014		mitorost nate swap				r	1	12,009,344	12,009,344
57629*CH2	. ABS Bank Loans and Corporate Bonds .	1		6,500,000	6,509,555	10/06/2014	10/06/2044	Interest Rate Swap			13887W-AE-0	CANYC 2019-2A C	1		6,509,555
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4.700.000	4.653.221	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	4,653,221
	Evergreen Basket of Long Fixed Rate			, ,	,,							Elmwood CLO II Ltd-ELMW2 2019-2A CR	1	, ,	
57629*CH2	ABS Bank Loans and Corporate Bonds	1		5,000,000	5,004,445	10/06/2014	10/06/2044	Interest Rate Swap			29001L-AQ-4	0.1 1111 0.414 0.41	1	5,000,000	5,004,445
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		20,000,000	19.984.740	10/06/2014	10/06/2044	Interest Rate Swap			67707C-AS-7	Oak Hill Credit Partners-OAKC 2014- 10RA BR	1		19,984,740
	Evergreen Basket of Long Fixed Rate				,			·				Magnetite VIII Ltd-MAGNE 2014-8A			
57629*CH2	ABS Bank Loans and Corporate Bonds	1		15,000,000	15,000,450	10/06/2014	10/06/2044	Interest Rate Swap			55952Y-AR-8	BR2	1	15,000,000	15,000,450
57629*CH2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		4,400,000	4,400,224	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	4,400,224
	Evergreen Basket of Long Fixed Rate			, ,				·				TICP CLO X LTD-SERIES 18-10A CLASS			
57629*CH2	. ABS Bank Loans and Corporate Bonds .	1		3,600,000	3,599,982	10/06/2014	10/06/2044	Interest Rate Swap			87249C-AE-1	C	1	3,600,000	3,599,982

SCHEDULE DB - PART C - SECTION 1

		Renlication (Syr	thetic Asset) Tra	insactions	Replicati	on (Syntheti	C Asset) Tra	nsactions Open as of t	Current Statement		of the Renl	ication (Synthetic Asset) Trans	actions		I
1	2	3	4	5	6	7	8	Derivative	e Instrument(s) Open		or the repr		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	3.700.781	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	3,700,781
	Evergreen Basket of Long Fixed Rate			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				·				Anchorage Capital CLO 9 -SERIES 16-			
57629*CH2	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		5,000,000	5,000,565	10/06/2014	10/06/2044	Interest Rate Swap			03328W-AL-2	9A CLASS BR	1	5,000,000	5,000,565
57629*CH2	ABS Bank Loans and Corporate Bonds .	1		10,500,000	10,570,935	10/06/2014	10/06/2044	Interest Rate Swap			64034W-AD-7	7A B	1		10,570,935
Need to File with	Evergreen Basket of Long Fixed Rate	47	100.000.000	13.378.939	14.652.771	06/16/2021	06/16/2051	Interest Rate Swap		4 740 005	G6776M-ZZ-9	ORANGE GROVE ENERGY, L.P DELAYED	0	40, 070, 000	40 044 000
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12	100,000,000	13,378,939	14,652,771	06/16/2021	06/16/2051	Interest Hate Swap		1,710,935	G6//6M-ZZ-9	DRAW TE	2	13,378,939	12,941,836
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		1,926,766	1,937,860	06/16/2021	06/16/2051	Interest Rate Swap			247358-BB-9	EAIV Delta MSN 15153	1		1,937,860
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		1,481,802	1.490.843	06/16/2021	06/16/2051	Interest Rate Swap			247358-DD-3	EAIV Delta MSN 15161	1	1.481.802	1,490,843
Need to File with	Evergreen Basket of Long Fixed Rate			, ,	, , ,										
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		1,571,142	1,579,990	06/16/2021	06/16/2051	Interest Rate Swap			247358-PP-3	. Delta Air Lines Inc MSN 15147	1	1,571,142	1,579,990
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		1,571,224	1,586,304	06/16/2021	06/16/2051	Interest Rate Swap			247358-RR-7	EAIV 2017 Delta MSN 15146	1	1,571,224	1,586,304
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		1,481,802	1,490,843	06/16/2021	06/16/2051	Interest Rate Swap			247358-RW-6	EAIV Delta MSN 15162	1	1,481,802	1,490,843
Need to File with	Evergreen Basket of Long Fixed Rate	12		, ,	, , ,										
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		4,623,066	4,828,133	06/16/2021	06/16/2051	Interest Rate Swap			784170-ZZ-8	SFR FTTH SAS Term Loan HIGHER EDUCATION FUNDING-SERIES	3	4,623,066	4,828,133
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		3,962,714	3,857,038	06/16/2021	06/16/2051	Interest Rate Swap			429827-AS-7	2004-1 CLASS B2	1		3,857,038
Need to File with	Evergreen Basket of Long Fixed Rate	47		8,500,000	0 500 670	06/16/2021	06/16/2051	Internal Data Core			87166R-AE-7	Symphony CLO XXI Ltd-SYMP 2019-21A	4	8.500.000	0 500 670
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		8,500,000	8,500,672	06/16/2021	06/16/2051	Interest Rate Swap			8/100H-AE-/	В	I		8,500,672
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		22,500,000	23,832,540	06/16/2021	06/16/2051	Interest Rate Swap			G1093*-AA-7	BIF II SAFE HARBOR HOLDINGS LLC	2	22,500,000	23,832,540
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		40.000.000	40.000.000	06/16/2021	06/16/2051	Interest Rate Swap			50079@-M0-4	KREF Lending VII 2018-3 Term Loan	1	40,000,000	40,000,000
Need to File with	Evergreen Basket of Long Fixed Rate			, ,	, ,									, ,	
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z	250,000,000	10,000,000	16,286,767	06/16/2021	06/16/2051	Interest Rate Swap		6,286,067	48253H-AE-5	. KKR CIO 26 LLC-SERIES 26 CLASS B1 . BAIN CAPITAL CREDIT CLO -SERIES 18-	1	10,000,000	10,000,700
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		28,292,827	28,481,561	06/16/2021	06/16/2051	Interest Rate Swap			05682V-AA-3	2A CLASS A1	1		28,481,561
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		150.800.625	150,800,625	06/16/2021	06/16/2051	Interest Rate Swap			50079@-MR-7	KREF Lending VII - Term Loan Series 2019-6	1	150,800,625	150,800,625
Need to File with	Evergreen Basket of Long Fixed Rate	14		, ,				·				Goldentree Loan Manageme-GLM 2019-	1		
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		11,300,000	11,327,888	06/16/2021	06/16/2051	Interest Rate Swap			38138D-AJ-5	5A C	1	11,300,000	11,327,888
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		10,000,000	10,002,380	06/16/2021	06/16/2051	Interest Rate Swap			03330N-AC-8	2019-11A B	1		10,002,380
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		10,000,000	10 000 050	06/16/2021	06/16/2051	Interest Rate Swap			69700G-AC-6	Palmer Square CLO 2019-1-SERIES 19- 1A CLASS A2	4	10,000,000	
Need to File with	Evergreen Basket of Long Fixed Rate	14		, ,	, , ,							CGMS 2014-3RA A1B FLOATING COUPON	1		
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		10,500,000	10,500,441	06/16/2021	06/16/2051	Interest Rate Swap			14315L-AC-8	1.481380 MATURITY 20310727 CIFC 2021-3A B FLOATING COUPON	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		10,500,000	10,508,442	06/16/2021	06/16/2051	Interest Rate Swap			12564D-AC-8	1.848090 MATURITY 20360715	1	10,500,000	10,508,442
Need to File with	Evergreen Basket of Long Fixed Rate	47		40,000,000			00/40/0054	latarest Data C			00704V 40 0	PLMRS 2021-2A B FLOATING COUPON	4	40,000,000	
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	14		10,000,000	10,010,060	06/16/2021	06/16/2051	Interest Rate Swap			69701X-AC-8	1.755760 MATURITY 20340715 Senior Secured Notes - Term Loan	1	10,000,000	10,010,060
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z	250,000,000	135,435,000	141,751,503	06/16/2021	06/16/2051	Interest Rate Swap		6,316,503	46143#-MO-2	Series 2021-3	1	135,435,000	135,435,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		4.700.000	4.701 354	06/16/2021	06/16/2051	Interest Rate Swap			03330N-AE-4	Anchorage Capital Clo 11-ANCHC 2019-11A C	1	4.700.000	4,701,354
Need to File with	Evergreen Basket of Long Fixed Rate			, ,								HPS Loan Management 13-2-HLM 13A-18			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1/	-	10,490,000	10,490,315	06/16/2021	06/16/2051	Interest Rate Swap			40437L-AG-7	B	1	10,490,000	10,490,315
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		10,000,000	10,000,870	06/16/2021	06/16/2051	Interest Rate Swap			40436Q-AL-6	2016 A1BR	1	10,000,000	10,000,870
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		7.500.000	7 //70 0//2	06/16/2021	06/16/2051	Interest Rate Swap			64132D-AL-2	Neuberger Berman Loan Ad-NEUB 2019- 32A BR	1		7,478,843
Need to File with	Evergreen Basket of Long Fixed Rate	14		, ,	, ,							Neuberger Berman Loan Ad-SERIES 17-	1		
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		4,800,000	4,761,946	06/16/2021	06/16/2051	Interest Rate Swap			64131J-AQ-9	25A CLASS CR	1	4,800,000	4,761,946
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		10,000,000	10,008,100	06/16/2021	06/16/2051	Interest Rate Swap			44932V-AE-2	. ICG US CLO 2019-1 LTD	1		10,008,100
Need to File with	Evergreen Basket of Long Fixed Rate	47		, ,									_		
the NAIC	ABS Bank Loans and Corporate Bonds .	IZ		10,000,000	10,002,690	06/16/2021	06/16/2051	Interest Rate Swap			92918F-AB-0	Voya CLO 2019-3 Ltd	I		10,002,690

SCHEDULE DB - PART C - SECTION 1

		Replication (Syn	thetic Asset) Tra	nsactions	Replication	on (Syntheth	L ASSELJ IIA	nsactions Open as of C	Juneni Statemeni		of the Renl	ication (Synthetic Asset) Trans	sactions		
1	2	3	4	5	6	7	8	Derivative	Instrument(s) Open		or the Nepi		Instrument(s) Held		
'	_				5			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		15,000,000	15,009,375	06/16/2021	06/16/2051	Interest Rate Swap			67098D-AG-8	OHA Credit Funding 4 Ltd	1	15,000,000	15,009,375
Need to File with	Evergreen Basket of Long Fixed Rate											-			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		6,000,000	6,010,338	06/16/2021	06/16/2051	Interest Rate Swap			67098D-AJ-2	OHA Credit Funding 4 Ltd	1	6,000,000	6,010,338
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		35,000,000	35,000,000	06/16/2021	06/16/2051	Interest Rate Swap			50079@-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 .	17		3,885,424	/ 103 883	06/16/2021	06/16/2051	Interest Rate Swap			55819P-AA-7	Madison Park Funding XXXVI Ltd	1	3,885,424	4, 103, 883
Need to File with	Evergreen Basket of Long Fixed Rate											Voya CLO 2014-1 Ltd-INGIM 2014-1A			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z	250,000,000	16,600,000	24,739,698	06/17/2021	06/17/2051	Interest Rate Swap			92915P-AK-1	ABR2	1	16,600,000	16,568,842
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		13,660,000	13,665,423	06/17/2021	06/17/2051	Interest Rate Swap			05363U-AW-3	CLASS CR	1	13,660,000	13,665,423
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		4.993.929	4.999.997	06/17/2021	06/17/2051	Interest Rate Swap			64032V-AB-5	Nelnet Student Loan Trus-NSLT 2020- 5A B	1	4.993.929	4,999,997
Need to File with	Evergreen Basket of Long Fixed Rate	12		, , , , , , ,	4,999,997	00/1//2021	00/1//2031	interest hate swap				RRPF Engine Leasing Ltd Senior	I	, , , , ,	
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		13,000,000	12,502,763	06/17/2021	06/17/2051	Interest Rate Swap			G7332#-AH-6	Secured	2	13,000,000	12,502,763
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		10,000,000	9,930,690	06/17/2021	06/17/2051	Interest Rate Swap			04941Y-AJ-8	2018-11A B	1	10,000,000	9,930,690
Need to File with	Evergreen Basket of Long Fixed Rate	17		17,000,000	17 001 041	00/17/0001	00/17/0051	Latarrat Data Corre			03328W-AJ-7	Anchorage Capital CLO 9 -SERIES 16- 9A CLASS AR	4	17 000 000	17,001,241
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		17,000,000	17,001,241	06/17/2021	06/17/2051	Interest Rate Swap			U3328W-AJ-7	9A CLASS AH	l	17,000,000	17,001,241
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		118,910,143	118,910,143	06/17/2021	06/17/2051	Interest Rate Swap			50079@-MP-1	Term Loan Series 2018-4	1	118,910,143	118,910,143
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			59576#-MM-5	Class A-1 Senior Secured Notes (Carlyle BDC Direct Lending)	1	46.825.397	46,825,397
Need to File with	Evergreen Basket of Long Fixed Rate	_										Wellfleet CLO 2018-3 Ltd-SERIES 18-			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		7,500,000	/,500,795	06/17/2021	06/17/2051	Interest Rate Swap			94951D-AJ-2	. 3A CLASS A2Elmwood CLO III Ltd-ELMW3 2019-3A B	1		7,500,795
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		10,000,000	10,007,650	06/17/2021	06/17/2051	Interest Rate Swap			29002H-AE-9		1	10,000,000	10,007,650
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1	125.000.000	12,740,000	45,356,996	05/04/2017	11/04/2044	Interest Rate Swap		32.616.996	55818X-AY-9	MADISON PARK FUNDING LTD-SERIES 2015-16A CLASS A2R	1	12,740,000	12,740,000
	Evergreen Basket of Long Fixed Rate		20,000,000							22,010,000		BCC 2017-2A AR2 FLOATING COUPON			
57629*CS8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		50,000,000	50,015,700	05/04/2017	11/04/2044	Interest Rate Swap			05683H-AN-5	MATURITY 20340725Octagon Investment Partn-SERIES 19-	1	50,000,000	50,015,700
57629*CS8	ABS Bank Loans and Corporate Bonds .	1		4,400,000	4,400,000	05/04/2017	11/04/2044	Interest Rate Swap			67576P-AE-7	3A CLASS B1	1	4,400,000	4,400,000
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,240,000	12.240.000	05/04/2017	11/04/2044	Interest Rate Swap			03766G-AE-2	APIDOS CLO-SERIES 17-26A CLASS A2 .	1	12,240,000	12,240,000
	Evergreen Basket of Long Fixed Rate				, ,							CATSKILL PARK CLO LTDSERIES 17-1A			
57629*CS8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		11,980,000	11,980,276	05/04/2017	11/04/2044	Interest Rate Swap			149420-AE-1	CLASS A2THL Credit Wind River 20-SERIES 18-	1	11,980,000	11,980,276
57629*CS8	ABS Bank Loans and Corporate Bonds .	1		5,000,000	5,000,255	05/04/2017	11/04/2044	Interest Rate Swap			88434H-AE-3	2A CLASS A2	1	5,000,000	5,000,255
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		23.069.941	22.972.102	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	22.972.102
	Evergreen Basket of Long Fixed Rate			, , , , ,	, ,							Highbridge Loan Manageme-SERIES	_		, ,
57629*CS8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		10,250,000	, ,	05/04/2017	11/04/2044	Interest Rate Swap			44330Q-AB-7	12A-18 CLASS A1B	1	10,250,000	10,201,774
57629*CX7	ABS Bank Loans and Corporate Bonds .	1	150,000,000	9,802,759	39,344,563	12/16/2014	12/16/2044	Interest Rate Swap		29,341,748	39808C-A@-4	GRIDIRON FDG LLC Term Facility	1		10,002,815
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		18, 193, 376	15.594.716	12/16/2014	12/16/2044	Interest Rate Swap			66704J-CB-2	NORTHSTAR EDUCATION FINA-SERIES 07- 1 CLASS B	1		15,594,716
	Evergreen Basket of Long Fixed Rate														
57629*CX7	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	I		17,390,590	17,542,008	12/16/2014	12/16/2044	Interest Rate Swap			55955A-AA-4	. Magnetite XX Ltd-MAGNE 2018-20A A . Anchorage Capital CLO Lt-ANCHC		17,390,590	17,542,008
57629*CX7	ABS Bank Loans and Corporate Bonds .	1		20,000,000	20,001,880	12/16/2014	12/16/2044	Interest Rate Swap			03331J-AA-0	2018-10A A1A	1	20,000,000	20,001,880
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16.200.000	16, 178, 827	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, 178, 827
	Evergreen Basket of Long Fixed Rate			, ,								BABSON CLO LTD-SERIES 17-1A CLASS			
57629*CX7	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	I		6,700,000	6,698,734	12/16/2014	12/16/2044	Interest Rate Swap			06760B-AC-6	PLNRS 2018-1A A2 FLOATING COUPON	I	6,700,000	6,698,734
57629*CX7	ABS Bank Loans and Corporate Bonds .	1		10,000,000	9,919,450	12/16/2014	12/16/2044	Interest Rate Swap			69703P-AC-3	1.639750 MATURITY 20310418	1	10,000,000	9,919,450
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		2,575,000	2.565.135	12/16/2014	12/16/2044	Interest Rate Swap			08179H-AC-4	Benefit Street Partners -BSP 2017- 12A B	1	2,575,000	2,565,135
	Evergreen Basket of Long Fixed Rate												_		
57629*CX7	ABS Bank Loans and Corporate Bonds .	1		16, 138, 158	16,288,243	12/16/2014	12/16/2044	Interest Rate Swap			72403Z-N0-8	PIONEERS GATE LLC 2019-10 DTAOT-B.	2		16,288,243

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					Replication	on (Syntheti	c Asset) Tra	nsactions Open as of Co	urrent Statemen						
		Replication (Syn	thetic Asset) Tra				_				of the Repl	cation (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		Instrument(s) Open				Instrument(s) Held		
		NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	9	Book/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
	Evergreen Basket of Long Fixed Rate											CANYC 2021-2A B1 FLOATING COUPON			
57629*CX7	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			10,000,000	10,026,660	12/16/2014	12/16/2044	Interest Rate Swap			13876X-AG-6	1.905420 MATURITY 20340415 Benefit Street Partners -BSP 2015-	1	10,000,000	10,026,660
57629*CX7	ABS Bank Loans and Corporate Bonds . 1	l		6,425,000	6,410,345	12/16/2014	12/16/2044	Interest Rate Swap			08180X-AQ-5	8A A1BR	1	6,425,000	6,410,345
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		6,000,000	6,000,426	12/16/2014	12/16/2044	Interest Rate Swap			08182B-AE-8	Benefit Street Partners CLO L BAIN CAPITAL CREDIT CLO -SERIES	1	6,000,000	6,000,426
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	·		2,350,000	2,350,000	12/16/2014	12/16/2044	Interest Rate Swap			05683H-AG-0	2017-2A CLASS CR	1	2,350,000	2,350,000
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		1,300,000	1,303,728	12/16/2014	12/16/2044	Interest Rate Swap			33883J-AD-3	Flatiron CLO Ltd-SERIES 19-1A CLASS C	1	1,300,000	1,303,728
57629*CX7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		13,100,000	13,086,677	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	13,086,677
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l	150,000,000	25,000,000	54,040,879	12/16/2014	12/16/2044	Interest Rate Swap		29,040,879	50079@-MO-4	KREF Lending VII 2018-3 Term Loan .	1	25,000,000	25,000,000
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		2,955,707	3, 187,076	12/16/2014	12/16/2044	Interest Rate Swap			194267-AM-2	COLLEGE LOAN CORPORATION-SERIES 2007-1 CLASS B2	1	2,955,707	3, 187, 076
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		34,918,459	35,002,800	12/16/2014	12/16/2044	Interest Rate Swap			04941Y-AC-3	Atlas Senior Loan Fund X-SERIES 18- 11A CLASS A1L	1	34,918,459	35,002,800
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		65,000,000	65,000,000	12/16/2014	12/16/2044	Interest Rate Swap			04624W-AC-1	ASSURANT CLO III LTD-SERIES 2018-2A CLASS A	1	65,000,000	65,000,000
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		9,459,496	9,449,223	12/16/2014	12/16/2044	Interest Rate Swap			48252W-AC-7	KKR CLO LTD 22-SERIES 22A CLASS B .	1	9, 459, 496	9,449,223
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		7,000,000	7,002,765	12/16/2014	12/16/2044	Interest Rate Swap			05618D-AN-4	BABSON CLO LTD-BABSN 2014-IA BR	1	7,000,000	7,002,765
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		2,045,000	2,023,908	12/16/2014	12/16/2044	Interest Rate Swap			056162-AQ-3	Babson CLO Ltd 2015-I-BABSN 2015-IA BR	1	2,045,000	2,023,908
57629*CT6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1	l		3,900,000	3,866,335	12/16/2014	12/16/2044	Interest Rate Swap			69703P-AE-9	Palmer Square CLO 2018-1-PLMRS 2018-1A B	1	3,900,000	3,866,335
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1	Z	250,000,000	36,000,000	47,452,412	06/17/2021	06/17/2051	Interest Rate Swap			39808C-AA-3	Gridiron Fdg LLC Sr Secd Nt	2	36,000,000	39,312,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	Z		25,900,000	25,900,130	06/17/2021	06/17/2051	Interest Rate Swap			14307P-AE-5	Carlyle Global Market St-SERIES C17A CLASS A1BR	1	25,900,000	25,900,130
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	Z		4,439,497	4,440,323	06/17/2021	06/17/2051	Interest Rate Swap			05618D-AL-8	BABSON CLO LTD-BABSN 2014-IA A2R	1	4,439,497	4,440,323
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	Z		15,000,000	14,947,305	06/17/2021	06/17/2051	Interest Rate Swap			05875M-AQ-5	Ballyrock CLO 2019-2 Ltd-SERIES 19- 2A CLASS A2R	1	15,000,000	14,947,305
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	Z		73,000,000	73,000,000	06/17/2021	06/17/2051	Interest Rate Swap			50079@-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 . 1	Z		23,723,055	24,003,864	06/17/2021	06/17/2051	Interest Rate Swap			92917A-AA-4	VOYA 2018-1A A1	1	23,723,055	24,003,864
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	Z		20,000,000		06/17/2021	06/17/2051	Interest Rate Swap			58806P-AC-2	MERCER FIELD CLO LP-MERCL 2017-1A A2	1	20,000,000	20,001,760
Need to File with	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	Z		5,000,000		06/17/2021	06/17/2051	Interest Rate Swap			64034B-AB-7	Nelnet Student Loan Trus-NSLT 2018- 5A B	1	5,000,000	5,007,014
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	Z		22,454,204	,		06/17/2051	Interest Rate Swap			94949J-AA-3	Wellfleet CLO 2018-2 Ltd-WELF 2018- 2A A1	1	22,454,204	22,500,563
Need to File with	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	7		6, 125, 000			06/17/2051	Interest Rate Swap			94950C-AE-6	Wellfleet CLO Ltd-WELF 2021-1A B	1	6,125,000	6, 124, 841
Need to File with	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	7		8,790,000	, ,	06/17/2021	06/17/2051	Interest Rate Swap			55951P-BC-0	Magnetite VII Ltd-MAGNE 2012-7A A2R2	1	8,790,000	8,704,254
Need to File with	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	7		11,100,000	11,041,570		06/17/2051	Interest Rate Swap			124810-AE-5	Cbam 2018-5 Ltd-SERIES 18-5A CLASS	1	11,100,000	11,041,570
Need to File with	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	7	250.000.000	251,000,000	258,015,969		06/18/2051	Interest Rate Swap		7.015.969	57542Z-A7-2	MM Investment Holding Revolver Floating Line	2	251,000,000	251,000,000
Need to File with	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	7	350,000,000	206.348.829	216,000,699		06/18/2051	Interest Rate Swap		, ,,,	67098#-MM-7	OHA Credit Solutions Master Fund I SPV. L.P Fund I Revolver	1	206.348.829	206,348,829
Need to File with	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	7		5,000,000	, ,	06/18/2021	06/18/2051	Interest Rate Swap			94950J-AC-5	Wellfleet CLO Ltd-SERIES 18-1A CLASS B	1	5,000,000	4,999,980
Need to File with	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1			10.150.000		06/18/2021	06/18/2051	Interest Rate Swap			48662N-AC-1	KAYNE CLO-KAYNE 2021-11A B	1	10 . 150 . 000	
Need to File with	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1			9.750.000		06/18/2021	06/18/2051	Interest Hate Swap			48662N-AC-1 36361U-AC-4	GALLATIN CLO LTD-SERIES 17-1A CLASS	4	9,750,000	
the NAIC	MDO DANK LOWNS AND COPPORATE BONDS . 1	۷		9,750,000	9,751,024	00/10/2021	UO/ 18/2051	interest hate swap			3030 IU-AU-4	D	1	9,750,000	9,751,024

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		Penlication (Sym	thetic Asset) Tra	neactions	Replication	on (Syntheti	c Asset) Ira	nsactions Open as of	Current Statemen		of the Dool	cation (Synthetic Asset) Trans	actions		
1	2	Replication (Syn	itnetic Asset) Tra	insactions 5	6	7	8	Derivativ	e Instrument(s) Open		ог ше керг		Instrument(s) Held		
'		3			U	,		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 .	17		10.400.000	10.400.832	06/18/2021	06/18/2051	Interest Rate Swap			67115W-AE-0	OHA Credit Funding 1 LTD-SERIES 18- 1A CLASS A2	1		10,400,832
Need to File with	Evergreen Basket of Long Fixed Rate											Dryden 58 Clo Ltd-DRSLF 2018-58A A1			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		21,757,284	21,947,024	06/18/2021	06/18/2051	Interest Rate Swap			26245R-AA-8	BENEFIT STREET PARTNERS -SERIES	1	21,757,284	21,947,024
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		9,675,000	9,678,125	06/18/2021	06/18/2051	Interest Rate Swap			08179H-AA-8	2017-12A CLASS A1	1	9,675,000	9,678,125
Need to File with	Evergreen Basket of Long Fixed Rate	_													
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		65,000,000	65,251,095	06/18/2021	06/18/2051	Interest Rate Swap			48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A Madison Park Funding XXX-MDPK 2018-	1	65,000,000	65,251,095
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		10,000,000	9,981,150	06/18/2021	06/18/2051	Interest Rate Swap			55817A-AU-8	32A CR	1	10,000,000	9,981,150
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		2.750.000	2.725.591	06/18/2021	06/18/2051	Interest Rate Swap			04015U-AK-4	Ares XXXVIII CLO Ltd-SERIES 2015- 38A CLASS CR	4	2.750.000	2,725,591
Need to File with	Evergreen Basket of Long Fixed Rate	12	-	2,750,000	2,720,391	00/18/2021	06/18/2001	Interest Hate Swap			U4U IOU-AN-4	AIMCO CLO Series 2015-A-SERIES 15-			
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		6,400,000	6,399,987	06/18/2021	06/18/2051	Interest Rate Swap			00900L-AH-7	AA CLASS BR	1	6,400,000	6,399,987
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17	400,000,000	171,285,478	182,413,607	06/18/2021	06/18/2051	Interest Rate Swap		11 128 129	46143#-MN-4	Senior Secured Notes - Term Loan Series 2020-2	1	171, 285, 478	171,285,478
Need to File with	Evergreen Basket of Long Fixed Rate							·				Twinbrook Capital Funding VIII	*		
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		140,563,323	140,563,323	06/18/2021	06/18/2051	Interest Rate Swap			901399-MR-3	DSPV, LLC - Term Loan Rockford Tower CLO 2020ROCKT	1		140,563,323
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		15,000,000	15,012,480	06/18/2021	06/18/2051	Interest Rate Swap			77341E-AC-9	2020-1A B	1	15,000,000	15,012,480
Need to File with	Evergreen Basket of Long Fixed Rate	_										BABSON CLO LTD-SERIES 17-1A CLASS			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		13,500,000	13,501,877	06/18/2021	06/18/2051	Interest Rate Swap			06760B-AE-2	B1	1	13,500,000	13,501,877
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		9,600,000	9,600,941	06/18/2021	06/18/2051	Interest Rate Swap			63941R-AC-4	NAVSL 2019-2A B	1	9,600,000	9,600,941
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		12.700.000	10 040 404	06/18/2021	06/18/2051	Interest Rate Swap			40436X-AE-7	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLAS A2R	4	12.700.000	12,642,494
Need to File with	Evergreen Basket of Long Fixed Rate	12		12,700,000	12,042,494	00/18/2021	06/18/2001	Interest Hate Swap			40430X-AE-7	BlueMountain CLO 2015-3 -BLUEM	I		12,042,494
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		13,900,000	13,815,238	06/18/2021	06/18/2051	Interest Rate Swap			09628J-AN-1	2015-3A A2R	1	13,900,000	13,815,238
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		9.515.617	9 937 705	06/18/2021	06/18/2051	Interest Rate Swap			784170-77-8	SFR FITH SAS Term Loan	3		9,937,705
Need to File with	Evergreen Basket of Long Fixed Rate	14		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			10, 10, 2101 111111					Madison Park Funding Ltd-SERIES 18-	0		
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		7,400,000	7,394,295	06/18/2021	06/18/2051	Interest Rate Swap			55821T-AC-1	30A CLASS BTryon Park CLO Ltd-TPCLO 2013-1A	1		7,394,295
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		1,085,000	1,085,179	06/18/2021	06/18/2051	Interest Rate Swap			89852T-AN-8	A1JR	1	1,085,000	1,085,179
Need to File with	Evergreen Basket of Long Fixed Rate	47		40.504.000	40 705 000	00 (10 (000)	00 (40 (0054				077007 10 0	OHA Credit Partners XIV -OAKC 2017-	_	40 504 000	40.705.000
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		12,581,922	12,725,099	06/18/2021	06/18/2051	Interest Rate Swap			67706X-AG-8	14A B FLOATING COUP	1	12,581,922	12,725,099
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		2,000,000	2,005,736	06/18/2021	06/18/2051	Interest Rate Swap			33883J-AD-3	C	1	2,000,000	2,005,736
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17	200.000.000	9,470,000	15.146.097	06/18/2021	06/18/2051	Interest Rate Swap		E CC1 40E	74989H-AE-2	RRAM 2020-12A A2R2 FLOATING COUPON 1.883750 MATURITY 20360115	4	9.470.000	9,484,612
Need to File with	Evergreen Basket of Long Fixed Rate	14	200,000,000		13, 140,097	00/ 10/ 2021	00/ 10/ 2001	mitorest nate swap			1 +3031 I-ME-Z	SYMP 2019-21A BR FLOATING COUPON	1		
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		9,350,000		06/18/2021	06/18/2051	Interest Rate Swap			87166R-DG-9	MATURITY 20320715	1		9,350,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,200,000	9.200.966	06/18/2021	06/18/2051	Interest Rate Swap			65357L-AL-9	NIAPK 2019-1A BR FLOATING COUPON MATURITY 20320717	1	9.200.000	9,200,966
Need to File with	Evergreen Basket of Long Fixed Rate			,,	,							CIFC 2017-4A BR FLOATING COUPON		,	
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z	-	9,100,000	9, 102, 293	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, 102, 293
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		9, 100,000	9,093,484	06/18/2021	06/18/2051	Interest Rate Swap			42087D-AC-3	2.148550 MATURITY 20340120	1		9,093,484
Need to File with	Evergreen Basket of Long Fixed Rate	47		0.000.000	0.000.007	00/40/0004	00 (40 (0054				004001 441.0	GLM 2020-7A BR FLOATING COUPON	4	0.000.000	
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		9,000,000	9,008,037	06/18/2021	06/18/2051	Interest Rate Swap			38138L-AN-8	1.888250 MATURITY 20340420FIDUS RE LTD FLOATING COUPON	1	9,000,000	9,008,037
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		65,300,000	65,727,780	06/18/2021	06/18/2051	Interest Rate Swap			316502-AA-1	2.918024 MATURITY 20300331	1	65,300,000	65,727,780
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		6,209,836	958 006 9	06/18/2021	06/18/2051	Interest Rate Swap			87289B-AA-2	TCP DLF VIII 2018 CLO, LLC - Class	1	6,209,836	6,209,836
Need to File with	Evergreen Basket of Long Fixed Rate	14	-	, , ,								AVERY POINT IV CLO LTD-SERIES 14-1A			
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		14,071,506	14,075,924	06/18/2021	06/18/2051	Interest Rate Swap			05363U-AU-7	CLASS BR	1	14,071,506	14,075,924
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		16.690.279	15, 199, 015	06/18/2021	06/18/2051	Interest Rate Swap			66704J-AY-4	NORTHSTAR EDUCATION FINA-SERIES 2004-1 CLASS B1	1	16.690.279	15, 199, 015
Need to File with	Evergreen Basket of Long Fixed Rate			, , ,								Regatta Fundinng LtdREG11 2018-1A		, , ,	
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12	-	27,000,000	27,000,945	06/18/2021	06/18/2051	Interest Rate Swap			75887X-AA-5	A	1	27,000,000	27,000,945
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		11,900,000	11,864,764	06/18/2021	06/18/2051	Interest Rate Swap			449258-AA-0	1A CLASS A1	1	11,900,000	11,864,764

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		Penlication (Sym	nthetic Asset) Tra	neactions	Replication	on (Syntheti	ic Asset) Tra	nsactions Open as of	Current Statement		of the Roal	ication (Synthetic Asset) Trans	actions		1
1	2	Replication (Syn	ithetic Asset) Tra	nsactions 5	6	7	8	Derivativa	e Instrument(s) Open		ог ше керг		Instrument(s) Held		
'		3]	J	,	U	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	Evergreen Basket of Long Fixed Rate	47			0 405 500	00 /40 /0004	00 /40 /0054				63942N-AC-2	Navient Student Loan Tru-NAVSL			0 405 500
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		3,200,000	3, 195, 529	06/18/2021	06/18/2051	Interest Rate Swap			63942N-AC-2	. 2021-1A B CIFC Funding 2018-IV Ltd-SERIES 18-	1		3, 195, 529
the NAIC	ABS Bank Loans and Corporate Bonds	1Z		11,200,000	11,200,840	06/18/2021	06/18/2051	Interest Rate Swap			17181T-AC-5	4A CLASS A2	1	11,200,000	11,200,840
Need to File with	Evergreen Basket of Long Fixed Rate											CHENANGO PARK CLO LTD-SERIES 18-1A			
the NAIC	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		16,200,000	16,200,373	06/18/2021	06/18/2051	Interest Rate Swap			16409T-AC-3	CLASS A1B	1	16,200,000	16,200,373
57629*DB4	ABS Bank Loans and Corporate Bonds	1	125,000,000	45,000,000	57,842,867	02/05/2015	02/05/2045	Interest Rate Swap		12,842,867	05683H-AC-9	2017-2A CLASS AR	1	45,000,000	45,000,000
	Evergreen Basket of Long Fixed Rate											OAKC 2021-9A B FLOATING COUPON			
57629*DB4	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		13,600,000	13,613,654	02/05/2015	02/05/2045	Interest Rate Swap			67690A-AG-6	MATURITY 20350719 HPS Loan Management 9-20-HLM 9A-	1	13,600,000	13,613,654
57629*DB4	ABS Bank Loans and Corporate Bonds	1		12,750,000	12,750,548	02/05/2015	02/05/2045	Interest Rate Swap			40436Q-AN-2	2016 A2R	1	12,750,000	12,750,548
	Evergreen Basket of Long Fixed Rate													1	
57629*DB4	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		25,000,000	25,000,500	02/05/2015	02/05/2045	Interest Rate Swap			87249Q-AA-8	TICP CLO Ltd-TICP 2018-11A A Babson CLO Ltd 2013-I-SERIES 2013-	1	25,000,000	25,000,500
57629*DB4	ABS Bank Loans and Corporate Bonds .	1		18,020,110	18,040,665	02/05/2015	02/05/2045	Interest Rate Swap			06760E-AA-4	IA CLASS AR	1	18,020,110	18,040,665
57000400 :	Evergreen Basket of Long Fixed Rate					00 (05 (05 :5	00 (05 (05 :5				070401/ :: -	TICP CLO VI 2016-5 Ltd-TICP 2016-5A			
57629*DB4 Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		15,200,000	15,201,535	02/05/2015	02/05/2045	Interest Rate Swap			87248K-AL-8	BR	1	15,200,000	
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z	300,000,000	11,279,985	13,846,979	06/21/2021	06/21/2051	Interest Rate Swap		2,423,084	78449F-AC-5	PRIVATE ED LN TR 2016-A NT	1	11,279,985	11,423,895
Need to File with	Evergreen Basket of Long Fixed Rate	_										NAVIENT STUDENT LOAN TRU-SERIES 16-			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		22,420,000	23,396,111	06/21/2021	06/21/2051	Interest Rate Swap			63940F-AC-1	2 CLASS A3ECMC GROUP STUDENT LOAN -SERIES	1	22,420,000	23,396,111
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		2,219,070	2,284,111	06/21/2021	06/21/2051	Interest Rate Swap			26827X-AA-1	2016-1A CLASS A	1	2,219,070	2,284,111
Need to File with	Evergreen Basket of Long Fixed Rate											REVOLVING PROM NT - ISSUED SEPT			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z	-	138,388,209	138,388,209	06/21/2021	06/21/2051	Interest Rate Swap			14308@-MM-7	2019	1	138,388,209	138,388,209
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		73,827,574	74,883,308	06/21/2021	06/21/2051	Interest Rate Swap			72403Z-NU-4	PIONEERS GATE LLC 2021-3 FCRT	1	73,827,574	74,883,308
Need to File with	Evergreen Basket of Long Fixed Rate	47		04 000 000	04 440 000	00 (04 (0004	00 (04 (0054				704007 NT 7	DINEEDS SITE II S SSSI S SDTII		04 000 000	04 440 000
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12	-	21,393,306	21,416,839	06/21/2021	06/21/2051	Interest Rate Swap			72403Z-NT-7	PIONEERS GATE LLC 2021-2 OPTN Oak Hill Credit Partners-SERIES 15-	1	21,393,306	21,416,839
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		10,000,000	10,000,350	06/21/2021	06/21/2051	Interest Rate Swap			67109Y-AN-4	12A CLASS A2R	1	10,000,000	10,000,350
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		4.200.000	4 170 004	06/21/2021	06/21/2051	Laterant Data Cons			08180X-AU-6	Benefit Street Partners -BSP 2015- 8A BR	4	4 000 000	4, 173, 994
Need to File with	Evergreen Basket of Long Fixed Rate	12		4,200,000	4, 1/3,994	06/21/2021	06/21/2051	Interest Rate Swap			08 18UA-AU-6	CRESTLINE DENALI CLO XV -SERIES 17-	1		4, 1/3,994
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		6,380,000	6,380,306	06/21/2021	06/21/2051	Interest Rate Swap			22616C-AE-3	1A CLASS C	1		6,380,306
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		10.000.000	10 002 450	06/21/2021	06/21/2051	Interest Rate Swap			04965L-AE-8	ATRIUM XIV LLC-ATRM 14A A2A	1	10,000,000	10,003,450
Need to File with	Evergreen Basket of Long Fixed Rate	14	-			00/21/2021	00/21/2001	microsi nate swap			UHJUJL-ME-0	Anchorage Capital CLO 9 -SERIES 16-	1		10,000,400
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		5,000,000	5,000,565	06/21/2021	06/21/2051	Interest Rate Swap			03328W-AL-2	9A CLASS BR	1	5,000,000	5,000,565
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		9.400.000	9 408 310	06/21/2021	06/21/2051	Interest Rate Swap			08186P-AC-7	Benefit Street Partners CLO X	1	9.400.000	9,408,310
Need to File with	Evergreen Basket of Long Fixed Rate			, , , , , , , , , , , , , , , , , , , ,	, ,							Babson CLO Ltd 2013-I-SERIES 2013-		,	
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		9,050,000	9,031,556	06/21/2021	06/21/2051	Interest Rate Swap			06760E-AE-6	IA CLASS CR	1		9,031,556
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	250,000,000	44.625.000	42,321,237	06/22/2021	06/22/2051	Interest Rate Swap		(2,303.763)	70163#-AA-0	Parliament Funding LLC-Variable Funding Notes	2	44,625,000	44,625,000
Need to File with	Evergreen Basket of Long Fixed Rate			, , ,				·		2,000,.007		,			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		5,600,000	5,639,096	06/22/2021	06/22/2051	Interest Rate Swap			64034N-AB-1	NSLT 2019-2A B	1		5,639,096
the NAIC	Evergreen Basket of Long Fixed Hate 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	Evergreen Basket of Long Fixed Rate			, ,								SMB PRIVATE EDUCATION LO-SMB 2015-B		, ,	
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z	-	11,841,768	11,941,066	06/22/2021	06/22/2051	Interest Rate Swap			78448Q-AD-0	A3BRAZOS HIGHER EDUCATION -SER 2006-2	1	11,841,768	11,941,066
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		2,208,318	2,217,162	06/22/2021	06/22/2051	Interest Rate Swap			10620N-AX-6	STUDENT LN REV NT	1	2,208,318	2,217,162
Need to File with	Evergreen Basket of Long Fixed Rate			, , ,							-	Regatta Fundinng LtdREG11 2018-1A		, ,	
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z	-	13,000,000	13,002,080	06/22/2021	06/22/2051	Interest Rate Swap			75887X-AC-1	BDCLO 2021-1A A2 FLOATING COUPON	1	13,000,000	13,002,080
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		7,100,000	7,100,000	06/22/2021	06/22/2051	Interest Rate Swap			25255D-AE-0	MATURITY 20360715	1		
Need to File with	Evergreen Basket of Long Fixed Rate			, ,								ARES 2017-43A CR FLOATING COUPON			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z	-	7,050,000	7,052,785	06/22/2021	06/22/2051	Interest Rate Swap			04016P-AN-8	MATURITY 20340715 CCOF Onshore Co-Borrower Revolving	1		7,052,785
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		94,000,000	94,000,000	06/22/2021	06/22/2051	Interest Rate Swap			12499#-MM-8	Loan	1	94,000,000	94,000,000

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		Replication (Syn	thetic Asset) Tra	ansactions	Replicati	on (Syntheti	C ASSEL) II a	nsactions Open as of (Current Statement		of the Real	cation (Synthetic Asset) Transa	actions		
1	2	3	4	5	6	7	8	Derivative	e Instrument(s) Open		or the Nepi		Instrument(s) Held		
· '	<u> </u>	Ŭ			ŭ	'		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 .	17		4,999,987	4,999,980	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	4,999,980
Need to File with	Evergreen Basket of Long Fixed Rate	12		4,999,907	4,999,900	00/22/2021	00/22/2031	interest nate swap			0/240W-AW-2	CIFC Funding 2018-I Ltd-SERIES 18-	I		4,999,900
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		7,350,000	7,293,148	06/22/2021	06/22/2051	Interest Rate Swap			12551R-AC-2	1A CLASS B	1		7,293,148
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	47		5.000.000	E 000 0EE	06/22/2021	06/22/2051	Interest Rate Swap			88434H-AE-3	THL Credit Wind River 20-SERIES 18- 2A CLASS A2	4	5,000,000	5,000,255
Need to File with	Evergreen Basket of Long Fixed Rate	12		5,000,000		00/22/2021	00/22/2001	interest hate Swap			88434N-AE-3	2A ULASS A2	I		
the NAIC	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	TCP DLF VIII 2018 CLO Combo Note	2		21,333,333
Need to File with	Evergreen Basket of Long Fixed Rate	47	200.000.000	0 400 470	0 007 745	00 (00 (0004	06/22/2051	1.4. 4.0.4.0		(4.400.005)	HVD004 TT 4	AFROMIAO DE MENICO DA HOR TERMIAN	0	0 400 470	0 404 050
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12	200,000,000			06/22/2021	06/22/2051	Interest Rate Swap		(1,136,605)	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN . NAVIENT STUDENT LOAN TRU-SERIES	2		
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		25,000,000	25,807,583	06/22/2021	06/22/2051	Interest Rate Swap			63940L-AC-8	2016-6A CLASS A3	1	25,000,000	25,807,583
Need to File with	Evergreen Basket of Long Fixed Rate	47			0 007 100	00 (00 (000)	00 (00 (0054				070501 11 5	TICP 2019-13A BR FLOATING COUPON			0 007 400
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	ΙΖ	l	8,000,000		06/22/2021	06/22/2051	Interest Rate Swap			87250A-AL-5	1.819390 MATURITY 20340415 BLUEM 2017-3A B FLOATING COUPON	1		8,007,136
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		8,000,000	7,970,288	06/22/2021	06/22/2051	Interest Rate Swap			09628F-AE-9	1.558750 MATURITY 20300115	1	8,000,000	7,970,288
Need to File with	Evergreen Basket of Long Fixed Rate	47		07 000 000	00 040 004	00 (00 (0004	00 (00 (0054	1.4. 4.0.4.0			050400 AV 4	Steele Creek CLO 2016-1 -SERIES		07 000 000	00 040 004
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	ΙΖ	l	67,200,000	66,816,624	06/22/2021	06/22/2051	Interest Rate Swap			858102-AX-4	2016-1A CLASS AR Steele Creek CLO 2014-1 -SERIES 14-	1	67,200,000	66,816,624
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		20,000,000	20,000,520	06/22/2021	06/22/2051	Interest Rate Swap			85816W-AC-8	1RA CLASS A	1	20,000,000	20,000,520
Need to File with	Evergreen Basket of Long Fixed Rate	47		40.000.000	40.000.450	00 (00 (000)	00 (00 (0054					ATRUM VIV. I O ATRU 444 401		40,000,000	10 000 150
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		10,000,000	10,003,450	06/22/2021	06/22/2051	Interest Rate Swap			04965L-AE-8	ATRIUM XIV LLC-ATRM 14A A2A TCI-Flatiron Clo 2018-1 -TFLAT	I	10,000,000	10,003,450
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		10,000,000	9,971,500	06/22/2021	06/22/2051	Interest Rate Swap			87232A-AN-4	2018-1A BR	1	10,000,000	9,971,500
Need to File with	Evergreen Basket of Long Fixed Rate											Rockford Tower CLO 2019SERIES			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		10,000,000	9,947,290	06/22/2021	06/22/2051	Interest Rate Swap			77342M-AQ-9	2019-1A CLASS B1RHIGHER EDUCATION FUNDING-SERIES	1	10,000,000	9,947,290
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		1,624,104	1,694,813	06/22/2021	06/22/2051	Interest Rate Swap			429827-AK-4	2004-1 CLASS A10	1		1,694,813
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate	47		1,217,917	4 077 050	00 (00 (0004	00 (00 (0054	1.4. 4.0.4.0			429827-AP-3	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A14		4 047 047	4 077 050
Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		1,217,917	1,277,250	06/22/2021	06/22/2051	Interest Rate Swap			429827-AP-3	HIGHER EDUCATION FUNDING-SERIES	I	1,217,917	1,277,250
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		1,145,224	1, 174,088	06/22/2021	06/22/2051	Interest Rate Swap			429827-AB-4	2004-1 CLASS A2	1		1, 174, 088
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		1,676,009	1 606 150	06/22/2021	06/22/2051	Interest Rate Swap			83715A-AJ-8	SOUTH CAROLINA STUDENT L-SR UNSECURED	1		1,686,159
Need to File with	Evergreen Basket of Long Fixed Rate	12		,070,009	,000,139	00/22/2021	06/22/2031	iliterest nate swap			03/ IDA-AJ-0	NELNET STUDENT LOAN TRUS-SERIES	I		,000, 139
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		1,753,133	1,833,017	06/22/2021	06/22/2051	Interest Rate Swap			64033Q-AC-3	2015-2A CLASS B	1		1,833,017
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		619,822	627 520	06/22/2021	06/22/2051	Interest Rate Swap			709163-GJ-2	PENNSYLVANIA ST HGR EDU -SERIES 2006 CL B	1		627,520
Need to File with	Evergreen Basket of Long Fixed Rate			·				·				CIT EDUCATION LOAN TRUST-SERIES			•
the NAIC	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		910, 131		06/22/2021	06/22/2051	Interest Rate Swap			17284L-AB-0	2007-1 CLASS B	1		
Need to File with the NAIC	ABS Bank Loans and Corporate Bonds .	1Z	L	8.275.000		06/22/2021	06/22/2051	Interest Rate Swap			056162-AS-9	Babson CLO Ltd 2015-I-BABSN 2015-IA CR	1	8.275.000	8.206.905
Need to File with	Evergreen Basket of Long Fixed Rate	* *************************************		, .,	, ,							CULLEN/FROST CAP TR II-SUBORDINATED		, ,	, ,
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		22,229,952	24,849,000	06/22/2021	06/22/2051	Interest Rate Swap			230000-AB-7	NOTE	2		24,849,000
the NAIC	ABS Bank Loans and Corporate Bonds	1Z	300,000,000	13,651,047	15,784,243	06/28/2021	06/28/2051	Interest Rate Swap	l	2,675,075	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN .	2	13,651,047	13, 109, 168
Need to File with	Evergreen Basket of Long Fixed Rate											SMB PRIVATE ED LN TR 2015-C LN BCK			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		1,833,788	1,866,573	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		1,866,573
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		5,562,429	5,646,675	06/28/2021	06/28/2051	Interest Rate Swap			78448P-AD-2	BACKED NT A-3	1	5,562,429	5,646,675
Need to File with	Evergreen Basket of Long Fixed Rate	47	1	04 050 000	04 050 000	00 (00 (0004	00 (00 (0054				500700 NN 0	KDEE 1 4: VIII 0040 0 T		04 050 000	04 050 000
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	ΙΖ		31,052,260	1,052,260 لا	06/28/2021	06/28/2051	Interest Rate Swap			50079@-MN-6	KREF Lending VII 2018-2 Term Loan . Benefit Street Partners -BSP 2017-	1	31,052,260	31,052,260
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z	ļ	11,600,000	11,600,058	06/28/2021	06/28/2051	Interest Rate Swap			08179C-AQ-4	11A A2R FLOATING	1	11,600,000	11,600,058
Need to File with	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17	1	2.615.582	0 600 070	06/28/2021	06/28/2051	Interest Rate Swap			00432C-CW-9	ACCESS GROUP INC-SERIES 2005-B CLASS A3	1	2,615,582	2,630,973
Need to File with	Evergreen Basket of Long Fixed Rate	14	·	2,010,062		00/20/2021	00/20/201	initelest nate owap			004020-0W-9	EDUCATIONAL FUNDING OF T-SERIES	1	∠,010,082	2,030,9/3
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		8,831,968	9, 194, 183	06/28/2021	06/28/2051	Interest Rate Swap			28148W-AC-7	2011-1 CLASS B	1		9, 194, 183
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		140,000,000	140.000.000	06/28/2021	06/28/2051	Interest Rate Swap			12503Z-MM-8	CCLF SPV LLC-Revolving Credit Facility	1	140,000,000	140,000,000
Need to File with	Evergreen Basket of Long Fixed Rate	16			170,000,000	55/20/2021	00/20/2001	ייינטוסטנ וומנט טוומף			-	i donn'i ty			
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		46,746,978	46,746,978	06/28/2021	06/28/2051	Interest Rate Swap			03113#-MM-3	AMF Levered II, LLC - Revolver	1	46,746,978	46,746,978

SCHEDULE DB - PART C - SECTION 1

		Poplication (Sym	thetic Asset) Tra	naactiona	Replicati	on (Syntheti	ic Asset) Tra	nsactions Open as of	Current Statemen		of the Dool	ication (Synthetic Asset) Trans	actions		
1	2	Replication (Syr	Imelic Asset) 11a	5	6	7	8	Derivativ	e Instrument(s) Open		ог тве кері		Instrument(s) Held		
'		3	7	3	U	,	0	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 .	17		5.071.757	4,811,857	06/28/2021	06/28/2051	Interest Rate Swap			78442G-0A-7	SLM STUDENT LOAN TRUST-SERIES 2005- 6 CLASS B	1	5.071.757	4,811,857
Need to File with	Evergreen Basket of Long Fixed Rate	12				00/20/2021	00/20/2001	Titterest nate owap			704420 QA 7	GOAL CAPITAL FUNDING TRU-SERIES	'		
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		1,697,122	1,823,194	06/28/2021	06/28/2051	Interest Rate Swap			38021F-AB-7 .	2015-1 CLASS B	2		1,823,194
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		1,709,753	1 7/0 920	06/28/2021	06/28/2051	Interest Rate Swap			28138J-AB-0	EDUCATIONAL SERVICES OF -SERIES 15- 2 CLASS B	1	1,709,753	1,740,839
Need to File with	Evergreen Basket of Long Fixed Rate	12		1,700,700		00/20/2021	00/20/2001	Titterest nate onap			201000 AD 0	SLM STUDENT LOAN TRUST 2003-4 LN	'		1,740,000
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		1,842,312	1,772,923	06/28/2021	06/28/2051	Interest Rate Swap			78442G-GM-2	BKD CTF CL B	2	1,842,312	1,772,923
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		1.378.315	1 //3/ 131	06/28/2021	06/28/2051	Interest Rate Swap			28090A-AB-5	EDUCATIONAL SERVICES OF -2014-4 SERIES B	1		1,434,131
Need to File with	Evergreen Basket of Long Fixed Rate	12		, , ,				Titter out thate onap				Apidos CLO-SERIES 18-29A CLASS A1B	'		
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		7,200,000	7,200,238	06/28/2021	06/28/2051	Interest Rate Swap			03767M-AE-8 .		1		7,200,238
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		8.800.000	8 782 374	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	
Need to File with	Evergreen Basket of Long Fixed Rate			, ,	, ,							Canyon Capital CLO Ltd-CANYC 2012-		, ,	
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		10,500,000	10,500,221	06/28/2021	06/28/2051	Interest Rate Swap			13876J-AE-2	1RA B	1	10,500,000	10,500,221
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		5.000.000	5.005.040	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	5,005,040
Need to File with	Evergreen Basket of Long Fixed Rate	12		,	, ,			Tittorost nato onap				Voya CLO 2019-4 Ltd-VOYA 2019-4A B	'		
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		11,750,000	11,779,422	06/28/2021	06/28/2051	Interest Rate Swap			92918B-AE-3	FLOATING COUPO	1	11,750,000	11,779,422
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17	200.000.000	7.599.013	9 177 410	06/28/2021	06/28/2051	Interest Rate Swap		1.807.753	281397-AP-4	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A1	1	7,599,013	7,369,657
Need to File with	Evergreen Basket of Long Fixed Rate	16	200,000,000	, ,				·		1,007,700					
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		11,913,641	11,440,728	06/28/2021	06/28/2051	Interest Rate Swap			MXP001-TT-1 .	. AEROVIAS DE MEXICO SA USD TERM LN . NORTHSTAR EDUCATION FINA-NEF 2016-1	2	11,913,641	11,440,728
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		335, 160	342 059	06/28/2021	06/28/2051	Interest Rate Swap			66705R-AA-7 .	NURTHSTAR EDUCATION FINA-NEF 2016-1	1		
Need to File with	Evergreen Basket of Long Fixed Rate	12		·	,							EDUCATION LOAN ASSET-BAC-SERIES	'	,	·
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		4,305,276	4, 190, 589	06/28/2021	06/28/2051	Interest Rate Swap			281397-AB-5	2003-1 CLASS A2	1	4,305,276	4, 190, 589
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		3.716.497	3.825.705	06/28/2021	06/28/2051	Interest Rate Swap			64031Q-CK-5	2005-4 CLASS A4R1	2	3,716,497	3,825,705
Need to File with	Evergreen Basket of Long Fixed Rate	16		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								BRAZOS TX HGR EDU AUTH REVENUE BOND	-		
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		4,308,942	4,610,445	06/28/2021	06/28/2051	Interest Rate Swap			106238-LJ-5	EDLINC STUDENT LOAN FUND-SERIES	1		4,610,445
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		5,317,807	5,464,393	06/28/2021	06/28/2051	Interest Rate Swap			28108Q-AB-0 .	2012-1 CLASS B	1	5,317,807	5,464,393
Need to File with	Evergreen Basket of Long Fixed Rate	47		0.050.000	0.044.004	00 (00 (000)	00 (00 (0054				004007 40 0	EDUCATION LOAN ASSET-BAC-SERIES		0.050.000	0.044.004
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	12		2,950,000	2,841,894	06/28/2021	06/28/2051	Interest Rate Swap			281397-AQ-2	2003-2 CLASS 2A2 GOAL CAPITAL FUNDING TR 2010-1	I	2,950,000	2,841,894
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		1,637,106	1,645,680	06/28/2021	06/28/2051	Interest Rate Swap			38021E-AA-2	STUDENT LN BKD NT	1		1,645,680
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		2.472.349	2 001 060	06/28/2021	06/28/2051	Interest Rate Swap			64031Q-CM-1	NELNET STUDENT LOAN TRUS-SERIES 2005-4 CLASS A4R2	2	2,472,349	2,981,069
Need to File with	Evergreen Basket of Long Fixed Rate	14		, , , , ,	∠,961,069	00/20/2021	00/20/2001	milerest nate swap			0403 IQ-UM-1	SLM STUDENT LN TR 2006-5-NOTE CL B	۷	2,412,349	
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		9,896,230	10, 110, 166	06/28/2021	06/28/2051	Interest Rate Swap			83149E-AG-2		1		10, 110, 166
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		13.900.000	13.886.364	06/28/2021	06/28/2051	Interest Rate Swap			26251L-AE-4	Dryden 64 CLO Ltd-DRSLF 2018-64A B	1	13.900.000	13,886,364
Need to File with	Evergreen Basket of Long Fixed Rate	12			, , ,							NSLT 2013-2A B FLOATING COUPON	'	,	
the NAIC	ABS Bank Loans and Corporate Bonds	1Z		28,000,000	27,915,846	06/28/2021	06/28/2051	Interest Rate Swap			64033E-AB-2	1.591500 MATURITY 20520826	1	28,000,000	27,915,846
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		21.864.827	21.665.378	06/28/2021	06/28/2051	Interest Rate Swap			66704J-AF-5	NORTHSTAR LN-TXB-A-3 ADJUSTABLE COUPON .52500 MATURITY 20420401	1	21,864,827	21,665,378
Need to File with	Evergreen Basket of Long Fixed Rate			, ,								SLMA 2003-14 B FLOATING COUPON			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z	-	15, 174,018	14,706,409	06/28/2021	06/28/2051	Interest Rate Swap			78442G-KP-0	0.725750 MATURITY 20651025	1		14,706,409
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		13,600,000	13,600.000	06/28/2021	06/28/2051	Interest Rate Swap			64034X-AB-9	MATURITY 20690725	1	13,600,000	13,600,000
Need to File with	Evergreen Basket of Long Fixed Rate						00 (00 (0:	·				NSLT 2020-1A B FLOATING COUPON			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	ΙΖ		10,100,000	10,451,608	06/28/2021	06/28/2051	Interest Rate Swap			64034G-AB-6	1.841500 MATURITY 20680326	1	10,100,000	10,451,608
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		6,475,923	6,308,385	06/28/2021	06/28/2051	Interest Rate Swap			64031C-AB-8 .	2012-2A CLASS B	1	6,475,923	6,308,385
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		4,493,084	4.444.647	06/28/2021	06/28/2051	Interest Rate Swap			78442G-PS-9	SLM STUDENT LOAN TRUST-SERIES 2005- 5 CLASS B	•	4,493,084	4 444 047
Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	14	-	4,493,084	4,444,64/	00/20/2021	00/20/2051	interest mate swap			/8442U-PS-9	ASSURANT CLO LTD-ASRNT 2018-1A A	1	4,493,084	4,444,647
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		16,275,000	16,276,920	06/28/2021	06/28/2051	Interest Rate Swap			04623T-AA-3		1		16,276,920
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		3,000,000	3 000 405	06/28/2021	06/28/2051	Interest Rate Swap			89852T-AN-8 _	Tryon Park CLO Ltd-TPCLO 2013-1A A1JR	1	3,000,000	3,000,495
THE NATE	NDO DAIN LUAIS AND COLPULATE BONGS.	14		000,000, د	, 000, 495	00/20/2021	00/20/2001	initerest hate swap			030321-NN-0	A IUN	<u> 1</u>	, ۵,000,000	3,000,495

SCHEDULE DB - PART C - SECTION 1

		Replication (Syn	thetic Asset) Tra	ansactions	Replication	on (Syntheti	C ASSEL) II a	nsactions Open as of 0	Surrent Statement		of the Renl	ication (Synthetic Asset) Trans	eactions		
1	2	3	4	5	6	7	8	Derivative	Instrument(s) Open		or the Nepi		Instrument(s) Held		
'	-	Ŭ			ŭ			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 .	17		5,000,000	5,013,345	06/28/2021	06/28/2051	Interest Rate Swap			06744N-AG-2	BARDOT CLO, LTD	1	5,000,000	5,013,345
Need to File with	Evergreen Basket of Long Fixed Rate											•			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		13,000,000	12,915,682	06/28/2021	06/28/2051	Interest Rate Swap			21623P-AC-1	COOK PARK CLO LTD-COOK 2018-1A A2 . Navient Student Loan Tru-NAVSL	1	13,000,000	12,915,682
the NAIC	ABS Bank Loans and Corporate Bonds .	17		2,000,000	1.997.206	06/28/2021	06/28/2051	Interest Rate Swap			63942N-AC-2	2021-1A B	1	2,000,000	1,997,206
Need to File with	Evergreen Basket of Long Fixed Rate			, ,											
the NAIC	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1Z		8,400,000	8,400,193	06/28/2021	06/28/2051	Interest Rate Swap			48252Y-AE-9	KKR CLO 23 Ltd-KKR 23 B	1		8,400,193
57629*DE8	ABS Bank Loans and Corporate Bonds .	1	125,000,000	10,920,838	31,676,748	12/06/2016	12/06/2046	Interest Rate Swap		21, 189, 414	MXP001-TT-1	. AEROVIAS DE MEXICO SA USD TERM LN .	2		10,487,334
	Evergreen Basket of Long Fixed Rate											SOUTH CAROLINA STUDENT L-SERIES			
57629*DE8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		12,645,477	12,863,351	12/06/2016	12/06/2046	Interest Rate Swap			83715R-AG-7	2014-1 CLASS B	1	12,645,477	12,863,351
57629*DE8	ABS Bank Loans and Corporate Bonds .	1		5,058,651	5.198.240	12/06/2016	12/06/2046	Interest Rate Swap			784420-AE-1	1 CLASS B	1		5, 198, 240
	Evergreen Basket of Long Fixed Rate				,							SLM STUDENT LOAN TRUST-SERIES 2005-			
57629*DE8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		3,229,955	3, 173, 233	12/06/2016	12/06/2046	Interest Rate Swap			78442G-QT-6	8 CLASS B	1	3,229,955	3, 173, 233
57629*DE8	ABS Bank Loans and Corporate Bonds .	1		19,300,000	19.222.568	12/06/2016	12/06/2046	Interest Rate Swap			15033E-AC-2	9A CLASS A2	1	19,300,000	19,222,568
	Evergreen Basket of Long Fixed Rate				, ,.							KEYCORP STUDENT LOAN TRU-SERIES			
57629*DE8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		53,961	53,718	12/06/2016	12/06/2046	Interest Rate Swap			493268-AU-0	1999-B CLASS CTFS	1	53,961	53,718
57629*DE8	ABS Bank Loans and Corporate Bonds .	1		2.645.000	2.588.167	12/06/2016	12/06/2046	Interest Rate Swap			63938E-AE-4	2014-1 CLASS B	1		2,588,167
	Evergreen Basket of Long Fixed Rate			, ,	,							NELNET STUDENT LOAN TRUS-SERIES			
57629*DE8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		2,323,777	2,181,055	12/06/2016	12/06/2046	Interest Rate Swap			64031A-AJ-5	2006-3 CLASS B	1		2, 181, 055
57629*DE8	ABS Bank Loans and Corporate Bonds .	1		6.310.858	6.625.917	12/06/2016	12/06/2046	Interest Rate Swap			63939L-AC-1	2015–3 CLASS B	1		6,625,917
	Evergreen Basket of Long Fixed Rate			, , ,								NELNET STUDENT LOAN TRUS-SERIES			
57629*DE8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		3,336,120	3,410,818	12/06/2016	12/06/2046	Interest Rate Swap			64033J-AB-1	2014-1A CLASS B	1	3,336,120	3,410,818
57629*DE8	ABS Bank Loans and Corporate Bonds .	1		2.609.309	2,415,598	12/06/2016	12/06/2046	Interest Rate Swap			194266-AE-2	2005–2 CLASS B	1		2,415,598
	Evergreen Basket of Long Fixed Rate											NELNET STUDENT LOAN TRUS-SERIES			
57629*DE8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		3, 190, 113	3,298,323	12/06/2016	12/06/2046	Interest Rate Swap			64033N-AB-2	2014-5A CLASS B	1		3,298,323
57629*DE8	ABS Bank Loans and Corporate Bonds .	1		1,950,843	1,945,180	12/06/2016	12/06/2046	Interest Rate Swap			78442G-LJ-3	- 3 CLASS B	1		1,945,180
57000+050	Evergreen Basket of Long Fixed Rate			2 252 202	0 400 474	10 (00 (00 10	10 (00 (00 10				040001 10 4	NELNET STUDENT LOAN TRUS-SERIES		0.050.000	0 400 474
57629*DE8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	I		3,250,000	3, 108, 474	12/06/2016	12/06/2046	Interest Rate Swap			64032A-AB-1	2012-1A CLASS B			3, 108, 474
57629*DE8	ABS Bank Loans and Corporate Bonds .	1		989,303	989,831	12/06/2016	12/06/2046	Interest Rate Swap			64032F-AH-7	2007-2A CLASS A4A2	1		989,831
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	4		2.991.652	3.031.282	12/06/2016	12/06/2046	Interest Rate Swap			64033L-AD-2	NELNET STUDENT LOAN TRUS-SERIES 2014-2A CLASS B		2.991.652	3,031,282
3/029"DE0	Evergreen Basket of Long Fixed Rate	I		2,991,002		12/00/2010	12/00/2040	Interest hate Swap			04033L-AD-2	NELNET STUDENT LOAN TRUS-SERIES	1		
57629*DE8	ABS Bank Loans and Corporate Bonds .	1		3,240,000	3, 196, 328	12/06/2016	12/06/2046	Interest Rate Swap			64033K-AB-8	2014-3A CLASS B	1	3,240,000	3, 196, 328
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		14.750.000	14.741.947	12/06/2016	12/06/2046	Interest Rate Swap			03767M-AG-3	Apidos CLO-SERIES 18-29A CLASS A2 .	1	14,750,000	14.741.947
	Evergreen Basket of Long Fixed Rate	1		, , ,				interest hate swap				Magnetite VIII Ltd-MAGNE 2014-8A			, ,
57629*DE8	ABS Bank Loans and Corporate Bonds	1		4,500,000	4,495,563	12/06/2016	12/06/2046	Interest Rate Swap			55952Y-AT-4	. CR2	1	4,500,000	4,495,563
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		6.700.000	6.664.108	12/06/2016	12/06/2046	Interest Rate Swap			04015U-AJ-7	Ares XXXVIII CLO Ltd-SERIES 15-38A CLASS BR	1	6,700,000	6,664,108
	Evergreen Basket of Long Fixed Rate			, ,	,										
57629*DE8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		3,000,000	2,999,988	12/06/2016	12/06/2046	Interest Rate Swap			48250R-BN-5	. KKR CLO 12 Ltd-KKR 12 BR2 OCP CLO Ltd-SERIES 18-15A CLASS A2	1	3,000,000	2,999,988
57629*DE8	ABS Bank Loans and Corporate Bonds .	1		14,250,000	14,251.140	12/06/2016	12/06/2046	Interest Rate Swap			67112K-AB-5	OUT OLU LIU-SENIES 18-13A CLASS AZ	1		14,251,140
	Evergreen Basket of Long Fixed Rate						00 (45 (05 :=					AmerisourceBergen Corp-SENIOR			
57629*DM0	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	250,000,000	7,632,679	44,844,369	09/15/2017	09/15/2047	Interest Rate Swap		36,638,245	03073E-AM-7	UNSECURED	Z		8,206,124
57629*DM0	ABS Bank Loans and Corporate Bonds .	1		17,647,990	19,024,236	09/15/2017	09/15/2047	Interest Rate Swap			29364N-AS-7	NOTE	1		19,024,236
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,815,000	0.010.000	09/15/2017	09/15/2047	Interest Rate Swap			05684L-AG-0	Bain Capital Credit CLO-BCC 2021-1A	1	9,815,000	9,818,200
31029"DINU	Evergreen Basket of Long Fixed Rate	1				09/13/201/	03/13/204/	interest nate swap			UJUO4L-NU-U	RENAISSANCERE FINANCE-SR UNSECURED	¹		
57629*DM0	ABS Bank Loans and Corporate Bonds .	1		26,920,514	29,294,340	09/15/2017	09/15/2047	Interest Rate Swap			75972Y-AA-9		1		29,294,340
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9.500.000	0 V0U EV3	09/15/2017	09/15/2047	Interest Rate Swap			33882G-AJ-7	Flatiron Clo 17 Ltd-FLAT 2017-1A CR	1	9,500,000	9,490,643
01023 DINO	nuo ualin Lualio aliu Uulipulate Donas .		ļ			03/ 13/ 20 1/	03/ 13/ 204/	I III DI COL HALE OWAP			00002U-AJ-1	k	[!		

SCHEDULE DB - PART C - SECTION 1

		Poplication (Syr	nthetic Asset) Tra	neactions	Replication	on (Syntheti	c Asset) Tra	nsactions Open as of	Current Statemen		of the Bonl	ication (Synthetic Asset) Trans	actions		
1	2	3	1 4	5	6	7	8	Derivativ	e Instrument(s) Open		ог ше кері		Instrument(s) Held		
'	2	3	4	3	O	,	0	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*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	1		3.200.000	3, 135, 213	09/15/2017	09/15/2047	Interest Rate Swap			22615E-AE-0	Crestline Denali CLO Ltd-SERIES 2018-1A CLASS C	1		3, 135, 213
	Evergreen Basket of Long Fixed Rate			,_,_,,								OHA Loan Funding 2013-2 -OHALF			
57629*DM0	ABS Bank Loans and Corporate Bonds	١		8,000,000	8,006,304	09/15/2017	09/15/2047	Interest Rate Swap			67104L-AG-2	2013–2A CR	1	8,000,000	8,006,304
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	1		14.000.000	1/ 001 100	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	14,001,190
	Evergreen Basket of Long Fixed Rate			, ,				Tittorost nato onap						, ,	
57629*DM0	ABS Bank Loans and Corporate Bonds . 1	١		52,951,816	52,951,816	09/15/2017	09/15/2047	Interest Rate Swap			50079@-MO-4	KREF Lending VII 2018-3 Term Loan .	1	52,951,816	52,951,816
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	1		28,225,437	29 360 700	09/15/2017	09/15/2047	Interest Rate Swap			629394-AA-5	. NTC CAPITAL I-UNSECURED BOND	2		29,360,700
	Evergreen Basket of Long Fixed Rate			, ,,				·				Neuberger Berman Loan Ad-SERIES			
57629*DM0	ABS Bank Loans and Corporate Bonds . 1	١		5,400,000	5,400,832	09/15/2017	09/15/2047	Interest Rate Swap			64130H-AQ-4	2017-24A CLASS CR	1	5,400,000	5,400,832
57629*DM0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	1		10.316.905	12 019 443	09/15/2017	09/15/2047	Interest Rate Swap			00206R-GL-0	AT&T Inc-SENIOR UNSECURED	2		12,019,443
	Evergreen Basket of Long Fixed Rate			, , , ,									_		
57629*DM0	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	1	-	21,006,765	22,602,785	09/15/2017	09/15/2047	Interest Rate Swap			00928Q-AQ-4	AIRCASTLE LTD-SENIOR UNSECURED	2	21,006,765	22,602,785
57629*DM0	ABS Bank Loans and Corporate Bonds . 1	l		21,661,163	23,265,655	09/15/2017	09/15/2047	Interest Rate Swap			29365T-AF-1	Entergy Texas Inc-SECURED	2	21,661,163	23,265,655
	Evergreen Basket of Long Fixed Rate											UNITED AIRLINES 2016-2 C-FIRST LIEN			
57629*DM0	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		16,600,328	16,570,279	09/15/2017	09/15/2047	Interest Rate Swap			90933J-AA-9	-	3	16,600,328	16,570,279
57629*DL2	ABS Bank Loans and Corporate Bonds . 2	2	250,000,000	1,501,803	38,721,709	09/15/2017	09/15/2047	Interest Rate Swap		37,049,375	031162-CJ-7	AMGEN INC-SENIOR UNSECURED	2		1,672,334
	Evergreen Basket of Long Fixed Rate											JB HUNT TRANSPRT SVCS-SENIOR	_		
57629*DL2	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate			176,027	187,603	09/15/2017	09/15/2047	Interest Rate Swap			445658-CD-7	. UNSECURED NOTE	2		187,603
57629*DL2	ABS Bank Loans and Corporate Bonds . 2	2		22, 178,821	25,589,056	09/15/2017	09/15/2047	Interest Rate Swap			456866-AM-4	INGERSOLL-RAND CO-DEBENTURE	2	22,178,821	25,589,056
	Evergreen Basket of Long Fixed Rate												_		
57629*DL2	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate	?		16,284,828	16,3/3,910	09/15/2017	09/15/2047	Interest Rate Swap			664397-AK-2	EVERSOURCE ENERGY-UNSECURED NOTE Kingsland Ltd-SERIES 18-8A CLASS A	2		
57629*DL2	ABS Bank Loans and Corporate Bonds . 2	2		164,627,632	164,818,375	09/15/2017	09/15/2047	Interest Rate Swap			42086P-AC-7		1	164,627,632	164,818,375
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 2	•		5,900,000	E 000 10E	09/15/2017	09/15/2047	Interest Rate Swap			05875M-AS-1	Ballyrock CLO 2019-2 Ltd-SERIES 19- 2A CLASS BR		5,900,000	5,868,105
37029"DL2	Evergreen Basket of Long Fixed Rate					09/13/201/	09/13/204/	iliterest nate swap			U3073M-A3-1	DIGITAL REALTY TRUST LP-SENIOR	1		
57629*DL2	ABS Bank Loans and Corporate Bonds . 2	2		17,843,027	20,230,833	09/15/2017	09/15/2047	Interest Rate Swap			25389J-AQ-9	UNSECURED	2	17,843,027	20,230,833
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 2)		1.820.427	2 012 310	09/15/2017	09/15/2047	Interest Rate Swap			465077-AK-1	ISRAEL ELECTRIC CORP LTD-SECURED NOTE	2	1,820,427	2,012,310
	Evergreen Basket of Long Fixed Rate			, ,								VALLEY NATIONAL BANCORP-		, ,	
57629*DL2	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate	2	-	6,465,505	7,028,691	09/15/2017	09/15/2047	Interest Rate Swap			919794-AB-3	SUBORDINATED NOTE	2	6,465,505	7,028,691
57629*DL2	ABS Bank Loans and Corporate Bonds . 2)		13,929,625	17,003,129	09/15/2017	09/15/2047	Interest Rate Swap			042735-AK-6	Arrow Electronics Inc-DEBENTURE	2	13,929,625	17,003,129
	Evergreen Basket of Long Fixed Rate							,							
57629*DP3	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate	?	250,000,000	7,393,728	44,914,620	09/15/2017	09/15/2047	Interest Rate Swap		37,268,644	00287Y-AL-3	AbbVie Inc-SENIOR UNSECURED NOTE	2		7,645,976
57629*DP3	ABS Bank Loans and Corporate Bonds . 2	2		3,402,528	3,473,403	09/15/2017	09/15/2047	Interest Rate Swap			04352E-AA-3	Ascension Health-SENIOR UNSECURED .	1	3,402,528	3,473,403
57629*DP3	Evergreen Basket of Long Fixed Rate			5, 173, 122	E 00E 00E	09/15/2017	09/15/2047	Latarrat Data Corr			195869-AP-7	COLONIAL DIDELINE OO OD INGEGUDED	4	5, 173, 122	5,685,635
3/029°DF3	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate	:	·	5, 1/3, 122	5,685,635	09/ 10/201/	09/ 10/204/	Interest Rate Swap		·	193009-AP-/	COLONIAL PIPELINE CO-SR UNSECURED . DISCOVER FINANCIAL SVS-SENIOR	1		
57629*DP3	ABS Bank Loans and Corporate Bonds . 2	2		47,682,512	53,930,282	09/15/2017	09/15/2047	Interest Rate Swap			254709-AM-0	UNSECURED	2		53,930,282
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 2)		9.524.256	0 8/18 277	09/15/2017	09/15/2047	Interest Rate Swap			444859-BA-9	Humana Inc-SENIOR UNSECURED NOTE	2	9.524.256	9,848,377
0.020 0.0	Evergreen Basket of Long Fixed Rate			, , ,				mitorost nate onap				MOSAIC CO/THE-SENIOR UNSECURED NOTE			
57629*DP3	ABS Bank Loans and Corporate Bonds . 2	2		8,943,894		09/15/2017	09/15/2047	Interest Rate Swap			61945C-AA-1	Dissipation in OCALION INFOCUENCE MATE	2		8,970,427
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2	2		5.319.158	5,454.865	09/15/2017	09/15/2047	Interest Rate Swap			09247X-AJ-0	BlackRock Inc-SENIOR UNSECURED NOTE	1	5.319.158	5,454,865
	Evergreen Basket of Long Fixed Rate											Steele Creek CLO 2016-1 -SERIES			
57629*DP3	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate	2	-	66,300,000	65,921,759	09/15/2017	09/15/2047	Interest Rate Swap			858102-AX-4	2016-1A CLASS AR	1	66,300,000	65,921,759
57629*DP3	ABS Bank Loans and Corporate Bonds . 2	2		43,035,106	52, 168, 519	09/15/2017	09/15/2047	Interest Rate Swap			341081-FG-7	BOND	1		52, 168, 519
570004055	Evergreen Basket of Long Fixed Rate						00 (45 (00 :=				050001 :	Bain Capital Credit CLO -BCC 2018-			
57629*DP3	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate	2		8,800,000		09/15/2017	09/15/2047	Interest Rate Swap			05683L-AC-0	1A A2COX COMMUNICATIONS INC-SENIOR	1	8,800,000	
57629*DP3	ABS Bank Loans and Corporate Bonds . 2	2		11,646,682	12,692,182	09/15/2017	09/15/2047	Interest Rate Swap			224044-CG-0	UNSECURED	2	11,646,682	12,692,182

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					Replicati	on (Syntheti	c Asset) Tra	nsactions Open as c	of Current Statemen						
	-		thetic Asset) Tra			1					of the Repl	cation (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		ive Instrument(s) Open				Instrument(s) Held		
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
	Evergreen Basket of Long Fixed Rate											Penske Truck Leasing Co -SENIOR			
57629*DP3	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate			15,271,836	16,777,877	09/15/2017	09/15/2047	Interest Rate Swap			709599-AZ-7	UNSECURED	2		16,777,877
57629*DP3	. ABS Bank Loans and Corporate Bonds . 2	!		20,360,336	23,296,965	09/15/2017	09/15/2047	Interest Rate Swap			98389B-AV-2	Xcel Energy Inc-SENIOR UNSECURED	2	20,360,336	23,296,965
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 2		250,000,000	16,894,074	54,882,675	09/15/2017	09/15/2047	Interest Rate Swap		36,775,288	00774M-AB-1	AERCAP IRELAND CAPITAL D-SENIOR UNSECURED	2	16,894,074	18,107,387
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2)		18.410.979	20 . 147 . 166	09/15/2017	09/15/2047	Interest Rate Swap			378272-AL-2	GLENCORE FUNDING LLC-SR UNSECURED	2	18,410,979	20 , 147 , 166
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 2	1		50,420,272		09/15/2017	09/15/2047	Interest Rate Swap			191216-CY-4	Coca-Cola Co/The-SENIOR UNSECURED .	1	50,420,272	
	Evergreen Basket of Long Fixed Rate														
57629*DN8	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate			16,492,364	17,891,541	09/15/2017	09/15/2047	Interest Rate Swap			09778P-AA-3	Bon Secours Mercy Health-SECURED O'REILLY AUTOMOTIVE INC-SENIOR	1	16,492,364	17,891,541
57629*DN8	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate	!		18,579,965	20,795,205	09/15/2017	09/15/2047	Interest Rate Swap			67103H-AF-4	UNSECURED	2	18,579,965	20,795,205
57629*DN8	ABS Bank Loans and Corporate Bonds . 2	!		1,617,469	1,795,212	09/15/2017	09/15/2047	Interest Rate Swap			806851-AG-6	UNSECURED	2	1,617,469	1,795,212
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 2			5,441,161	5,912,654	09/15/2017	09/15/2047	Interest Rate Swap			75625Q-AD-1	Reckitt Benckiser Treasu-SENIOR UNSECURED	1		5,912,654
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 2			23,058,742	25.489.260	09/15/2017	09/15/2047	Interest Rate Swap			465077-AK-1	ISRAEL ELECTRIC CORP LTD-SECURED NOTE	2	23,058,742	25,489,260
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 2	,		15.782.813	10 502 6/2	09/15/2017	09/15/2047	Interest Rate Swap			23338V-AE-6	DTE Electric Co-SECURED	1		18,583,642
	Evergreen Basket of Long Fixed Rate			, ,				·							
57629*DN8	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate			71,036,436		09/15/2017	09/15/2047	Interest Rate Swap			458140-AK-6	INTEL CORP-SENIOR UNSECURED NOTE Brookfield Finance Inc-SENIOR	1		86,399,683
57629*DN8	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate	!			9,570,154	09/15/2017	09/15/2047	Interest Rate Swap			11271L-AC-6	UNSECURED	1		
57629*DN8	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate	!		1,792,702	1,809,191	09/15/2017	09/15/2047	Interest Rate Swap			20162R-AB-8	BOND	1	1,792,702	1,809,191
57629*DN8	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate	!		682,212		09/15/2017	09/15/2047	Interest Rate Swap			40728T-AA-1	HAMILTON COLLEGE-UNSECURED	1	682,212	921, 126
57629*DN8 Awaiting PPN	ABS Bank Loans and Corporate Bonds . 2 Sovereign Bond of Brazil	? 	5,000,000	1,909,160		09/15/2017 12/21/2020	09/15/2047 06/20/2026	Interest Rate Swap 5 Yr Credit Default Swap	(252.932)	(154.898)	75625Q-AE-9 912810-RP-5	UNSECURED	1	1,909,160	2,157,297 11,817,969
Awaiting PPN	Sovereign Bond of Mexico	Z	20,000,000	23,857,428	25,972,936	12/21/2020	06/20/2026	5 Yr Credit Default Swap	(126,328)	57,696	912833-LL-2	US TREASURY-STRIP COUPON RECEIPT	1	23,983,756	25,915,240
Awaiting PPN		7	30,000,000	34,609,760		12/21/2020	06/20/2026	5 Yr Credit Default Swap	(370,557)		912810-RV-2	US TREASURY N/B-UNSECURED	1	34,980,317	41,598,046
Awaiting PPN	Sovereign Bond of India 2	Z	40,000,000	31, 188, 001		12/21/2020	06/20/2026	5 Yr Credit Default Swap		495,253	912810-RV-2	US TREASURY N/B-UNSECURED	1	30,982,566	36,843,984
Awaiting PPN	Sovereign Bond of India	Z		14,891,424	17,419,922	12/21/2020	06/20/2026	5 Yr Credit Default Swap			912810-RU-4	US TREASURY N/B-UNSECURED	1	14,891,424	17,419,922
57629*DX6	Corporate Bonds		200,000,000	55,883,689	(3,232,373)	11/07/2018	11/07/2048	Interest Rate Swap		(71,892,376)	882508-BD-5	UNSECURED	1	55,883,689	68,660,003
57629*DX6	Corporate Bonds			48,992,693	60,394,227	11/07/2018	11/07/2048	Interest Rate Swap			745332-CG-9	PUGET SOUND ENERGY INC-SECURED	1	48,992,693	60,394,227
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds1	l		48,658,944	59, 122, 286	11/07/2018	11/07/2048	Interest Rate Swap			81373P-AA-1	Securian Financial Group-SENIOR UNSECURED	1	48,658,944	59, 122, 286
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	l		54,595,050	65,200,401	11/07/2018	11/07/2048	Interest Rate Swap			92826C-AF-9	VISA INC-SR UNSECURED	1	54,595,050	65,200,401
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	l		37,278,880	48,730,322	11/07/2018	11/07/2048	Interest Rate Swap			670346-AH-8	NUCOR CORP-SENIOR UNSECURED NOTE	1	37,278,880	48,730,322
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds		300.000.000	57,241,911		11/08/2018	11/08/2048	Interest Rate Swap		(106,889,347)			1	57,241,911	74,045,561
	Evergreen Basket of Floating Rate		300,000,000	, ,						(100,009,347)		CME Group Inc-SENIOR UNSECURED			
57629*DW8	Corporate Bonds	l		58,500,227	68,881,760	11/08/2018	11/08/2048	Interest Rate Swap			00440E-AW-7	ACE INA HOLDINGS-SR UNSECURED EXXON MOBIL CORPORATION-SR	1	58,500,227	68,881,760
57629*DW8	Corporate Bonds			1,013,395	1, 165, 960	11/08/2018	11/08/2048	Interest Rate Swap			30231G-AW-2	UNSECURED	1	1,013,395	1, 165, 960
57629*DW8	Corporate Bonds 1	l		58, 115, 139	70, 186, 515	11/08/2018	11/08/2048	Interest Rate Swap			037833-BX-7	APPLE INC-SENIOR UNSECURED	1	58, 115, 139	70, 186, 515
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	l		56,377,104	64, 287, 188	11/08/2018	11/08/2048	Interest Rate Swap			91324P-CR-1	UNITEDHEALTH GROUP INC-SR UNSECURED	1	56,377,104	64,287,188
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	l		76,904,013		11/08/2018	11/08/2048	Interest Rate Swap			023135-AQ-9	AMAZON.COM INC-SR UNSECURED	1	76,904,013	86,420,311
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds			11,320,734	13.684.751	11/08/2018	11/08/2048	Interest Rate Swap			438516-BS-4	Honeywell International -SENIOR	1	11,320,734	
	Evergreen Basket of Floating Rate			, , ,	, , ,										
57629*DW8	Corporate Bonds 1	l	L	10,000,000	10,038,850	11/08/2018	11/08/2048	Interest Rate Swap			12511A-AC-8	CBAM Ltd-CBAM 2020-13A B1	1	10,000,000	10,038,850

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		5 " " (0			Replication	on (Syntheti	c Asset) Tra	nsactions Open as of C	urrent Statemen		5				
1		Replication (Synt	thetic Asset) Tra		6	7	0	Davide attica	l==t=======t/=\ O====		of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	/	8	Derivative	Instrument(s) Open		40		Instrument(s) Held	45	10
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	Hook/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
57629*DW8	Evergreen Basket of Floating Rate Corporate Bonds	1		6,700,000	6.705.950	11/08/2018	11/08/2048	Interest Rate Swap			09630Q-AC-5	BlueMountain CLO XXX Ltd-SERIES 20- 30A CLASS B	1	6,700,000	6,705,950
37029"Dillo	Evergreen Basket of Floating Rate					11/06/2016	11/00/2040	Tillerest hate Swap			09030Q-AC-3	APPLE INC FIXED COUPON 2.650000	I		
57629*DW8	Corporate Bonds	l		18,142,333	18, 102, 478	11/08/2018	11/08/2048	Interest Rate Swap			037833-DW-7	MATURITY 20500511	1	18, 142, 333	18, 102, 478
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1	160,000,000	37,915,763	(14,066,156)	11/08/2018	11/08/2048	Interest Rate Swap		(57,225,403	575634-AT-7	MASSACHUSETTS ELECTRIC-SENIOR UNSECURED	2	37,915,763	43, 159, 247
37029 DQ1	Evergreen Basket of Floating Rate		100,000,000		(14,000,130)	11/00/2010	11/00/2040	interest hate swap		(37,223,403) 3/3004-KI-/		2		
57629*DQ1	Corporate Bonds	l		35,402,381	41,089,353	11/08/2018	11/08/2048	Interest Rate Swap			45138L-BD-4	IDAHO POWER CORP-SECURED NOTE	1	35,402,381	41,089,353
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		29.323.073	34.112.033	11/08/2018	11/08/2048	Interest Rate Swap			29246Q-AB-1	Empresa de Transporte de-SENIOR UNSECURED	1	29,323,073	34,112,033
	Evergreen Basket of Floating Rate				, ,							ROCHE HOLDING INC-SENIOR UNSECURED			
57629*DQ1	Corporate Bonds Evergreen Basket of Floating Rate	1		27,755,366	34,776,929	11/08/2018	11/08/2048	Interest Rate Swap			771196-BH-4 .	NOTE	1	27,755,366	34,776,929
57629*DQ1	Corporate Bonds	1		30,747,835	36,738,463	11/08/2018	11/08/2048	Interest Rate Swap			437076-BH-4	Home Depot Inc/Ine-SENTOR UNSECURED	1	30,747,835	36,738,463
	Evergreen Basket of Floating Rate							·							
57629*DQ1	Corporate Bonds Evergreen Basket of Floating Rate			24,642,086	31,007,748	11/08/2018	11/08/2048	Interest Rate Swap			578454-AD-2	MAYO CLINIC-UNSECURED	1	24,642,086	31,007,748
57629*DQ1	Corporate Bonds	1		17,599,250	19,347,640	11/08/2018	11/08/2048	Interest Rate Swap			571676-AH-8 .	. Mars Inc-SENIOR UNSECURED	1		19,347,640
E7000+DU0	Evergreen Basket of Floating Rate		160,000,000	00 000 170	(2.087.445)	10/10/0010	10/10/0040	Internal Data Core		(45, 474, 114	828807-CZ-8 .	SIMON PROPERTY GROUP LP-SENIOR UNSECURED		00 000 170	40,000,000
57629*DU2	Corporate Bonds Evergreen Basket of Floating Rate	l	160,000,000	36,932,173	(2,087,445)	12/10/2018	12/10/2048	Interest Rate Swap		(45,474,114	828807-02-8 .	BURLINGTN NORTH SANTA FE-SENIOR	I		43,386,669
57629*DU2	Corporate Bonds	l		32,885,864	40,285,588	12/10/2018	12/10/2048	Interest Rate Swap			12189L-BB-6 .	UNSECURED	1	32,885,864	40,285,588
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1		33.997.475	41.007.331	12/10/2018	12/10/2048	Interest Rate Swap			391382-AB-4	GREAT-WEST LIFECO FINANC-SENIOR UNSECURED	1	33,997,475	41,007,331
37029 002	Evergreen Basket of Floating Rate					12/ 10/ 20 10	12/ 10/ 2040	interest hate swap			331302-AD-4	INDIANAPOLIS PWR & LIGHT-SECURED	1		
57629*DU2	Corporate Bonds	l		30,534,400	37,215,042	12/10/2018	12/10/2048	Interest Rate Swap			455434-BR-0	BOND	1	30,534,400	37,215,042
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1		54,365,151	67,717,497	12/10/2018	12/10/2048	Interest Rate Swap			002824-BH-2	ABBOTT LABORATORIES-SENIOR UNSECURED	1		67,717,497
	Evergreen Basket of Floating Rate							·							
57629*EP2	Corporate Bonds Evergreen Basket of Floating Rate	l	165,000,000	60,539,392	30,823,557	02/04/2019	02/04/2049	Interest Rate Swap		(41, 186, 944	68389X-AM-7 .	ORACLE CORP-SENIOR UNSECURED NOTE . Caterpillar Inc-SENIOR UNSECURED	2		72,010,501
57629*EP2	Corporate Bonds	l		63,289,477		02/04/2019	02/04/2049	Interest Rate Swap			149123-CB-5	BOND	1	63,289,477	
	Evergreen Basket of Floating Rate											GLAXOSMITHKLINE CAP INC-SR			
57629*EP2	Corporate Bonds Evergreen Basket of Floating Rate	l		68,050,029	84,378,668	02/04/2019	02/04/2049	Interest Rate Swap			377372-AE-7	UNSECURED	1		84,378,668
57629*EP2	Corporate Bonds	l		21,722,046	26,348,239	02/04/2019	02/04/2049	Interest Rate Swap			983024-AN-0	Wyeth LLC-NOTE	1	21,722,046	26,348,239
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	302.882.965	57.019.138	20.233.024	07/29/2020	07/29/2021	TRS Bond Index		(54.941.602	539830-AW-9	Lockheed Martin Corp-SENIOR UNSECURED NOTE	1	57,019,138	75, 174, 626
	Evergreen Basket of Long Fixed Rate	l		, ,,	,,					(34,841,602			1		
57629* FW6	ABS Bank Loans and Corporate Bonds .	l		95,361,842	96,067,520	07/29/2020	07/29/2021	TRS Bond Index			72403Z-NP-5	PIONEERS GATE LLC 2019-9 DTAOT-A	1	95,361,842	96,067,520
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,064,279	1.066.586	07/29/2020	07/29/2021	TRS Bond Index			89153V-AB-5	Total Capital Internatio-SENICR UNSECURED NOTE	1	1,064,279	1,066,586
	Evergreen Basket of Long Fixed Rate				, ,							KANSAS CITY POWER & LT-SENIOR			
57629* FW6	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	l		1,492,384	1,559,570	07/29/2020	07/29/2021	TRS Bond Index			485134-BN-9	UNSECURED NOTE	1	1,492,384	1,559,570
57629* FW6	ABS Bank Loans and Corporate Bonds .	١		13,989,734	16,274,718	07/29/2020	07/29/2021	TRS Bond Index			52107Q-AJ-4	Lazard Group LLC-SENIOR UNSECURED .	2	13,989,734	16,274,718
57000± 5#2	Evergreen Basket of Long Fixed Rate			40 000 4=-	40 704 415	07.00.0000	07 (00 (0001	T00 D			707004 10 6	RIO TINTO FIN USA LTD-SENIOR		40 000 4==	40 704
57629* FW6	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	l		13,693,172		07/29/2020	07/29/2021	TRS Bond Index			767201-AD-8 .	. UNSECURED NOTE	1		16,731,440
57629* FW6	ABS Bank Loans and Corporate Bonds .	l		1,377,259	1,697,159	07/29/2020	07/29/2021	TRS Bond Index			12189L-AW-1 .	UNSECURED	1	1,377,259	1,697,159
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		15.668.524	16.544.547	07/29/2020	07/29/2021	TRS Bond Index			03076C-AH-9	Ameriprise Financial Inc-SENIOR UNSECURED	1	15,668,524	16,544,547
	Evergreen Basket of Long Fixed Rate			, , ,									1		
57629* FW6	ABS Bank Loans and Corporate Bonds	l		13,466,789	14,687,029	07/29/2020	07/29/2021	TRS Bond Index			92928Q-AE-8	WEA Finance LLC-SENIOR UNSECURED	2	13,466,789	14,687,029
57629* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9.025.564	9.756 116	07/29/2020	07/29/2021	TRS Bond Index			373298-CF-3	GEORGIA-PACIFIC LLC-SENIOR UNSECURED NOTE	1	9,025,564	9,756,116
	Evergreen Basket of Long Fixed Rate			,								INTERCONTINENTALEXCHANGE-SENIOR		, ,	
57629* FW6	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		8,272,933	8,836,469	07/29/2020	07/29/2021	TRS Bond Index			45866F-AA-2	. UNSECURED NOTE	2	8,272,933	8,836,469
57629* FW6	ABS Bank Loans and Corporate Bonds .	l		12,920,642	13,077,202	07/29/2020	07/29/2021	TRS Bond Index			908906-AC-4	MUFG AMERICAS HLDGS CURP-SENTOR UNSECURED NOTE	1	12,920,642	13,077,202
	Evergreen Basket of Long Fixed Rate												_	, ,	
57629* FW6	ABS Bank Loans and Corporate Bonds .	l		5,245,208	5,264,120	07/29/2020	07/29/2021	TRS Bond Index			020002-AZ-4	ALLSTATE CORP-SR UNSECURED	1	5,245,208	5, 264, 120

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		Poplication (Syn	nthetic Asset) Tra	neactions	Replication	on (Syntheti	c Asset) Tra	nsactions Open as of (Jurrent Statemen		of the Donl	ication (Synthetic Asset) Trans	actions		
1	2	3	1 4	5	6	7	8	Derivative	Instrument(s) Open		ог ше керг		Instrument(s) Held		
'	_	J	7		Ü	,	· ·	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* FW6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		265, 219	266.656	07/29/2020	07/29/2021	TRS Bond Index			12189L-A0-4	Burlington Northern Sant-SENIOR UNSECURED	1		266,656
	Evergreen Basket of Long Fixed Rate													'	
57629* FW6	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		26,716,894	30,372,203	07/29/2020	07/29/2021	TRS Bond Index			448814-EJ-8	HYDRO-QUEBEC-NOTE	1	26,716,894	30,372,203
57629* FW6	ABS Bank Loans and Corporate Bonds .	1		12,400,000		07/29/2020	07/29/2021	TRS Bond Index			38138D-AG-1	5A B	1		12,411,470
57000± 5#0	Evergreen Basket of Long Fixed Rate				50.075.000	07 (00 (0000	07 (00 (000)	TD0 D			07000# 10 5	RRPF Engine Leasing Ltd Senior			50.075.000
57629* FW6 Need to File with	ABS Bank Loans and Corporate Bonds Evergreen Basked of Long Fixed Rate	1		60,000,000	59,875,080	07/29/2020	07/29/2021	TRS Bond Index			G7332#-AD-5	Secured	2	60,000,000	59,875,080
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z	282,968,750	4,760,839	16,399,557	06/08/2021	06/08/2022	TRS Bond Index		11, 123, 909	571748-AZ-5	UNSECURED	2	4,760,839	5,275,648
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		5.524.038	8.080 808	06/08/2021	06/08/2022	TRS Bond Index			69353R-E0-7	PNC Bank NA-SENIOR UNSECURED	1	5.524.038	6.089.808
Need to File with	Evergreen Basked of Long Fixed Rate	12		, , ,								BP Capital Markets Ameri-SENIOR			, ,
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds Evergreen Basked of Long Fixed Rate	1Z	-	10,479,803	11,047,944	06/08/2021	06/08/2022	TRS Bond Index			10373Q-AL-4	UNSECURED	1		11,047,944
the NAIC	ABS Bank Loans and Corporate Bonds	1Z		3,031,405	3,388,705	06/08/2021	06/08/2022	TRS Bond Index			00440E-AV-9	ACE INA HOLDINGS-SR UNSECURED	1	3,031,405	3,388,705
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	47		17.335.015	10 005 117	06/08/2021	06/08/2022	TRS Bond Index			52107Q-AG-0	LAZARD GROUP LLC-SENIOR UNSECURED.	٥		19,065,117
Need to File with	Evergreen Basked of Long Fixed Rate	12		17,333,013	19,000,117	00/08/2021	06/08/2022	INS BONG INGEX			32107Q-AG-0	LAZARD GROUP LLC-SENTOR UNSECURED.	2		19,000,117
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		17,246,822	19,210,012	06/08/2021	06/08/2022	TRS Bond Index			780082-AD-5	Royal Bank of Canada-SUBORDINATED .	1		19,210,012
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	17		18.679.702	20, 198, 015	06/08/2021	06/08/2022	TRS Bond Index			00830Y-AB-7	Africa Finance Corp-SENIOR UNSECURED	1		20, 198, 015
Need to File with	Evergreen Basked of Long Fixed Rate			, .,											
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds Evergreen Basked of Long Fixed Rate	1Z	-	13,098,430	14,931,133	06/08/2021	06/08/2022	TRS Bond Index			74340X-BH-3	Prologis LP-SENIOR UNSECURED	1		14,931,133
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		5,705,585	6,055,065	06/08/2021	06/08/2022	TRS Bond Index			845743-BP-7	SOUTHWESTERN PUBLIC SERV-SECURED	1	5,705,585	6,055,065
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	17		14.000.000	12 005 002	06/08/2021	06/08/2022	TRS Bond Index			67592R-AC-7	Wells Fargo-OCT53 2021-1A B	4	14.000.000	
Need to File with	Evergreen Basked of Long Fixed Rate	12		14,000,000		00/06/2021	00/00/2022	ino build illuex			0/392N-AU-/	UNITED PARCEL SERVICE IN-SENIOR	· · · · · · · · · · · · · · · · · · ·	14,000,000	13,990,902
the NAIC	ABS Bank Loans and Corporate Bonds	1Z		29, 174, 916	35,651,229	06/08/2021	06/08/2022	TRS Bond Index			911312-AJ-5	UNSECURED NOTE	1	29, 174, 916	35,651,229
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7.500.000		06/08/2021	06/08/2022	TRS Bond Index			06654D-AB-3	Banner Health-UNSECURED	1	7,500,000	7,677,351
Need to File with	Evergreen Basked of Long Fixed Rate											BANK OF AMERICA CORP-SENIOR			
the NAIC Need to File with	ABS Bank Loans and Corporate Bonds Evergreen Basked of Long Fixed Rate	12	-	3,048,171	3,308,196	06/08/2021	06/08/2022	TRS Bond Index			06051G-GA-1	UNSECURED	1	3,048,171	3,308,196
the NAIC	ABS Bank Loans and Corporate Bonds .	1Z		121,719,835	121,719,835	06/08/2021	06/08/2022	TRS Bond Index			57542Z-A7-2	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	17		15.000.000	14,977,320	06/08/2021	06/08/2022	TRS Bond Index			67102Q-AZ-1	OHA Credit Partners VII -SERIES 2012-7A CLASS BR3	1		14,977,320
	Evergreen Basket of Long Fixed Rate	14		, ,								Twin Brook Capital Funding I WSPV,	1		
57629*EE7	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	250,000,000	44,601,557	70,054,347	07/31/2019	07/31/2049	Interest Rate Swap		25,452,790	90139P-AB-5	Twin Brook Capital Funding II WSPV,	1		44,601,557
57629*EE7	ABS Bank Loans and Corporate Bonds .	1		42,778,438	42,778,438	07/31/2019	07/31/2049	Interest Rate Swap			90139Q-AB-3	LLC	1	42,778,438	42,778,438
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24.450.000	QA ECO A70	07/31/2019	07/31/2049	Interest Rate Swap			72403Z-NL-4	PIONEERS GATE LLC 2019-6 AXIS Note	1	24,450,000	24,562,470
	Evergreen Basket of Long Fixed Rate	l		, , ,								ANCHC 2020-15A AR FLOATING COUPON	1		
57629*EE7	ABS Bank Loans and Corporate Bonds	1	-	50,000,000	50,000,000	07/31/2019	07/31/2049	Interest Rate Swap			03329F-AN-4	MATURITY 20340720BAIN CAPITAL CREDIT CLO -SERIES 18-	1	50,000,000	50,000,000
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		21,343,712	21,486.090	07/31/2019	07/31/2049	Interest Rate Swap			05682V-AA-3	BAIN CAPITAL CREDIT CLO -SERIES 18- 2A CLASS A1	1	21,343,712	21,486,090
	Evergreen Basket of Long Fixed Rate	4		, , ,				·				WINDR 2018-3A A2 FLOATING COUPON	_		
57629*EE7	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	I	-	30,000,000	30,003,060	07/31/2019	07/31/2049	Interest Rate Swap			88432U-AC-0	1.638250 MATURITY 20310120 KREF 2018-FL1 LTD-KREF 2018-FL1 D	1	30,000,000	30,003,060
57629*EE7	ABS Bank Loans and Corporate Bonds .	1		3,430,000	3,434,305	07/31/2019	07/31/2049	Interest Rate Swap			48275P-AJ-0	2010 121 213 10121 2010 121 0	2		3,434,305
57629*EE7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		44.062.161	52 345 676	07/31/2019	07/31/2049	Interest Rate Swap			341081-FR-3	Florida Power & Light Co-SECURED	1	44.062.161	52,345,676
	Evergreen Basket of Long Fixed Rate	•		, ,										, ,	
57629*EF4	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1	250,000,000	84,000,000	110,549,775	07/31/2019	07/31/2049	Interest Rate Swap		25,944,975	72403Z-MX-9	PIONEERS GATE LLC 2017-1 FNBM	1	84,000,000	84,604,800
57629*EF4	ABS Bank Loans and Corporate Bonds .	1		68,000,000	68,262,684	07/31/2019	07/31/2049	Interest Rate Swap			48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A	1	68,000,000	68,262,684
E7000+FF4	Evergreen Basket of Long Fixed Rate	4		05 000 005			07/04/0040	Internal Data C			704007 111 4	PIONEERS GATE LLC 2019-3 BWCONA	4	05 000 005	
57629*EF4	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		85,390,625		07/31/2019	07/31/2049	Interest Rate Swap			72403Z-NI-1	Note	1		85,493,094
57629*EF4	ABS Bank Loans and Corporate Bonds .	1		7,625,000	7,630,292	07/31/2019	07/31/2049	Interest Rate Swap			48250E-AE-5	KKR CLO 30 Ltd-KKR 30A B1	1		7,630,292

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					Replication	on (Syntheti	c Asset) Tra	nsactions Open as of C	Surrent Statemen						
		Replication (Syn	thetic Asset) Tra			-	0	D. C. C.	1		of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	/	8		Instrument(s) Open		4.0		Instrument(s) Held		40
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
57629*EF4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	4		7,000,000	7.019.446	07/31/2019	07/31/2049	Interest Rate Swap			38136N-AE-6	Goldentree Loan Manageme-GLM 2020-	4	7,000,000	7,019,446
3/029°EF4	Evergreen Basket of Long Fixed Rate	l		7,000,000		07/31/2019	07/31/2049	Interest Hate Swap			38 130N-AE-0	. ВА С	l		
57629*EQ0	ABS Bank Loans and Corporate Bonds . : Evergreen Basket of Long Fixed Rate	1	250,000,000	3,410,242	29,235,297	08/01/2019	08/01/2049	Interest Rate Swap		25,390,205	207597-EJ-0	Connecticut Light & Powe-SECURED Goldman Sachs Group Inc/-SENIOR	1	3,410,242	3,845,092
57629*EQ0	ABS Bank Loans and Corporate Bonds .	1		14,308,589	14,493,078	08/01/2019	08/01/2049	Interest Rate Swap			38141G-GS-7	UNSECURED NOTE	2		14,493,078
	Evergreen Basket of Long Fixed Rate				. =										. =
57629*EQ0	ABS Bank Loans and Corporate Bonds	1		1,591,855	1, /06, 132	08/01/2019	08/01/2049	Interest Rate Swap			771196-BK-7	ROCHE HOLDING INC-SR UNSECURED	1	1,591,855	1,706,132
57629*EQ0	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		365,897	367,512	08/01/2019	08/01/2049	Interest Rate Swap			02265Q-AA-6	Amal Ltd Ex Im Bk Gtd Sr Nt Advocate Health & Hospit-UNSECURED	1		367,512
57629*EQ0	ABS Bank Loans and Corporate Bonds	1		11,560,174	11,980,159	08/01/2019	08/01/2049	Interest Rate Swap			007589-AE-4	Advocate Hearth & Hospit-ONSECONED	1	11,560,174	11,980,159
0.020 240	Evergreen Basket of Long Fixed Rate					00, 0 1, 2010	00, 0 1, 20 10 11111	Interest nate onap			00.000 /12 1				
57629*EQ0	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		3,319,912	3,778,132	08/01/2019	08/01/2049	Interest Rate Swap			78409V-AM-6	S&P Global Inc-SENIOR UNSECURED	1	3,319,912	3,778,132
57629*EQ0	ABS Bank Loans and Corporate Bonds .	1		10,968,150	11,526,779	08/01/2019	08/01/2049	Interest Rate Swap			67080L-AA-3	Nuveen LLC-SENIOR UNSECURED	1		11,526,779
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		212,924	214,204	08/01/2019	08/01/2049	Interest Rate Swap			02377A-AA-6	AMER AIRLN 14-1 A PTT-SECURED NOTE	3	212,924	214,204
57629*EQ0	Evergreen Basket of Long Fixed Rate	4		10.856.192	11.419.280	08/01/2019	08/01/2049	Interest Date Core			12572Q-AJ-4	. CME Group Inc-SENIOR UNSECURED	4	10,856,192	11,419,280
	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	·		, , , ,	, ,			Interest Rate Swap				CAMDEN PROPERTY TRUST-SENIOR			
57629*EQ0	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		2,671,485	2, /80, /36	08/01/2019	08/01/2049	Interest Rate Swap			133131-AT-9	UNSECURED NOTE REID	1	2,671,485	2,780,736
57629*EQ0	ABS Bank Loans and Corporate Bonds	1		10,409,447	10 903 992	08/01/2019	08/01/2049	Interest Rate Swap			828807-DE-4	UNSECURED	1	10,409,447	10,903,992
0.020 Eq0	Evergreen Basket of Long Fixed Rate					00, 0 1, 20 10	00, 0 1, 20 10 11111	orocc nate onap				510200125			
57629*EQ0	ABS Bank Loans and Corporate Bonds .	1		10,148,047	12,865,905	08/01/2019	08/01/2049	Interest Rate Swap			039483-AN-2	. Archer-Daniels-Midland C-NOTE	1		12,865,905
57000+500	Evergreen Basket of Long Fixed Rate			0 500 400		00 (04 (0040	00 (04 (00 40					General Dynamics Corp-SENIOR	_	0 500 400	
57629*EQ0	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		3,592,133	3,944,493	08/01/2019	08/01/2049	Interest Rate Swap			369550-BG-2	UNSECURED	1		3,944,493
57629*EQ0	ABS Bank Loans and Corporate Bonds .	1		10.000.000	10.003.950	08/01/2019	08/01/2049	Interest Rate Swap			13876L-AL-1	MATURITY 20340715	1		10,003,950
	Evergreen Basket of Long Fixed Rate			, ,											
57629*EQ0	ABS Bank Loans and Corporate Bonds .	1		10,005,324	10,406,102	08/01/2019	08/01/2049	Interest Rate Swap			448814-DX-8	HYDRO-QUEBEC-DEBENTURE	1	10,005,324	10,406,102
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		125,068	13/ 053	08/01/2019	08/01/2049	Interest Rate Swap			46625H-KC-3	. JPMorgan Chase & Co-SR UNSECURED	1	125,068	134,053
	Evergreen Basket of Long Fixed Rate	·		125,000		00/01/2013	00/01/2043	Interest nate onap			4002311 NO 3	. di moi gari chase a co dri divocconico	· · · · · · · · · · · · · · · · · · ·		
57629*EQ0	ABS Bank Loans and Corporate Bonds .	1		5,712,225	6, 171, 481	08/01/2019	08/01/2049	Interest Rate Swap			29364W-AM-0	ENTERGY LOUISIANA LLC 1ST MTD BD	1		6, 171, 481
57000+500	Evergreen Basket of Long Fixed Rate			40,000,000	40.005.000	00 (04 (0040	00 (04 (00 40				057001/ 10 0	Baker Hughes a GE Co LLC-SENIOR		40.000.000	40.005.000
57629*EQ0	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		12,308,668	12,395,368	08/01/2019	08/01/2049	Interest Rate Swap			05723K-AD-2	UNSECURED	1		12,395,368
57629*EQ0	ABS Bank Loans and Corporate Bonds .	1		7,933,164	7,953,154	08/01/2019	08/01/2049	Interest Rate Swap			055451-AQ-1	UNSECURED	1		7,953,154
	Evergreen Basket of Long Fixed Rate											KEENAN DEV ASSOCS TENN LLC LEASE			
57629*EQ0	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		3,508,566	3,478,934	08/01/2019	08/01/2049	Interest Rate Swap			48730P-AC-4	REV BD 2005	1		3,478,934
57629*EQ0	ABS Bank Loans and Corporate Bonds	1		3.810.271	3.979.786	08/01/2019	08/01/2049	Interest Rate Swap			931142-EE-9	Walmart Inc-SENIOR UNSECURED	1	3,810,271	3.979.786
	Evergreen Basket of Long Fixed Rate	•		, ,											, ,
57629*EQ0	ABS Bank Loans and Corporate Bonds .	1	ļ	3,256,462	3,411,041	08/01/2019	08/01/2049	Interest Rate Swap			88579Y-BC-4	3M Co-SENIOR UNSECURED	1	3,256,462	3,411,041
E7000+E00	Evergreen Basket of Long Fixed Rate			00 400 077	05 400 004	00 (04 (0040	00 /04 /00 40	Latarrat Data C			000007 40 5	Africa Finance Corp-SENIOR		00 400 077	05 400 004
57629*EQ0	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	I		23, 189, 277	25,499,681	08/01/2019	08/01/2049	Interest Rate Swap			00830Y-AC-5	UNSECURED	I	23, 189, 277	25,499,681
57629*EQ0	ABS Bank Loans and Corporate Bonds	1		38,207,908	46, 171,046	08/01/2019	08/01/2049	Interest Rate Swap			039483-BM-3	UNSECURED	1	38,207,908	46, 171, 046
	Evergreen Basket of Long Fixed Rate		1									OHA Loan Funding 2013-2 -OHALF			
57629*EQ0	ABS Bank Loans and Corporate Bonds .	1		54,100,000	54,047,307	08/01/2019	08/01/2049	Interest Rate Swap			67104L-AE-7	2013-2A AR	1	54, 100,000	54,047,307
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150.000.000	5.028.155	20.246.381	08/01/2019	08/01/2049	Interest Rate Swap		15.182.023	72403*-AK-8	PIONEERS GATE LLC 2017 2 GSCF 2011-	1	5.028.155	5,064,358
0.020 E17	Evergreen Basket of Long Fixed Rate	'				00,01,2010	00,01/2010	mitorout nate onap		10, 102,020	72-700 AIX-0	Wellfleet CLO 2018-2 Ltd-WELF 2018-	· · · · · · · · · · · · · · · · · · ·		
57629*ET4	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		10,800,000	10,800,853	08/01/2019	08/01/2049	Interest Rate Swap			94949J-AC-9	. 2A A2	1	10,800,000	10,800,853
57629*ET4	ABS Bank Loans and Corporate Bonds	1		20,000,000	20,013,700	08/01/2019	08/01/2049	Interest Rate Swap			55954Y-AA-3	g	1	20,000,000	20,013,700
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,007,260		08/01/2049	Interest Rate Swap			670881-AA-9	OCP CLO Ltd-SERIES 20-19A CLASS A1	1		20,007,260
	Evergreen Basket of Long Fixed Rate							·							
57629*ET4	ABS Bank Loans and Corporate Bonds .	1		4,994,376	6,641,760	08/01/2019	08/01/2049	Interest Rate Swap			448814-CP-6	HYDRO-QUEBEC-DEBENTURE	1		6,641,760

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_					Replicati	on (Syntheti	c Asset) Tra	nsactions Open as of C	urrent Statemen						
			thetic Asset) Tra				_				of the Repli	cation (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		Instrument(s) Open				Instrument(s) Held		
		NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	9	10 Book/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
	Evergreen Basket of Long Fixed Rate											NESTLE PURINA PETCARE CO-DEBENTURE			
57629*ET4	. ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			4,990,375	5,217,074	08/01/2019	08/01/2049	Interest Rate Swap			751277-AQ-7	ABBOTT LABORATORIES-SENIOR	1	4,990,375	5,217,074
57629*ET4	ABS Bank Loans and Corporate Bonds 1 Evergreen Basket of Long Fixed Rate	l		3,613,416	4,041,662	08/01/2019	08/01/2049	Interest Rate Swap			002824-BM-1	UNSECURED	1	3,613,416	4,041,662
57629*ET4	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		4,313,438	4,676,202	08/01/2019	08/01/2049	Interest Rate Swap			44107H-AC-6	NY Society for Relief of-SECURED ONCOR ELECTRIC DELIVERY-SENIOR	1	4,313,438	4,676,202
57629*ET4	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		4,875,851	4,959,854	08/01/2019	08/01/2049	Interest Rate Swap			68233J-AR-5	SECURED NOTE	1	4,875,851	4,959,854
57629*ET4	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		66,000,000	66,475,200	08/01/2019	08/01/2049	Interest Rate Swap			72403Z-MX-9	PIONEERS GATE LLC 2017-1 FNBM HPS Loan Management 14-2-HLM 14A-19	1	66,000,000	66,475,200
57629*ET4	. ABS Bank Loans and Corporate Bonds . 1			5,600,000	5,588,968	08/01/2019	08/01/2049	Interest Rate Swap			40437W-AS-7	BR	1	5,600,000	5,588,968
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		258,359	258,498	08/01/2019	08/01/2049	Interest Rate Swap			341081-FJ-1	FLORIDA POWER & LIGHT CO-SECURED	1	258,359	258,498
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l	250,000,000	2, 123, 825	27,716,130	08/01/2019	08/01/2049	Interest Rate Swap		25,390,205	45866F-AD-6	INTERCONT INENT ALEXCHANGE—SEN I OR UNSECURED	2	2, 123,825	2,325,925
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l			9,655,883	08/01/2019	08/01/2049	Interest Rate Swap			64952W-CX-9	New York Life Global Fun-SECURED	1	8,510,093	9,655,883
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		9, 172,768	10,372,462	08/01/2019	08/01/2049	Interest Rate Swap			927804-FZ-2	Virginia Electric & Powe-SENIOR UNSECURED	2	9,172,768	10,372,462
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		299,307	322,588	08/01/2019	08/01/2049	Interest Rate Swap			907818-DV-7	UNION PACIFIC CORP-SENIOR UNSECURED NOTE	2	299,307	322,588
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		7,545,615	8,452,559	08/01/2019	08/01/2049	Interest Rate Swap			559222-AR-5	Magna International Inc-SR UNSECURED	1	7,545,615	
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		199,927	210,095	08/01/2019	08/01/2049	Interest Rate Swap			857477-AL-7	State Street Corp-SUBORDINATED NOTE	1	199,927	210,095
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		10,372,208	11,568,243	08/01/2019	08/01/2049	Interest Rate Swap			863871-AM-1	STUDENT LOAN MKTG ASSOC-ZERO CPN BND	2	10,372,208	11,568,243
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		3, 164, 784	3,519,410	08/01/2019	08/01/2049	Interest Rate Swap			91159H-HR-4	US Bancorp-SENIOR UNSECURED	1	3, 164, 784	3,519,410
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		6,375,000	6,864,675	08/01/2019	08/01/2049	Interest Rate Swap			680033-AC-1	Old National Bancorp/IN-SENICR UNSECURED NOTE	1	6,375,000	6,864,675
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		2,332,297	2,631,755	08/01/2019	08/01/2049	Interest Rate Swap			22160K-AM-7	Costco Wholesale Corp-SENIOR UNSECURED	1	2,332,297	2,631,755
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		24,427,347	27,553,466	08/01/2019	08/01/2049	Interest Rate Swap			594918-BE-3	MICROSOFT CORP-SR UNSECURED	1	24,427,347	27,553,466
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1	l		11,925,731	11,885,776	08/01/2019	08/01/2049	Interest Rate Swap			594918-CA-0	Microsoft Corp-SENIOR UNSECURED	1	11,925,731	11,885,776
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		4,473,300	4.613.794	08/01/2019	08/01/2049	Interest Rate Swap			70109H-AK-1	Parker-Hannifin Corp-NOTE	2	4,473,300	4,613,794
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1			7.863.179		08/01/2019	08/01/2049	Interest Rate Swap			0010EP-AN-8	AEP TEXAS CENTRAL CO-SR UNSECURED .	2		
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		8, 153, 665		08/01/2019	08/01/2049	Interest Rate Swap			24422E-RE-1	John Deere Capital Corp-SENIOR UNSECURED NOTE	1		
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1			7,184,099	, , , , , , , , , , , , , , , , , , , ,	08/01/2019	08/01/2049	Interest Rate Swap			448814-CS-0	HYDRO-QUEBEC-DEBENTURE	1	7, 184, 099	7,812,775
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1			50,000,000		08/01/2019	08/01/2049	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	50,000,000	50,000,000
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1			1.041.409		08/01/2019	08/01/2049	Interest Rate Swap			92826C-AD-4	VISA INC-SR UNSECURED	1	1,041,409	1, 126, 053
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1			2,206,711		08/01/2019	08/01/2049	Interest Rate Swap			45866F-AF-1	Intercontinental Exchang-SENIOR UNSECURED	2	2,206,711	2,511,608
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1			7.462.881		08/01/2019	08/01/2049	Interest Rate Swap			94974B-GH-7	Wells Fargo & Co-SR UNSECURED	2	7,462,881	
57629*EX557629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1			7,287,306		08/01/2019	08/01/2049	Interest Rate Swap			377373-AD-7	GLAXOSMITHKLINE CAP LTD-SR UNSECURED	1	7,402,881	
57629*EX557629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1			1,887,648		08/01/2019	08/01/2049	Interest Rate Swap			478111-AB-3	JOHNS HOPKINS HEALTH SYS-SENIOR UNSECURED NOTE	. 1	1,887,648	
	Evergreen Basket of Long Fixed Rate							·					4		
57629*EX5	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			3,427,441		08/01/2019	08/01/2049	Interest Rate Swap			09681L-AJ-9	BOC Aviation Ltd-SENIOR UNSECURED . Camden Property Trust-SENIOR		3,427,441	3,624,287
57629*EX5	ABS Bank Loans and Corporate Bonds . 1			4,895,785	5,622,629	08/01/2019	08/01/2049	Interest Rate Swap			133131-AW-2	UNSECURED	1	4,895,785	5,622,629

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_					Replication	on (Syntheti	c Asset) Tra	nsactions Open as of C	urrent Statemen						
		Replication (Syn	thetic Asset) Tra				_				of the Repl	cation (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		Instrument(s) Open				Instrument(s) Held		
		NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	9	Hook/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
	Evergreen Basket of Long Fixed Rate											USTA National Tennis Cen Senior			
57629*EX5	. ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			2,788,056	2,889,137	08/01/2019	08/01/2049	Interest Rate Swap			903630-AA-8	Secured	1	2,788,056	2,889,137
57629*EX5	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			2,571,856	2,597,325	08/01/2019	08/01/2049	Interest Rate Swap			247358-FG-4	EAIV Delta MSN 15200	1	2,571,856	2,597,325
57629*EX5	ABS Bank Loans and Corporate Bonds . 1			1,440,000	1,469,978	08/01/2019	08/01/2049	Interest Rate Swap			48661E-A#-5	SER C	1	1,440,000	1,469,978
	Evergreen Basket of Long Fixed Rate							·				HEB Grocery Co. L.P. Senior Note			
57629*EX5	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			3,000,000	3,370,170	08/01/2019	08/01/2049	Interest Rate Swap			42251#-AM-6	Ser	1	3,000,000	3,370,170
57629*EX5	. ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			2,038,452	2,055,803	08/01/2019	08/01/2049	Interest Rate Swap			247358-EE-0	EAIV Delta MSN 15187	1	2,038,452	2,055,803
57629*EX5	. ABS Bank Loans and Corporate Bonds . 1			2,032,231	2,049,529	08/01/2019	08/01/2049	Interest Rate Swap			247358-MT-8	EAIV Delta MSN 15186	1	2,032,231	2,049,529
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1			16,661,043	15,770,122	08/01/2019	08/01/2049	Interest Rate Swap			16876B-AB-8	Children's Hospital Corp-SENIOR UNSECURED	1	16,661,043	
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1			28,237,365	33,976,425	08/01/2019	08/01/2049	Interest Rate Swap			00401M-AB-2	ABU DHABI CRUDE OIL PIPE-SECURED	1	28,237,365	33,976,425
	Evergreen Basket of Long Fixed Rate							·				Palmer Square CLO 2014-1-SERIES			
57629*ER8	ABS Bank Loans and Corporate Bonds . 2		150,000,000	9,900,000		08/30/2019	08/30/2034	Interest Rate Swap		(2,583,938)	69688X-AU-5	2014-1A CLASS A2RR	1	9,900,000	9,861,954
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 2			2, 189, 742	2 222 620	08/30/2019	08/30/2034	Interest Rate Swap			281378-AB-5	EDUCATIONAL SERVICES OF -SERIES 2015-1 CLASS B	1	2, 189, 742	2,323,628
37029 LNO	Evergreen Basket of Long Fixed Rate			2, 103,742	2,020,020	00/30/2019	00/30/2034	Interest nate Swap			201076-AD-3	EDUCATIONAL SERVICES OF -SERIES	· · · · · · · · · · · · · · · · · · ·	2, 109,742	2,020,020
57629*ER8	. ABS Bank Loans and Corporate Bonds . 2			2,326,743	2,324,807	08/30/2019	08/30/2034	Interest Rate Swap			28137T-AB-9	2014-2 CLASS B	1	2,326,743	2,324,807
	Evergreen Basket of Long Fixed Rate											COLLEGIATE FUNDING SERVI-SERIES			
57629*ER8	. ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate			1,084,288	940,536	08/30/2019	08/30/2034	Interest Rate Swap			19458L-BD-1	2005-A CLASS BAntares Holdings LP-SENIOR	1	1,084,288	940,536
57629*ER8	ABS Bank Loans and Corporate Bonds . 2			13,700,000	14 817 098	08/30/2019	08/30/2034	Interest Rate Swap			03666H-AA-9	UNSECURED	2	13.700.000	14,817,098
37023 LIIO	Evergreen Basket of Long Fixed Rate			10,700,000		00/00/2013	00/00/2004	Titterest nate orap			0000011 AA 3	JB HUNT TRANSPRT SVCS-SR UNSECURED	2		14,017,000
57629*ER8	. ABS Bank Loans and Corporate Bonds . 2			12,311,313	12,656,878	08/30/2019	08/30/2034	Interest Rate Swap			445658-CE-5		2	12,311,313	12,656,878
57000±500	Evergreen Basket of Long Fixed Rate			40 470 400	10 000 100	00 (00 (00 10	00 (00 (000 4				700000 87/ 4	Pennsylvania Electric Co-SENIOR		40 470 400	40.000.400
57629*ER8	. ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate			12, 176, 136	13,290,138	08/30/2019	08/30/2034	Interest Rate Swap			708696-BY-4	UNSECURED	2	12, 176, 136	13,290,138
57629*ER8	. ABS Bank Loans and Corporate Bonds . 2			23,876,320	27,541,590	08/30/2019	08/30/2034	Interest Rate Swap			806851-AK-7	UNSECURED	2	23,876,320	27,541,590
	Evergreen Basket of Long Fixed Rate							·							
57629*ER8	ABS Bank Loans and Corporate Bonds . 2			20,605,687	22,846,755	08/30/2019	08/30/2034	Interest Rate Swap			10510K-AC-1	BRAMBLES USA INC-SR UNSECURED HONEYWELL INTERNATIONAL -	2	20,605,687	22,846,755
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 2			32,644,900	38 707 229	08/30/2019	08/30/2034	Interest Rate Swap			438516-BB-1	SENIORUNSECURED NOTE	1	32,644,900	38,707,229
OTOLO LIIO	Evergreen Basket of Long Fixed Rate			gE,044,000		00/00/2010	00/00/2004	Titor out hate onap			4000 TO BB T	HONEYWELL INTERNATIONAL -SENIOR		g <u>r</u> , 011, 000	
57629*ER8	ABS Bank Loans and Corporate Bonds . 2			4,826,070	5,548,722	08/30/2019	08/30/2034	Interest Rate Swap			438516-AT-3	NOTE	1	4,826,070	5,548,722
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 2			15,258,871	45 454 700	08/30/2019	08/30/2034	Interest Rate Swap			03328Y-AA-2	ANCHORAGE CAPITAL CLO 1ANCHC 2018-1RA A1		15,258,871	
3/029°EH8	Evergreen Basket of Long Fixed Rate			15,258,871	15,451,792	08/30/2019	08/30/2034	Interest Hate Swap			U33281-AA-2	Thermo Fisher Scientific-SENIOR	I		
57629*EY3	. ABS Bank Loans and Corporate Bonds . 2		200,000,000	13,285,963	8, 131,026	08/30/2019	08/30/2039	Interest Rate Swap		(7,052,635)	883556-BX-9	UNSECURED	2	13,285,963	15, 183, 661
	Evergreen Basket of Long Fixed Rate														
57629*EY3	. ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate			19,720,739	19,908,867	08/30/2019	08/30/2039	Interest Rate Swap			693304-AY-3	PECO Energy Co-SECURED MCCORMICK & CO INC/MD-SENIOR	1	19,720,739	19,908,867
57629*EY3	ABS Bank Loans and Corporate Bonds 2			15.844.964	18.152.373	08/30/2019	08/30/2039	Interest Rate Swap			579780-AN-7	UNSECURED	2	15,844,964	18, 152, 373
***************************************	Evergreen Basket of Long Fixed Rate							mare onap				United Airlines 2019-2 C-FIRST LIEN			
57629*EY3	ABS Bank Loans and Corporate Bonds . 2			21,668,664	21,265,441	08/30/2019	08/30/2039	Interest Rate Swap			90932K-AA-7		3	21,668,664	21,265,441
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 2			14.327.844	10 005 105	08/30/2019	08/30/2039	Interest Rate Swap			22822V-AE-1	CROWN CASTLE INTL CORP-SENIOR UNSECURED	2	14,327,844	16,065,135
31029"E13	Evergreen Basket of Long Fixed Rate			14,021,844		00/ 30/ 20 18	00/ 30/ 2039	miterest nate swap			22022V-ME-1	GLENCORE FUNDING LLC-SENIOR	۵	14,021,044	10,000,130
57629*EY3	. ABS Bank Loans and Corporate Bonds . 2			29,219,837	31, 107,720	08/30/2019	08/30/2039	Interest Rate Swap			378272-AF-5	UNSECURED NOTE	2	29,219,837	31, 107, 720
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2			26.139.611	28.958.563	08/30/2019	08/30/2039	Interest Rate Swap			05369A-AA-9	Aviation Capital Group L-SENIOR UNSECURED	2	26,139,611	28,958,563
	Evergreen Basket of Long Fixed Rate			, .,				·				Mettler-Toledo Internati Senior			
57629*EY3	. ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate			45,350,000	49,758,292	08/30/2019	08/30/2039	Interest Rate Swap			592688-B0-3	Note Ser Elmwood CLO I Ltd-ELMW1 2019-1A BR	2	45,350,000	49,758,292
57629*EY3	. ABS Bank Loans and Corporate Bonds . 2			10,000,000	10,031,280	08/30/2019	08/30/2039	Interest Rate Swap			290015-AN-6		1	10,000,000	10,031,280
5700045115	Evergreen Basket of Long Fixed Rate					00 (00 (07)	00 (00 (05				400040 :- :	Kayne CLO 9 Ltd-SERIES 20-9A CLASS			
57629*EY3	. ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate			7,850,000	7,879,045	08/30/2019	08/30/2039	Interest Rate Swap			48661Q-AE-1	B1 Yara International ASA-SENIOR	1		7,879,045
57629*EU1	ABS Bank Loans and Corporate Bonds . 2		200.000.000	709,947	(11,033,019)	08/30/2019	08/30/2049	Interest Rate Swap		(11.858.006)	984851-AF-2	VARA INTERNATIONAL ASA-SENTUR UNSECURED	2	709.947	824,987
2,020 201						1 - 3, 00, 20 10	1 - 27 007 20 10	1							<u>9</u> 27,007

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ī-					Replicati	on (Syntheti	c Asset) Tra	nsactions Open as of C	urrent Statement						
			thetic Asset) Tra		T						of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		Instrument(s) Open				Instrument(s) Held		
		NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	9	10 Book/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
57629*EU1	Evergreen Basket of Long Fixed Rate			30 . 162 . 166	35.015.016	08/30/2019	08/30/2049				28176E-AD-0	Edwards Lifesciences Cor-SENIOR UNSECURED	0	00 400 400	05 045 040
5/629^EUT	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate			30, 162, 166	35,015,016	08/30/2019	08/30/2049	Interest Rate Swap			281/6E-AD-U	UNSECURED	2	30 , 162 , 166	35,015,016
57629*EU1	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate	?		37,014,006	43, 134, 810	08/30/2019	08/30/2049	Interest Rate Swap			361448-BC-6	GATX Corp-SENIOR UNSECURED BUNGE LTD FINANCE CORP-SENIOR	2	37,014,006	43, 134, 810
57629*EU1	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate			17,737,486	19,662,559	08/30/2019	08/30/2049	Interest Rate Swap			120568-AX-8	UNSECURED	2	17,737,486	19,662,559
57629*EU1	ABS Bank Loans and Corporate Bonds 2			24, 100, 574	23,995,976	08/30/2019	08/30/2049	Interest Rate Swap			00908P-AC-1	Air Canada 2017-1 Class -SECURED	3	24,100,574	23,995,976
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 2			5, 119, 448	5,887,091	08/30/2019	08/30/2049	Interest Rate Swap			171340-AN-2	CHURCH & DWIGHT CO INC-SENIOR UNSECURED	2	5, 119, 448	5,887,091
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 2	,		10.221.115	10 565 021	08/30/2019	08/30/2049	Interest Rate Swap			80687P-AA-4	Schneider Electric SE-SENIOR UNSECURED NOTE	1	10,221,115	10,565,921
	Evergreen Basket of Long Fixed Rate	•		, ,											
57629*EU1	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate			45, 130, 318	53, 139, 175	08/30/2019	08/30/2049	Interest Rate Swap			23338V-AE-6	MM Investment Holding Revolver	1	45,130,318	53 , 139 , 175
57629*EU1	ABS Bank Loans and Corporate Bonds . 2 Evergreen Basket of Long Fixed Rate	!		40,000,000	40,000,000	08/30/2019	08/30/2049	Interest Rate Swap			57542Z-A9-8	Fixed LineFS Global Credit Opportu-FS GLOBAL	2	40,000,000	40,000,000
57629*FB2	ABS Bank Loans and Corporate Bonds . 1	l	306,000,000	75,000,000	68,700,704	09/03/2019	09/03/2049	Interest Rate Swap		(15,334,096)	30290Y-AC-5	CREDIT	1	75,000,000	84,034,800
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		10,453,943	11,961,286	09/03/2019	09/03/2049	Interest Rate Swap			801060-AD-6	Sanofi-SENIOR UNSECURED	1	10,453,943	11,961,286
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1			7,072,288	7,870,637	09/03/2019	09/03/2049	Interest Rate Swap			00108W-AH-3	AEP Texas Inc-SENIOR UNSECURED	2	7,072,288	7,870,637
	Evergreen Basket of Long Fixed Rate			21,200,000				·			892331-AD-1	Toyota Motor Corp-SENIOR UNSECURED	4		
57629*FB2	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			, ,	24,057,987	09/03/2019	09/03/2049	Interest Rate Swap				salesforce.com Inc-SENIOR UNSECURED		21,200,000	24,057,987
57629*FB2	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		20,687,810	23,616,079	09/03/2019	09/03/2049	Interest Rate Swap			79466L-AF-1	General Dynamics Corp-SENIOR	1	20,687,810	23,616,079
57629*FB2	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			27,872,835	31,350,062	09/03/2019	09/03/2049	Interest Rate Swap			369550-BC-1	UNSECURED Toyota Industries Corp-SENIOR	1	27,872,835	31,350,062
57629*FB2	ABS Bank Loans and Corporate Bonds . 1	l		23,804,866	26,313,070	09/03/2019	09/03/2049	Interest Rate Swap			892330-AC-5	UNSECURED	1	23,804,866	26,313,070
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		34,626,921	34,913,095	09/03/2019	09/03/2049	Interest Rate Swap			50188G-AT-0	LCM XVIII LP-LCM 18A A1R	1	34,626,921	34,913,095
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1			45,000,000	44 987 805	09/03/2019	09/03/2049	Interest Rate Swap			13876J-AC-6	Canyon Capital CLO Ltd-CANYC 2012- 1RA A	1	45,000,000	44,987,805
57629*FB2	Evergreen Basket of Long Fixed Rate						09/03/2049	·			313747-AU-1	Federal Realty Investmen-SENIOR UNSECURED			
	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			2,311,769		09/03/2019		Interest Rate Swap				CORP AND INA DE FOMENTO-SENIOR	2	2,311,769	2,465,944
57629*FB2	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		6,897,443	7,082,409	09/03/2019	09/03/2049	Interest Rate Swap			219868-BS-4	UNSECURED NOTE	1	6,897,443	7,082,409
57629*FB2	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		5,230,563	5,386,186	09/03/2019	09/03/2049	Interest Rate Swap			879240-AQ-2	UNSECURED NOTE MM Investment Holding Revolver	1	5,230,563	5,386,186
57629*FB2	ABS Bank Loans and Corporate Bonds . 1	l		45,000,000	45,000,000	09/03/2019	09/03/2049	Interest Rate Swap			57542Z-A9-8	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	25,000,000	13,511,358	09/03/2019	09/03/2049	Interest Rate Swap		(11,488,642)	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	25,000,000	25,000,000
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds 1			7.934.639	8 937 144	09/03/2019	09/03/2049	Interest Rate Swap			06406R-AF-4	Bank of New York Mellon -SENIOR UNSECURED	1	7,934,639	8,937,144
57629*E96	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1			2,536,552		09/03/2019	09/03/2049	·			90932P-AA-6	UNITED AIR 2014-1 A PTT-SECURED		2,536,552	
	Evergreen Basket of Long Fixed Rate							Interest Rate Swap				NOTE Mitsubishi UFJ Financial-SENIOR			2,952,106
57629*ES6	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		12,828,476	14,668,943	09/03/2019	09/03/2049	Interest Rate Swap			606822-AV-6	UNSECURED	1	12,828,476	14,668,943
57629*ES6	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate			13,527,029	13,944,674	09/03/2019	09/03/2049	Interest Rate Swap			808513-AG-0	UNSECURED NOTE	1	13,527,029	13,944,674
57629*ES6	ABS Bank Loans and Corporate Bonds . 1	l		3,077,746	3,373,137	09/03/2019	09/03/2049	Interest Rate Swap			857477-AN-3	State Street Corp-SR UNSECURED	1	3,077,746	3,373,137
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		6,800,000	7,630,687	09/03/2019	09/03/2049	Interest Rate Swap			631005-BH-7	Narragansett Electric Co-SENIOR UNSECURED	2	6,800,000	7,630,687
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	l		2,409,446	2,698,519	09/03/2019	09/03/2049	Interest Rate Swap			532457-AZ-1	Eli Lilly & Co-SENIOR UNSECURED	1	2,409,446	2,698,519
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1			1.976.187	2 030 991	09/03/2019	09/03/2049	Interest Rate Swap			06366R-JJ-5	BANK OF MONTREAL-SR UNSECURED	1	1.976.187	2,030,991
57629*E96	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1			12.103.997		09/03/2019	09/03/2049	Interest Rate Swap			09062X-AF-0	BIOGEN INC-SR UNSECURED	1	12,103,997	13,471,122
J1029E90	MDO DATIK LUATIS ATIU COFPORATE BORIOS . I			12, 103,99/	13,471,122	03/03/2019	U3/U3/2U49	Interest hate owap			∪3UUZ∧-AF-U	DIONEN INC-OU CHOECOMED	1	12, 103,99/	13,4/1,122

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		Penlication (Sur	nthetic Asset) Tra	neactions	Replication	on (Syntheti	c Asset) Tra	nsactions Open as of	Current Statemen		of the Roal	ication (Synthetic Asset) Trans	actions		
1	2	3	linelic Asset) Tra	5	6	7	8	Derivativ	e Instrument(s) Open		or the Repl		Instrument(s) Held		
'		3	7		O	,	o o	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		7.329.560	7,752,303	09/03/2019	09/03/2049	Interest Rate Swap			46625H-JY-7	JPMorgan Chase & Co-SUBORDINATED NOTE	1		7,752,303
	Evergreen Basket of Long Fixed Rate	'		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								Illinois Tool Works Inc-SENIOR	'		
57629*ES6	ABS Bank Loans and Corporate Bonds	1		2,672,643	3,002,354	09/03/2019	09/03/2049	Interest Rate Swap			452308-AX-7	UNSECURED	1		3,002,354
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,638,198	3 654 709	09/03/2019	09/03/2049	Interest Rate Swap			10112R-AU-8	BOSTON PROPERTIES LP-SENIOR UNSECURED NOTE REID	2	3,638,198	3,654,709
	Evergreen Basket of Long Fixed Rate							·				Walt Disney Co/The-SENIOR UNSECURED		, , ,	, ,
57629*ES6	ABS Bank Loans and Corporate Bonds	1		30,822,650	32,304,875	09/03/2019	09/03/2049	Interest Rate Swap			254687-CP-9	Federal Realty Investmen-SENIOR	1	30,822,650	32,304,875
57629*ES6	ABS Bank Loans and Corporate Bonds .	1		7,607,658		09/03/2019	09/03/2049	Interest Rate Swap			313747-AY-3	UNSECURED	2		8,301,991
57000+500	Evergreen Basket of Long Fixed Rate			7 074 540	7 004 070	00 (00 (00 40	00 (00 (00 40				477440 4 4 0	JetBlue 2019-1 Class A P-FIRST LIEN	•	7 074 540	7 004 070
57629*ES6	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		7,874,519		09/03/2019	09/03/2049	Interest Rate Swap			477143-AJ-0		2		7,801,679
57629*ES6	ABS Bank Loans and Corporate Bonds .	1		6, 193, 839	7,055,355	09/03/2019	09/03/2049	Interest Rate Swap			670346-AP-0	Nucor Corp-SENIOR UNSECURED	1		7,055,355
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,338,718	2,182,034	09/03/2019	09/03/2049	Interest Rate Swap			78442G-RY-4	SLM STUDENT LOAN TRUST-SERIES 2006- 2 CLASS B	1		2, 182, 034
37029 L30	Evergreen Basket of Long Fixed Rate	'		2,000,710	2, 102,004	09/03/2019	09/03/2049	miterest hate swap			70442U-N1-4	2 OLAGO D	· · · · · · · · · · · · · · · · · · ·		2, 102,004
57629*ES6	ABS Bank Loans and Corporate Bonds .	1		100,000,000	100,003,600	09/03/2019	09/03/2049	Interest Rate Swap			42086Q-AA-9	Kingsland VI Ltd-KING 2013-6A AR	1	100,000,000	100,003,600
57629*EG2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	89.000.000	16,000,000	11,977,357	09/03/2019	09/03/2049	Interest Rate Swap		(4.023.603)	06760X-AC-8	BARINGS CLO LTD 2018-IV-SERIES 18- 4A CLASS A2	1	16,000,000	16,000,960
	Evergreen Basket of Long Fixed Rate			, ,											
57629*EG2	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		63,000,000	63,004,788	09/03/2019	09/03/2049	Interest Rate Swap			87271L-AJ-1	TIAA CLO I Ltd-TIA 2016-1A AR MM Investment Holding Revolver	1	63,000,000	63,004,788
57629*EG2	. 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	Fixed Line	2	30,000,000	30,000,000
57000+5+5	Evergreen Basket of Long Fixed Rate		405 000 000		04 005 700	04 (00 (0000	04 (00 (0050			4 005 700	575407 10 0	MM Investment Holding Revolver		00 000 000	
57629*EA5	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	125,000,000	60,000,000		01/08/2020	01/08/2050	Interest Rate Swap		4,665,763	57542Z-A9-8	Fixed Line	2	60,000,000	60,000,000
57629*EA5	. ABS Bank Loans and Corporate Bonds .	1		10,468,419	10,469,152	01/08/2020	01/08/2050	Interest Rate Swap			09626U-AU-2	2013-1A CLASS A1R2	1		10,469,152
57629*EA5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9.748.806	0.750.171	01/08/2020	01/08/2050	Interest Rate Swap			501880-AJ-0	LCM XVIII LP-LCM 19A AR	1		9,750,171
	Evergreen Basket of Long Fixed Rate	· ······		, , , , , , , , , , , , , , , , , , , ,								Neuberger Berman Loan Ad-NEUB 2017-			
57629*EA5	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		11,600,000	11,600,824	01/08/2020	01/08/2050	Interest Rate Swap			64130H-AN-1	24A BR FLOATINGTHL Credit Wind River 20-WINDR	1	11,600,000	11,600,824
57629*EA5	ABS Bank Loans and Corporate Bonds	1		11,600,000	11.600.244	01/08/2020	01/08/2050	Interest Rate Swap			88434H-AG-8	2018-2A B	1	11,600,000	11,600,244
57000+515	Evergreen Basket of Long Fixed Rate			44 750 000	44 704 000	04 (00 (0000					50000F 1F 0		_	44 750 000	44 704 000
57629*EA5	. ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		11,750,000	11, /21,389	01/08/2020	01/08/2050	Interest Rate Swap			50200F-AE-9	LCM 26 Ltd-SERIES 26A CLASS B Vova CLO 2019-1 Ltd-VOYA 2019-1A AR	1	11,750,000	11,721,389
57629*EA5	ABS Bank Loans and Corporate Bonds .	1		12,279,123	13,701,630	01/08/2020	01/08/2050	Interest Rate Swap			92917N-AJ-7		1		13,701,630
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250.000.000	110.000.000	118.343.436	01/09/2020	01/08/2032	Interest Rate Swap		9 240 576	85816W-AC-8	Steele Creek CLO 2014-1 -SERIES 14- 1RA CLASS A	1	110,000,000	110,002,860
	Evergreen Basket of Long Fixed Rate			, ,	,,,,,							Anchorage Credit Funding-ANCHF			
57629*EB3	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	-	55,000,000	55,000,000	01/08/2020	01/08/2032	Interest Rate Swap			03329F-AA-2	2020-15A A FLOATING COU Halsev Point CLO Ltd-SERIES 20-2A	1	55,000,000	55,000,000
57629*EB3	Evergreen Basket of Long Fixed Hate ABS Bank Loans and Corporate Bonds .	1		32,670,226	33, 117, 051	01/08/2020	01/08/2032	Interest Rate Swap			40638T-AA-0	CLASS A1	1	32,670,226	33, 117, 051
E7000+E50	Evergreen Basket of Long Fixed Rate			00.000.000	00 000 555	04 (00 (0000	04 (00 (0000				000447 ** 6	Sound Point CLO Ltd-SERIES 20-1A			
57629*EB3	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	l	-	30,000,000	30,000,000	01/08/2020	01/08/2032	Interest Rate Swap			83614X-AA-9	CLASS A1A	[]	30,000,000	30,000,000
57629*EB3	ABS Bank Loans and Corporate Bonds .	1		24,473,114	24,950,450	01/08/2020	01/08/2032	Interest Rate Swap			05875H-AA-1	Ballyrock CLO 2018-1 Ltd	1	24,473,114	24,950,450
57629*EW7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200.000.000	206.000.000	212,444,590	01/08/2020	01/08/2035	Interest Rate Swap		6.444.590	12499#-MM-8	CCOF Onshore Co-Borrower Revolving Loan	1	206,000,000	206,000,000
	Evergreen Basket of Long Fixed Rate	•	, ,	, ,								BMM 2018-IA B FLOATING COUPON			
57629*ED9	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	150,000,000	21,170,896	28,352,208	01/08/2020	01/08/2040	Interest Rate Swap		4,793,851	06761M-AC-1	3.083750 MATURITY 20310115 BCC 2021-2A B FLOATING COUPON	1	21, 170,896	23,558,357
57629*ED9	ABS Bank Loans and Corporate Bonds	1		13,850,000	13,858,338	01/08/2020	01/08/2040	Interest Rate Swap			05684R-AE-2	MATURITY 20340716	1	13,850,000	13,858,338
E7000+EP0	Evergreen Basket of Long Fixed Rate			44.750.055	41 710 6==	04 (00 (0000	04 (00 (00 40				FF0041 10 0	MDPK 2018-28A A2 FLOATING COUPON		44 750 000	
57629*ED9	. ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		11,750,000	11, /49,977	01/08/2020	01/08/2040	Interest Rate Swap			55821A-AC-2	1.463750 MATURITY 20300715 Long Point Park CLO Ltd-LNGPT 2017-	1	11,750,000	11,749,977
57629*ED9	ABS Bank Loans and Corporate Bonds .	1		23,600,000	23,568,022	01/08/2020	01/08/2040	Interest Rate Swap			542798-AC-7	1A A1B	1	23,600,000	23,568,022
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		34.967.008	25 167 727	01/08/2020	01/08/2040	Interest Rate Swap			282523-AH-2	. 1828 CLO Ltd-GUGG4 2016-1A A1S1	1	34,967,008	35, 167, 727
	Evergreen Basket of Long Fixed Rate			, ,				·					1		
57629*ED9	ABS Bank Loans and Corporate Bonds .	1		25,000,000	25,001,600	01/08/2020	01/08/2040	Interest Rate Swap			14312J-AQ-5	CGMS 2015-5A A1R	1	25,000,000	25,001,600

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					Replication	on (Syntheti	c Asset) Tra	nsactions Open as of C	Surrent Statemen						
		Replication (Syn	thetic Asset) Tra			-	0	D. J. C.	1(of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	/	8		Instrument(s) Oper		4.0		Instrument(s) Held		10
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
	Evergreen Basket of Long Fixed Rate	•													
57629*ED9	ABS Bank Loans and Corporate Bonds .	1		24,000,000	24,000,000	01/08/2020	01/08/2040	Interest Rate Swap			48252R-AA-2	KKR 24 A1	1	24,000,000	24,000,000
57629*ED9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,400,000	12.400.942	01/08/2020	01/08/2040	Interest Rate Swap			124166-AE-9	Buttermilk Park CLO Ltd-BMILK 2018-	1	12,400,000	12,400,942
37029"ED9	Evergreen Basket of Long Fixed Rate	·		12,400,000	12,400,942	01/06/2020	01/06/2040	Interest hate swap			124100-AE-9	Hofer Financial Services Senior	'	12,400,000	12,400,942
57629*FA4	ABS Bank Loans and Corporate Bonds .	1	400,000,000	74,770,000	77,339,850	02/11/2020	02/11/2050	Interest Rate Swap		(2,067,759)	A3158#-AC-3	Note Ser	1	74,770,000	79,407,609
	Evergreen Basket of Long Fixed Rate											TPF Equity REIT Operatin Gtd Senior			
57629*FA4	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		79,100,000	85,854,824	02/11/2020	02/11/2050	Interest Rate Swap			87278*-AD-4	Note	1	79,100,000	85,854,824
57629*FA4	ABS Bank Loans and Corporate Bonds	1		57.050.000	61.881.907	02/11/2020	02/11/2050	Interest Rate Swap			00458*-AB-5	Security Eta dia senior	1	57.050.000	61,881,907
	Evergreen Basket of Long Fixed Rate			, , ,	, ,							Johnson Matthey PLC Senior Note Ser		, ,	
57629*FA4	ABS Bank Loans and Corporate Bonds .	1		59,800,000	64,859,020	02/11/2020	02/11/2050	Interest Rate Swap			G5147*-AD-8		1	59,800,000	64,859,020
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	4		62,900,000	67 700 506	02/11/2020	02/11/2050	Interest Rate Swap			786584-A#-9	Safran Senior Note Ser		62,900,000	67,799,596
3/029"FA4	Evergreen Basket of Long Fixed Rate	l		02,900,000		02/11/2020	02/11/2030	Interest hate swap			700304-A#-9	Australia Pacific Airpor Gtd Senior	2	02,900,000	
57629*FA4	ABS Bank Loans and Corporate Bonds	1		62,800,000	70,789,228	02/11/2020	02/11/2050	Interest Rate Swap			Q0832*-AD-8	Note	2	62,800,000	70,789,228
	Evergreen Basket of Long Fixed Rate											Anchorage Capital CLO 3ANCHC			
57629*FA4	ABS Bank Loans and Corporate Bonds .	1		7,500,000	7,435,245	02/11/2020	02/11/2050	Interest Rate Swap			03330A-AE-2	2014–3RA C	1	7,500,000	7,435,245
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,750,000	6,749,831	02/11/2020	02/11/2050	Interest Rate Swap			00119Y-AC-7	AGL CLO Ltd-AGL 2021-10A B	1	6,750,000	6,749,831
07020 1744	Evergreen Basket of Long Fixed Rate	'			,0,740,001	02/11/2020	02/ 11/ 2000	Titorost nato snap			001101 710 7	NOT ONE DESCRIPTION D			,0,740,001
57629*EH0	ABS Bank Loans and Corporate Bonds .	1	25,000,000	19,100,000	18,545,809	02/20/2020	02/20/2050	Interest Rate Swap		(569,777)	07090A-AA-1	BATLN 2019-14A A1	1	19,100,000	19, 115, 586
57000±5110	Evergreen Basket of Long Fixed Rate			7 005 000		00 (00 (0000	00 100 10050				40050# 44.0	1442 AL O O L TO 1442 OOL L		7 005 000	0.000.010
57629*EH0	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		7,805,382	8,300,249	02/20/2020	02/20/2050	Interest Rate Swap			48253W-AA-0	KKR CLO 28 LTD-KKR 28A A	1	7,805,382	8,300,249
57629*EH0	ABS Bank Loans and Corporate Bonds	1		2,000,000	1.997.206	02/20/2020	02/20/2050	Interest Rate Swap			63942N-AC-2	2021-1A B	1	2,000,000	1,997,206
	Evergreen Basket of Long Fixed Rate											BAIN CAPITAL CREDIT CLO -SERIES 17-			
57629*EJ6	ABS Bank Loans and Corporate Bonds .	1	185,000,000	11,400,000	7,227,147	02/20/2020	02/20/2050	Interest Rate Swap		(4, 172, 853)	05683H-AE-5	2A CLASS BR	1	11,400,000	11,400,000
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22.541.688	25 055 902	02/20/2020	02/20/2050	Interest Rate Swap			06761M-AB-3	Barings Middle Market CL-BMM 2018- IA A2	1	22,541,688	25,055,803
37023 200	Evergreen Basket of Long Fixed Rate	·		22,341,000	25,055,000	02/20/2020	02/20/2000	Interest nate onap			00/01iii AD 0	Madison Park Funding XLV-MDPK 2020-		22,541,000	20,000,000
57629*EJ6	ABS Bank Loans and Corporate Bonds .	1		5,500,000	5,500,000	02/20/2020	02/20/2050	Interest Rate Swap			55820B-AL-1	45A BR	1	5,500,000	5,500,000
57000±5 to	Evergreen Basket of Long Fixed Rate			45 000 000	45 000 000	00 (00 (0000	00 100 10050				004071/ 40 0	Goldentree Loan Manageme-GLM 2019-		45 000 000	45 000 000
57629*EJ6	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		15,000,000	15,000,360	02/20/2020	02/20/2050	Interest Rate Swap			38137Y-AS-0	4A BR	1	15,000,000	15,000,360
57629*EJ6	ABS Bank Loans and Corporate Bonds	1		11,500,000	11,501,507	02/20/2020	02/20/2050	Interest Rate Swap			282523-AM-1	1828 CLO Ltd-GUGG4 2016-1A A1JR	1	11,500,000	11,501,507
	Evergreen Basket of Long Fixed Rate											CARLYLE US CLO 2018-3 LT-CGMS 2018-			
57629*EJ6	ABS Bank Loans and Corporate Bonds .	1		8,000,000		02/20/2020	02/20/2050	Interest Rate Swap			14317R-AC-3	3A A1B Oak Hill Credit Partners-OAKC 2020-	1	8,000,000	8,000,544
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,700,000	7,709,263	02/20/2020	02/20/2050	Interest Rate Swap			67113G-AG-2	5A B	1	7,700,000	7,709,263
	Evergreen Basket of Long Fixed Rate			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	-2, 20, 2520	2, 20, 2000					Neuberger Berman CLO XIV-NEUB 2013-		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
57629*EJ6	ABS Bank Loans and Corporate Bonds .	1		9,200,000	9, 200, 101	02/20/2020	02/20/2050	Interest Rate Swap			64129J-BG-4	14A BR2	1	9,200,000	9,200,101
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	4		8.000.000	8.000.504	02/20/2020	02/20/2050	Interest Rate Swap			27831B-AE-3	Eaton Vance CLO 2018-1 L-EATON 2018-1A B		8.000.000	
5/629°EJ0	Evergreen Basket of Long Fixed Rate	I				02/20/2020	02/20/2000	Interest Hate Swap			2/83 IB-AE-3	OCTAGON INVESTMENT PARTNERS 41.	1	8,000,000	
57629*EJ6	ABS Bank Loans and Corporate Bonds	1		7,800,000	7,800,616	02/20/2020	02/20/2050	Interest Rate Swap			67592F-AE-9	LTD.	1	7,800,000	7,800,616
	Evergreen Basket of Long Fixed Rate											Carlyle Global Market St-SERIES 19-	•		
57629*EJ6	ABS Bank Loans and Corporate Bonds .	1		6,300,000	6,300,321	02/20/2020	02/20/2050	Interest Rate Swap			14316B-AE-5	1A CLASS A2	1	6,300,000	6,300,321
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3.138.232	3 195 014	02/20/2020	02/20/2050	Interest Rate Swap			05875H-AC-7	2018-1A CLASS A2	1	3, 138, 232	3, 195, 014
	Evergreen Basket of Long Fixed Rate											Anchorage Capital CLO 7 -ANCHC			
57629*EJ6	ABS Bank Loans and Corporate Bonds .	1		9,925,755	9,954,895	02/20/2020	02/20/2050	Interest Rate Swap			03328T-BC-8	2015-7A BR2 FLOATING	1	9,925,755	9,954,895
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8.000.000	0 000 400	02/20/2020	02/20/2050	Interest Rate Swap			74979V-AE-3	RR Ltd-RRAM 2018-5A A2	1	8,000,000	8,000,408
3/029"EJ0	Evergreen Basket of Long Fixed Rate	·		0,000,000		02/20/2020	02/20/2000	initerest nate swap			14313V-ME-3	Octagon Investment Partn-OCT40	1		0,000,408
57629*EJ6	ABS Bank Loans and Corporate Bonds .	1		6,300,000	6,300,353	02/20/2020	02/20/2050	Interest Rate Swap			67592B-AE-8	2019–1A B	1	6,300,000	6,300,353
57000±5 IS	Evergreen Basket of Long Fixed Rate					00 (00 (05	00 (00 (05-				740005 :- 5		L		
57629*EJ6	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		20,000,000	19,999,940	02/20/2020	02/20/2050	Interest Rate Swap			74980P-AC-7	ALM Ltd/KY-SERIES 21-14A CLASS A2 . Wind River CLO Ltd-WINDR 2021-1A B1	1	20,000,000	19,999,940
57629*EJ6	ABS Bank Loans and Corporate Bonds	1		7,700,000	7 682 082	02/20/2020	02/20/2050	Interest Rate Swap			97314H-AC-3	WIND RIVER OLD LIG-WINDS 2021-1A BI	1	7,700,000	7,682,082
	Evergreen Basket of Long Fixed Rate											Madison Park Funding XXI-MDPK 2018-			
57629*EJ6	ABS Bank Loans and Corporate Bonds .	1		10,000,000	10,000,380	02/20/2020	02/20/2050	Interest Rate Swap			55820C-AG-0	29A B	1	10,000,000	10,000,380

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		Renlication (Syr	nthetic Asset) Tra	nsactions	Replicati	on (Syntheti	C Asset) Tra	nsactions Open as of (Current Statemen		of the Renl	ication (Synthetic Asset) Trans	actions		
1	2	3	4	5	6	7	8	Derivative	e Instrument(s) Open		l lile Nepi		Instrument(s) Held		
·	_	· ·	· ·	· ·	· ·		· ·	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		7,000,000		02/20/2020	02/20/2050	Interest Rate Swap			50188Q-AL-5	LCM XVIII LP-LCM 19A BR	1	7,000,000	7,001,141
57000±F 10	Evergreen Basket of Long Fixed Rate							·			36248M-AL-1	GT Loan Financing Ltd -SERIES	_		
57629*EJ6	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		7,000,000		02/20/2020	02/20/2050	Interest Rate Swap			36248M-AL-1	2013-1A CLASS BR KREF Lending VII LLC - Term Loan		7,000,000	7,002,149
57629*FC0	ABS Bank Loans and Corporate Bonds .	1	215,000,000	112,649,232	107,496,382	02/20/2020	02/20/2050	Interest Rate Swap		(5, 152, 850)	50079@-MS-5	Series 2019-7	1	112,649,232	112,649,232
57629*F00	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,770,000	4,774,493	02/20/2020	02/20/2050	Interest Rate Swap			48275P-AG-6	KREF 2018-FL1 Ltd-KREF 2018-FL1 C	1	4,770,000	4,774,493
57000+500	Evergreen Basket of Long Fixed Rate			00 000 000	04 000 000	00 (00 (0000	00 (00 (0050				070457 45 0	THL Credit Wind River 20-WINDR	_		04 000 000
57629*FC0	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		22,000,000	21,982,928	02/20/2020	02/20/2050	Interest Rate Swap			97315T-AE-2	2017-1A BRTICP CLO VI 2016-6A	1	22,000,000	21,982,928
57629*FC0	ABS Bank Loans and Corporate Bonds	1		21,250,000	21,225,903	02/20/2020	02/20/2050	Interest Rate Swap			87246M-AS-1	AR2	1	21,250,000	21,225,903
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,000,000	20.963.460	02/20/2020	02/20/2050	Interest Rate Swap			55821C-AC-8	Atrium IX-ATRM 9A BR2	1	21,000,000	20,963,460
	Evergreen Basket of Long Fixed Rate	4		, ,							38137Y-AQ-4	GLM 2019-4A AJR FLOATING COUPON	4	, ,	
57629*FC0	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	-	24,000,000	24,000,600	02/20/2020	02/20/2050	Interest Rate Swap			38137Y-AQ-4	1.537820 MATURITY 20310424 BCC 2020-2A A FLOATING COUPON		24,000,000	24,000,600
57629*FC0	ABS Bank Loans and Corporate Bonds .	1		14,900,000	14,900,000	02/20/2020	02/20/2050	Interest Rate Swap			05683E-AA-0	2.039750 MATURITY 20310721	1	14,900,000	14,900,000
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	51,500,000	44.112.614	02/25/2020	02/25/2050	Interest Rate Swap		(12.813.117)	G5791#-AA-9	Manchester United Football Club, Ltd Senior Secu	1	51,500,000	56,925,731
	Evergreen Basket of Long Fixed Rate							·		, , ,		MM Investment Holding Revolver	_		
57629*EV9	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		56,000,000	56,000,000	02/25/2020	02/25/2050	Interest Rate Swap			57542Z-A9-8	Fixed Line	2	56,000,000	56,000,000
57629*EV9	ABS Bank Loans and Corporate Bonds .	1		45,500,000	48,895,620	02/25/2020	02/25/2050	Interest Rate Swap			15678#-AJ-4		1	45,500,000	48,895,620
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		39.500.000	41.429.931	02/25/2020	02/25/2050	Interest Rate Swap			09396#-AK-7	Victoria Power Networks Gtd Senior Note	1		41,429,931
	Evergreen Basket of Long Fixed Rate				, ,,,,									,	
57629*EV9	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		15,000,000	15,001,200	02/25/2020	02/25/2050	Interest Rate Swap			04019L-AC-8	ARES 2019-51A A2	1	15,000,000	15,001,200
57629*EV9	ABS Bank Loans and Corporate Bonds .	1		24,242,070	34,235,101	02/25/2020	02/25/2050	Interest Rate Swap			04351L-AA-8	ASCENSION HEALTH-UNSECURED BOND	1	24,242,070	34,235,101
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,534,614	3,900,394	02/25/2020	02/25/2050	Interest Rate Swap			48251B-AN-0	KKR Clo 16 Ltd-KKR 16 A2R	1	3,534,614	3,900,394
	Evergreen Basket of Long Fixed Rate							·				Iowa Interstate Railroad Senior			
57629*EV9	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1	-	32,267,709	36,0/8,106	02/25/2020	02/25/2050	Interest Rate Swap			462470-AA-2	SecuredFonterra Co-operative Gr Senior	1	32,267,709	36,078,106
57629*EZ0	ABS Bank Loans and Corporate Bonds .	1	250,000,000	37,900,000	30,723,040	02/25/2020	02/25/2050	Interest Rate Swap		(12,107,561)	Q3920#-AL-3	Unsecured Notes	1	37,900,000	42,830,601
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		42,700,000	47.071.156	02/25/2020	02/25/2050	Interest Rate Swap			838515-G*-9	South Jersey Gas Co. First Mortgage	1	42,700,000	47,071,156
	Evergreen Basket of Long Fixed Rate							·				DNP Select Income Fund I Senior			
57629*EZ0	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1		30,200,000	31,263,312	02/25/2020	02/25/2050	Interest Rate Swap			23325P-A*-5	Secured	1	30,200,000	31,263,312
57629*EZ0	ABS Bank Loans and Corporate Bonds	1	.	36,150,000	44,992,905	02/25/2020	02/25/2050	Interest Rate Swap			Q3535#-AD-8	Secured	1		44,992,905
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		39,000,000	42.718.728	02/25/2020	02/25/2050	Interest Rate Swap			74986@-AV-3	RREEF AMERICA REIT II INC SR UNSECD NT SER D	1	39,000,000	42,718,728
F7000+F70	Evergreen Basket of Long Fixed Rate			00.050.000	44 005 000	00 /05 /0000	00 (05 (0050				Q3920#-AG-4	Fonterra Co-operative Gr Senior	_	00.050.000	
57629*EZ0	ABS Bank Loans and Corporate Bonds Evergreen Basket of Long Fixed Rate	1		38,250,000	41,325,338	02/25/2020	02/25/2050	Interest Rate Swap			U392U#−AG−4	Note		38,250,000	41,325,338
57629*EZ0	ABS Bank Loans and Corporate Bonds .	1		24,984,947	29,842,845	02/25/2020	02/25/2050	Interest Rate Swap			87305Q-CM-1	TTX CO-SENIOR UNSECURED	1	24,984,947	29,842,845
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,141,738	1,010,495	02/25/2020	02/25/2050	Interest Rate Swap			493268-BW-5	KEYCORP STUDENT LOAN TRU-SERIES 2004-A CLASS 1B	1	1,141,738	1,010,495
	Evergreen Basket of Long Fixed Rate		050,000,000	, ,				·		(40.040.000)		Mirvac Group Finance Ltd Senior		, , ,	
57629*FD8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	I	250,000,000	38,900,000	23,640,906	02/26/2020	02/26/2050	Interest Rate Swap		(19,048,032)	ub235#-AN-2	. Note	1	38,900,000	42,688,938
57629*FD8	ABS Bank Loans and Corporate Bonds .	1	-	36,210,000	39,545,303	02/26/2020	02/26/2050	Interest Rate Swap			74979U-AA-3		1	36,210,000	39,545,303
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		35,600,000	38,042,801	02/26/2020	02/26/2050	Interest Rate Swap			05565E-G@-8	BMW U.S. Capital LLC Gtd Senior Note	1	35,600,000	38,042,801
	Evergreen Basket of Long Fixed Rate	4		,	, ,							DEXUS Funds Management L Senior	4		
57629*FD8	ABS Bank Loans and Corporate Bonds . Evergreen Basket of Long Fixed Rate	1	-	38, 150,000	42, 127, 824	02/26/2020	02/26/2050	Interest Rate Swap			Q3189*-AC-3	Note Ser	l	38, 150,000	42 , 127 , 824
57629*FD8	ABS Bank Loans and Corporate Bonds .	1		37,600,000	38,786,430	02/26/2020	02/26/2050	Interest Rate Swap			00003#-AB-9	Note Ser	1	37,600,000	38,786,430
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,100,000	34,000,262	02/26/2020	02/26/2050	Interest Rate Swap			74264*-AC-0	PRISA LHC Senior Note Ser	1	31,100,000	34,000,262

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					Replication	on (Syntheti	c Asset) Tra	nsactions Open as of C	Current Statement						
		Replication (Syn	thetic Asset) Tra			_					of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		Instrument(s) Open				Instrument(s) Held		
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10 Book/Adjusted Carrying Value	11	12 CUSIP	13	14 NAIC Designation or Other Description	Book/Adjusted Carrying	16 Fair Value
Number	Evergreen Basket of Long Fixed Rate	Description	Amount	value	Fall Value	Date	Date	Description	value	Fair Value	CUSIP	Description KAYNE ANDERSON MID/ENERGY-SR UNSECD	Description	Value	raii vaiue
57629*FD8	ABS Bank Loans and Corporate Bonds .	1		32,900,000	34.132.960	02/26/2020	02/26/2050	Interest Rate Swap			48661E-B*-8 .	SER D	1	32,900,000	34,132,960
37023 1 50	Evergreen Basket of Long Fixed Rate	·				02/20/2020	02/20/2000	interest nate onap			4000 IL D 0 .	Newark BSL CLO 2 Ltd-NBCLO 2017-1A			
57629*FD8	ABS Bank Loans and Corporate Bonds .	1		16,000,000	15,956,496	02/26/2020	02/26/2050	Interest Rate Swap			65023P-AQ-3	. A2R	1	16,000,000	15,956,496
57629*FD8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		9,850,000	9,855,447	02/26/2020	02/26/2050	Interest Rate Swap			48254H-AC-8	. KKR Clo 32 Ltd-KKR 32A B	1	9,850,000	9,855,447
	Evergreen Basket of Long Fixed Rate											Elmwood CLO VII Ltd-ELMW7 2020-4A B			
57629*FD8	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		8,300,000	8,320,518	02/26/2020	02/26/2050	Interest Rate Swap			29002Q-AC-3	CGMS 2021-6A A1 FLOATING COUPON	1	8,300,000	8,320,518
57629*FF3	ABS Bank Loans and Corporate Bonds .	1	250,000,000	50,000,000	1, 122,503	06/15/2020	06/15/2050	Interest Rate Swap		(48,877,497)	143133-AA-4	MATURITY 20340715	1	50,000,000	50,000,000
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	•		19,250,000	10 050 700	06/15/2020	06/15/2050	Interest Rate Swap			12555Q-AA-4	CIFC Funding Ltd	4	19,250,000	19,259,760
5/629°FF3	Evergreen Basked of Long Fixed Rate	I		19,250,000	19,209,760	00/ 13/2020	06/ 15/ 2050	Interest Hate Swap			12000U-AA-4	Elmwood CLO V Ltd-ELMW5 2020-2A A1	·	19,250,000	19,239,760
57629*FF3	ABS Bank Loans and Corporate Bonds .	1		19,000,000	19,000,000	06/15/2020	06/15/2050	Interest Rate Swap			29003B-AA-9		1	19,000,000	19,000,000
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		45.875.000	45 875 000	06/15/2020	06/15/2050	Interest Rate Swap			25255D-AA-8	DCLO 2021-1A A1A FLOATING COUPON MATURITY 20360715	1	45,875,000	45,875,000
	Evergreen Basked of Long Fixed Rate							,				WINDR 2017-3A BR FLOATING COUPON			
57629*FF3	ABS Bank Loans and Corporate Bonds .	1		13,600,000	13,612,104	06/15/2020	06/15/2050	Interest Rate Swap			97316L-AC-2	MATURITY 20350415 KKR 25 BR FLOATING COUPON 1.929960	1	13,600,000	13,612,104
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,525,000	11.530.117	06/15/2020	06/15/2050	Interest Rate Swap			48252U-AJ-6	MATURITY 20340715	1	11,525,000	11,530,117
	Evergreen Basked of Long Fixed Rate							·				Ares LV CLO Ltd-SERIES 2020-55A			
57629*FF3	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		11,750,000	11,750,000	06/15/2020	06/15/2050	Interest Rate Swap			04018B-AC-1 .	CLASS BBABSN 2019-1A BR FLOATING COUPON	1	11,750,000	11,750,000
57629*FF3	ABS Bank Loans and Corporate Bonds .	1		11,000,000	11,029,469	06/15/2020	06/15/2050	Interest Rate Swap			06759J-AS-7	1.926430 MATURITY 20360415	1	11,000,000	11,029,469
	Evergreen Basked of Long Fixed Rate							·				GREYWOLF CLO VI Ltd-GWOLF 2018-1A			
57629*FF3	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		9,200,000	9,200,892	06/15/2020	06/15/2050	Interest Rate Swap			39809G-AC-9	A2OAKTREE CLO 2018-1 LTD SR SECD NT	1	9,200,000	9,200,892
57629*FF3	ABS Bank Loans and Corporate Bonds .	1			8,635,312	06/15/2020	06/15/2050	Interest Rate Swap			67400F-AE-1 .	CL A-2	1		
	Evergreen Basked of Long Fixed Rate											Buttermilk Park CLO Ltd-BMILK 2018-			
57629*FF3	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		7,962,350		06/15/2020	06/15/2050	Interest Rate Swap			124166-AA-7 .	1A A1CANYC 2021-3A B FLOATING COUPON	1	7,962,350	
57629*FF3	ABS Bank Loans and Corporate Bonds .	1		11,000,000	11,011,979	06/15/2020	06/15/2050	Interest Rate Swap			13875M-AC-0	MATURITY 20340715	1	11,000,000	11,011,979
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	_		7,083,989	7 007 500	00 (45 (0000	00 (45 (0050				87250C-AA-5	TICP CLO Ltd		7 000 000	7 007 500
5/629^FF3	Evergreen Basked of Long Fixed Rate	I				06/15/2020	06/15/2050	Interest Rate Swap			8/25UU-AA-5	Babson CLO LtdBabson CLO Ltd 2016-I-BABSN 2016-IA	I	7,083,989	7,267,523
57629*FF3	ABS Bank Loans and Corporate Bonds .	1			7,200,806	06/15/2020	06/15/2050	Interest Rate Swap			06759M-AE-1 .	A2R	1	7,200,000	
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	4		6.900.000	0.007.740	06/15/2020	06/15/2050	Interest Rate Swap			67110U-AN-9	OHA Loan Funding 2016-1 -OHALF 2016-1A B1R		6.900.000	
3/029"FF3	Evergreen Basked of Long Fixed Rate	1				00/ 13/2020	00/ 13/ 2030	interest hate swap			0/110U-AN-9	TICP CLO X LTD-SERIES 18-10A CLASS	I		
57629*FF3	ABS Bank Loans and Corporate Bonds .	1		6,700,000	6,689,823	06/15/2020	06/15/2050	Interest Rate Swap			87249C-AC-5	. В	1	6,700,000	6,689,823
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		6.650.000	6 654 202	06/15/2020	06/15/2050	Interest Rate Swap			48275P-AE-1	KREF 2018-FL1 Ltd-KREF 2018-FL1 B	1	6,650,000	
	Evergreen Basked of Long Fixed Rate			, , ,	, . ,			·				Goldentree Loan Manageme-SERIES 19-			
57629*FF3	ABS Bank Loans and Corporate Bonds .	1		6,600,000	6,623,707	06/15/2020	06/15/2050	Interest Rate Swap			38137W-AE-5 .	6A CLASS B1	1	6,600,000	
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,911,438	6,215,680	06/15/2020	06/15/2050	Interest Rate Swap			87250R-AA-2	TICP CLO XV Ltd-TICP 2020-15A A	1	5,911,438	6,215,680
	Evergreen Basked of Long Fixed Rate							·				Magnetite CLO Ltd-MAGNE 2020-26A B			
57629*FF3	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		5,950,000	5,954,123	06/15/2020	06/15/2050	Interest Rate Swap			55954Y-AC-9	FLOATING	1	5,950,000	5,954,123
57629*FF3	ABS Bank Loans and Corporate Bonds .	1		5,800,000	5,811,525	06/15/2020	06/15/2050	Interest Rate Swap			29002G-AC-5	LIIIWOOU OLO IV LIQ-ELMW4 ZUZU-IA B	1	5,800,000	5,811,525
E7000+EE0	Evergreen Basked of Long Fixed Rate	_		5 750 055	F 750 455	00 (45 (0000	00 (45 (0050				770400 ** 5	D 11 1 T 010 0017 0111	_	5 750 000	5 750 255
57629*FF3	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	I		5,750,000	5, /50, 150	06/15/2020	06/15/2050	Interest Rate Swap			77340G-AL-5	Rockford Tower CLO 2017-2 Ltd	I	5,750,000	5,750,150
57629*FF3	ABS Bank Loans and Corporate Bonds .	1		5,650,000	5,597,698	06/15/2020	06/15/2050	Interest Rate Swap			50200F-AG-4	LCM 26 Ltd-SERIES 26A CLASS C	1	5,650,000	5,597,698
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		5.250.000	5 261 620	06/15/2020	06/15/2050	Interest Rate Swap			12555X-AG-6	CIFC Funding Ltd-CIFC 2019-6A C	1	5.250.000	5,261,629
	Evergreen Basked of Long Fixed Rate			, ,	,							TCW Direct Lending Structured	1	,	
57629*FF3	ABS Bank Loans and Corporate Bonds .	1		6,031,579	6,031,579	06/15/2020	06/15/2050	Interest Rate Swap			87241F-AA-0 .	Solutions 2019 LLC - Class A Note	1	6,031,579	6,031,579
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1	300,000,000	56,451,292	1.398.221	06/29/2020	06/29/2050	Interest Rate Swap		(60.912.589)	149123-CJ-8	. Caterpillar Inc-SENIOR UNSECURED	1	56,451,292	62,310,810
	Evergreen Basket of Long Fixed Rate				,					(55,012,565)		UnitedHealth Group Inc-SENIOR			
57629*FE6	ABS Bank Loans and Corporate Bonds .	1		50,532,140	51,681,809	06/29/2020	06/29/2050	Interest Rate Swap			91324P-EA-6	UNSECURED	1	50,532,140	51,681,809

SCHEDULE DB - PART C - SECTION 1

		5 " " (0			Replication	on (Syntheti	c Asset) Tra	nsactions Open as of C	Surrent Statemen						
		Replication (Syn	thetic Asset) Tra			_		5			of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	7	8		Instrument(s) Open				Instrument(s) Held		
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
	Evergreen Basket of Long Fixed Rate											Carnegie Institution of -UNSECURED			
57629*FE6	ABS Bank Loans and Corporate Bonds . 1	l		46,542,911	48 , 191 , 889	06/29/2020	06/29/2050	Interest Rate Swap			143499-AB-7		1	46,542,911	48, 191, 889
57629*FE6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		40.631.748	44.906.332	06 /20 /2020	06/29/2050	Interest Rate Swap			355611-AA-2	Fred Hutchinson Cancer R-UNSECURED	1	40.631.748	44,906,332
3/029"FE0	Evergreen Basket of Long Fixed Rate			40,031,740	44,900,332	00/29/2020	00/29/2000	Interest hate swap			333011-AA-2		'		44,900,332
57629*FE6	ABS Bank Loans and Corporate Bonds . 1	1		12,892,965	13,211,712	06/29/2020	06/29/2050	Interest Rate Swap			29157T-AD-8	Emory University-UNSECURED	1	12,892,965	13,211,712
	Evergreen Basket of Long Fixed Rate														
57629*FE6	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	١		77,777,778	78,431,111	06/29/2020	06/29/2050	Interest Rate Swap			72403Z-NR-1	PIONEERS GATE LLC 2020-2 CERB	1		78,431,111
57629*FE6	ABS Bank Loans and Corporate Bonds . 1	1		50.000.000	50.545.000	06/29/2020	06/29/2050	Interest Rate Swap			72403Z-MZ-4	PIONEERS GATE LLC 2017-7 FNBM	1	50.000.000	50,545,000
	Evergreen Basket of Long Fixed Rate			, ,	, , ,		00/ 20/ 2000	The social state of the so				Carlyle Global Market St-CGMS 2021-			
57629*FE6	ABS Bank Loans and Corporate Bonds . 1	١		6,700,000	6,678,406	06/29/2020	06/29/2050	Interest Rate Swap			14315D-AC-6	3SA A2	1	6,700,000	6,678,406
E7000+FF0	Evergreen Basket of Long Fixed Rate			05 004 100	00 000 074	00 (00 (0000	00 (00 (0050	Latarrat Data Corr			26442T-AH-0	Dulus Hairrasi Arr CECUDED	4	05 004 100	00 000 074
57629*FE6	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basket of Long Fixed Rate	l		25,904,183	26,999,074	06/29/2020	06/29/2050	Interest Rate Swap			204421-AM-U	Duke University-SECURED	I	25,904,183	26,999,074
57629*FE6	ABS Bank Loans and Corporate Bonds . 1	1		25,634,556	27,420,273	06/29/2020	06/29/2050	Interest Rate Swap			06654D-AC-1	Banner Health-UNSECURED	1	25,634,556	27,420,273
	Evergreen Basked of Long Fixed Rate											CSLB Holdings, Inc. Gtd Senior Note			
57629*FV8	ABS Bank Loans and Corporate Bonds . 1	l	191,608,278	16,600,000	(14,276,334)	07/13/2020	07/13/2021	TRS Bond Index		(32,934,966)	12656*-AD-4	CSLB Holdings, Inc. Gtd Senior Note	1	16,600,000	18,658,632
57629*FV8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	1		16,500,000	17,589,545	07/13/2020	07/13/2021	TRS Bond Index			12656*-AC-6	CSLB Hordings, Inc. Gld Senior Note	1	16,500,000	17,589,545
07020 1 10	Evergreen Basked of Long Fixed Rate					017 107 2020	077 107 202 1	THO BOILD THUCK			12000 110 0	Transpower New Zealand L Senior	'		
57629*FV8	ABS Bank Loans and Corporate Bonds . 1	l		16,500,000	18,278,156	07/13/2020	07/13/2021	TRS Bond Index			Q9194@-AC-1	Note Ser	1		18,278,156
E7000#EV0	Evergreen Basked of Long Fixed Rate			40, 450, 000	47 744 404	07 (40 (0000	07/40/0004	TD0 D 4 L 4			674003-A*-9	Oaktree Capital Manageme Senior		40, 450, 000	47 744 404
57629*FV8	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate	l		16,450,000	17,744,401	0//13/2020	07/13/2021	TRS Bond Index			6/4003-A*-9	Note Ser	1	16,450,000	17,744,401
57629*FV8	ABS Bank Loans and Corporate Bonds . 1	1		9.902.500	10.205.170	07/13/2020	07/13/2021	TRS Bond Index			02379*-AA-7	Secured Notes Class A	1	9,902,500	10,205,170
	Evergreen Basked of Long Fixed Rate				, .,							UNIVERSITY OF CHICAGO-UNSECURED			
57629*FV8	ABS Bank Loans and Corporate Bonds . 1	١		37,500,000	40,864,414	07/13/2020	07/13/2021	TRS Bond Index			91412N-AK-6	BOND	1	37,500,000	40,864,414
57629*FV8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	1		7.200.000	7.277.076	07/12/2020	07/13/2021	TRS Bond Index			12656*-AB-8	CSLB Holdings, Inc. Gtd Senior Note	1	7,200,000	7,277,076
3/029 1 40	Evergreen Basked of Long Fixed Rate	· · · · · · · · · · · · · · · · · · ·				077 137 2020	077 137 202 1	The bolld Tridex			12000 -AD-0	KAYNE ANDERSON MLP INVT CO-SR			
57629*FV8	ABS Bank Loans and Corporate Bonds . 1	١		14,250,000	15,230,272	07/13/2020	07/13/2021	TRS Bond Index			486606-K#-2	UNSECD SER KK	1	14,250,000	15,230,272
57000±51/0	Evergreen Basked of Long Fixed Rate			45 000 000	40 005 400	07 (40 (0000	07/10/0001	TD0 D			050405 14 4	BABSON CAPITAL PARTN INVS TR-SR		45 000 000	40.005.400
57629*FV8	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate	l		15,000,000	16,005,480	0//13/2020	07/13/2021	TRS Bond Index			05616B-A*-1	CONV NTPrime Property Fund LLC Senior Note	1		16,005,480
57629*FV8	ABS Bank Loans and Corporate Bonds . 1	1		13,500,000	14,431,095	07/13/2020	07/13/2021	TRS Bond Index			74170*-AN-9	Ser	1	13,500,000	14,431,095
	Evergreen Basked of Long Fixed Rate														
57629*FV8	ABS Bank Loans and Corporate Bonds . 1	l		11,900,000	12,776,054	07/13/2020	07/13/2021	TRS Bond Index			73020*-AK-9	PNG Companies LLC Senior Secured	1	11,900,000	12,776,054
57629*FV8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	ı		13,730,000	15,242,593	07/13/2020	07/13/2021	TRS Bond Index			05237*-AH-7	Austin Powder Holdings C Senior Note Ser	1	13,730,000	15,242,593
0.020 1 10	Evergreen Basked of Long Fixed Rate					01, 10, 2020	017 107 2021	THO DOING THUCK			00201 AII-1	Oaktree Capital Manageme Senior			
57629*FV8	ABS Bank Loans and Corporate Bonds . 1	l		14,325,000	15,894,776	07/13/2020	07/13/2021	TRS Bond Index			674003-A@-7	Note Ser	1		15,894,776
57629*FV8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds		1	7,175,000	7.177.576	07/10/0000	07/13/2021	TRS Bond Index			033291-AN-5	Anchorage Capital Clo 13-ANCHC 2019-13A B1R		7,175,000	7 , 177 , 576
5/629^FV8	Evergreen Basked of Long Fixed Rate	l				0// 13/2020	0// 13/2021	IRS Bond Index			033291-AN-5	Hardwood Funding LLC Senior Secured	I		
57629*FJ5	ABS Bank Loans and Corporate Bonds . 1	١	200,000,000	23,000,000	(6,714,263)	09/02/2020	09/02/2050	Interest Rate Swap		(31,420,196)	41242*-AY-8	Godie	1	23,000,000	24,705,933
	Evergreen Basked of Long Fixed Rate											QIC Finance (Shopping Ce Gtd Senior			
57629*FJ5	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate	1		22, 190,000	24,619,051	09/02/2020	09/02/2050	Interest Rate Swap			Q7795#-AA-0	Note	1	22, 190,000	24,619,051
57629*FJ5	Evergreen Basked of Long Fixed Hate ABS Bank Loans and Corporate Bonds	1	1	22,600,000	24,659,131	09/02/2020	09/02/2050	Interest Rate Swap			G3144#-AF-7	Note	1	22,600,000	24,659,131
	Evergreen Basked of Long Fixed Rate			, ,				· ·				American Airlines Group Senior			
57629*FJ5	ABS Bank Loans and Corporate Bonds . 1	1		11,816,954	11,794,502	09/02/2020	09/02/2050	Interest Rate Swap			02376*-AA-0	Secured	1	11,816,954	11,794,502
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds . 1	1	1	21.600.000	23,811,127	00/02/2020	09/02/2050	Interest Rate Swap			05237*-AF-1	Austin Powder Holdings C Senior Note Ser	1	21,600,000	23,811,127
J1029"FJJ	Evergreen Basked of Long Fixed Rate	·	·	21,000,000	20,011,121	03/02/2020	03/02/2000	interest hate swap			UJZ31"-MF-1	. INUTE OFF	· · · · · · · · · · · · · · · · · · ·		۷۵,011, ۱۷۱
57629*FJ5	ABS Bank Loans and Corporate Bonds . 1	1	ļ	18,600,000	20,280,529	09/02/2020	09/02/2050	Interest Rate Swap			G2044@-BA-2	Compass Group PLC Senior Note Ser .	1	18,600,000	20,280,529
5700045 15	Evergreen Basked of Long Fixed Rate		1	40		00 (00 (05	00 (00 (0				000007 :	WINGS Aviation 62696 USD Tranche A-		,	
57629*FJ5	ABS Bank Loans and Corporate Bonds . 1 Evergreen Basked of Long Fixed Rate	l	ł	18,796,072	20,394,960	09/02/2020	09/02/2050	Interest Rate Swap			929287-ZZ-6	CSLB Holdings, Inc. Gtd Senior Note	1	18,796,072	20,394,960
57629*FJ5	ABS Bank Loans and Corporate Bonds . 1	1		20,400,000	21.508.964	09/02/2020	09/02/2050	Interest Rate Swap			12656*-AK-8	COLD HUIDINGS, INC. GIO SENIOR NOTE	1	20,400,000	21,508,964
	Evergreen Basked of Long Fixed Rate			, ,								YORKSHIRE WTR SERV BRADFORD-GTD SR			
57629*FJ5	ABS Bank Loans and Corporate Bonds . 1	١		21, 100,000	22,468,230	09/02/2020	09/02/2050	Interest Rate Swap			G9850@-AC-7	SEC CL A	1	21,100,000	22,468,230

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		D " " (0			Replication	on (Syntheti	c Asset) Tra	nsactions Open as of C	Surrent Statemen		5				
	2	Replication (Syn	thetic Asset) Tra		6	7		Destrutture	In atm +/- \ O		of the Repl	ication (Synthetic Asset) Trans			
1	2	3	4	5	6	/	8	Derivative	Instrument(s) Open		40		Instrument(s) Held	45	10
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
57000±F IF	Evergreen Basked of Long Fixed Rate			0.050.000	0.040.000	00 (00 (0000	00 (00 (0050				50184N-AP-7	LCM LTD PARTNERSHIP-SERIES 15A	_	0.050.000	0.040.000
57629*FJ5	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		8,950,000	8,949,928	09/02/2020	09/02/2050	Interest Rate Swap			50184N-AP-7	CLASS CR	1		8,949,928
57629*FJ5	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		27,998,468	33,607,824	09/02/2020	09/02/2050	Interest Rate Swap			141781-BJ-2 .	Cargill Inc-SENIOR UNSECURED Goldentree Loan Manageme-GLM 2017-	1	27,998,468	33,607,824
57629*FJ5	ABS Bank Loans and Corporate Bonds .	1		8,500,000		09/02/2020	09/02/2050	Interest Rate Swap			38136F-BJ-1 .	1A B1R2	1		
	Evergreen Basked of Long Fixed Rate											Voya CLO 2018-4 Ltd-SERIES 18-4A			
57629*FJ5	ABS Bank Loans and Corporate Bonds .	1		7,550,000	7,545,598	09/02/2020	09/02/2050	Interest Rate Swap			92917W-AY-4	CLASS BR	1		7,545,598
57629*FL0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1	200.000.000	18,750,000	(10,239,821)	09/02/2020	09/02/2050	Interest Rate Swap		(31.253.246)	74170*-AC-3	Prime Property Fund LLC Senior Note	1		21,013,425
37029 1 LU	Evergreen Basked of Long Fixed Rate	1	200,000,000	10,730,000	(10,259,021)	09/02/2020	03/02/2030	Interest hate owap		(31,233,240)	74170 -AU-3	Major League Baseball Tr Series 44			21,013,423
57629*FL0	ABS Bank Loans and Corporate Bonds .	1		20,100,000	21,267,991	09/02/2020	09/02/2050	Interest Rate Swap			56081#-CA-6 .	Term Note	1	20,100,000	21,267,991
	Evergreen Basked of Long Fixed Rate											JetBlue Airways Corporat Pass Thru			
57629*FL0	ABS Bank Loans and Corporate Bonds .	1		19, 180, 975	19,785,905	09/02/2020	09/02/2050	Interest Rate Swap			47715*-AA-5	Certi	1		19,785,905
57629*FL0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,450,000	21.800.273	09/02/2020	09/02/2050	Interest Rate Swap			G20440-AY-1	Compass Group PLC Senior Note Ser	1	20,450,000	21,800,273
37023 1 LO	Evergreen Basked of Long Fixed Rate	'		20,400,000	21,000,270	03/02/2020	03/02/2000	Titterest nate owap			020449 AT T.	Hardwood Funding LLC Senior Note	'		21,000,270
57629*FL0	ABS Bank Loans and Corporate Bonds .	1		18,700,000	20,742,788	09/02/2020	09/02/2050	Interest Rate Swap			41242*-AU-6	Ser	1	18,700,000	20,742,788
	Evergreen Basked of Long Fixed Rate											GI Manager L.P. Senior Secured			
57629*FL0	ABS Bank Loans and Corporate Bonds .	1		19,315,000	20 , 142 , 184	09/02/2020	09/02/2050	Interest Rate Swap			36198*-AA-4	Notes	1	19,315,000	20, 142, 184
57629*FL0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		17,700,000	18,785,630	00/02/2020	09/02/2050	Interest Rate Swap			41242*-AX-0	Hardwood Funding LLC Senior Secured	1		18,785,630
37023 1 LO	Evergreen Basked of Long Fixed Rate	1			10,700,000	03/02/2020	03/02/2000	Titterest nate owap			41242 AX 0	AEP TRANSMISSION CO LLC SR NT SER A	· · · · · · · · · · · · · · · · · · ·		10,700,000
57629*FL0	ABS Bank Loans and Corporate Bonds .	1		9,221,535	9,479,174	09/02/2020	09/02/2050	Interest Rate Swap			00114*-AA-1 .		1	9,221,535	9,479,174
	Evergreen Basked of Long Fixed Rate											Oncor Electric Delivery SR SECD NT			
57629*FL0	ABS Bank Loans and Corporate Bonds .	1		15,900,000	17,427,815	09/02/2020	09/02/2050	Interest Rate Swap			68233J-A@-3	SER B	1		17,427,815
57629*FL0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		26,340,017	36,767,517	00/02/2020	09/02/2050	Interest Rate Swap			931142-CS-0	. WAL-MART STORES INC-SENIOR NOTE	1	26,340,017	36,767,517
37029 1 LU	Evergreen Basked of Long Fixed Rate	·		20,040,017		09/02/2020	03/02/2030	Titterest hate swap			301142-03-0	Golub Capital Partners C-GOCAP	¹		
57629*FL0	ABS Bank Loans and Corporate Bonds .	1		27,700,000	27,481,142	09/02/2020	09/02/2050	Interest Rate Swap			38176D-AJ-8	2015-26A A2R	1		27,481,142
	Evergreen Basked of Long Fixed Rate											AEP Transmission Company Senior			
57629*FM8	ABS Bank Loans and Corporate Bonds .	1	200,000,000	24,000,000	(5,517,153)	09/02/2020	09/02/2050	Interest Rate Swap		(31,563,297)	00114*-AR-4 .	Note Ser	1	24,000,000	26,046,144
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		12,900,000	12 060 249	09/02/2020	09/02/2050	Interest Rate Swap			G9850@-AB-9	Yorkshire Water Services Gtd Senior	1	12,900,000	13,069,248
37029 1 1110	Evergreen Basked of Long Fixed Rate	1		12,900,000		09/02/2020	03/02/2030	Titterest hate swap			U30308-AD-3	Howard De Walden Estates Gtd Senior			
57629*FM8	ABS Bank Loans and Corporate Bonds .	1		25,700,000	29,355,799	09/02/2020	09/02/2050	Interest Rate Swap			G4622#-AB-5	Note	1	25,700,000	29,355,799
	Evergreen Basked of Long Fixed Rate											Associated British Foods Senior			
57629*FM8	ABS Bank Loans and Corporate Bonds .	1		24,750,000	26,534,005	09/02/2020	09/02/2050	Interest Rate Swap			G0646#-AN-9 .	Note Ser	1	24,750,000	26,534,005
57629*FM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		23,900,000	26,391,025	09/02/2020	09/02/2050	Interest Rate Swap			57169*-AU-1	Mars, Inc. Senior Note Ser	1	23,900,000	26,391,025
37023 TIIIO	Evergreen Basked of Long Fixed Rate	1		20,300,000	20,031,023	03/02/2020	03/02/2000	interest nate swap			5/ 105 -NU-1	Mirvac Group Finance Ltd Gtd Senior	1		20,031,023
57629*FM8	ABS Bank Loans and Corporate Bonds .	1		21,750,000	24, 154, 854	09/02/2020	09/02/2050	Interest Rate Swap			Q6235#-AF-9	Note	1	21,750,000	24, 154, 854
5700045US	Evergreen Basked of Long Fixed Rate					00 (00 (05 -	00 (00 (0				101176	Hmshost Corporation Gtd Senior Note			
57629*FM8	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		22,600,000	23, 195, 307	09/02/2020	09/02/2050	Interest Rate Swap			40447@-AJ-4		1	22,600,000	23, 195, 307
57629*FM8	ABS Bank Loans and Corporate Bonds	1		20,150,000	21,494,529	09/02/2020	09/02/2050	Interest Rate Swap			25763#-AE-0	Donaldson Co Inc Senior Note Ser	1	20 , 150 , 000	21,494,529
0.020 1 1110	Evergreen Basked of Long Fixed Rate	•		20,100,000	, 1, 707, 020	55, 52, 2025	55, 02, 2000					MM Investment Holding Revolver		20, 100,000	
57629*FM8	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	Fixed Line	2	55,000,000	55,000,000
57000±5110	Evergreen Basked of Long Fixed Rate			40.000	40 000 ===	00 (00 (0000	00 (00 (0050	1			40050# 40 5	1442 01 0 14 1 1 1 1442 14 12		40.000	40.000
57629*FM8	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		13,000,000	13,003,783	09/02/2020	09/02/2050	Interest Rate Swap			48250W-AG-0 .	KKR CLO 14 Ltd-KKR 14 AR	1		13,003,783
57629*FN6	ABS Bank Loans and Corporate Bonds	1	150,000,000	4,506,456	(18,743,225)	09/02/2020	09/02/2050	Interest Rate Swap		(23, 278, 946)	G20440-AX-3	Compass Group PLC Senior Note	1	4,506,456	4,535,721
0. OLO 1 NO	Evergreen Basked of Long Fixed Rate	•		т, ооо, тоо	(10,170,220)	55/ 52/ 2520	55/ 52/ 2000			(20,270,940)		Prime Property Fund LLC Senior Note	•	, 500, 750	
57629*FN6	ABS Bank Loans and Corporate Bonds .	1		8,500,000	9,257,988	09/02/2020	09/02/2050	Interest Rate Swap			74170*-AR-0 .	Ser	1	8,500,000	9,257,988
E70004ENC	Evergreen Basked of Long Fixed Rate	_		0.000.000	0 010 1	00 (00 (0000	00 (00 (0050				04400# 45 5	British Land Company PLC Senior		0.000.000	0.040 /
57629*FN6	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	l		9,200,000	9,913,460	09/02/2020	09/02/2050	Interest Rate Swap			G1108#-AF-5 .	Note Ser	I	9,200,000	9,913,460
57629*FN6	ABS Bank Loans and Corporate Bonds	1		8,500,000	9, 152, 800	09/02/2020	09/02/2050	Interest Rate Swap			41242*-BF-8	naranood runurng LLC Serror Secured	1	8,500,000	9, 152, 800
	Evergreen Basked of Long Fixed Rate											Johnson Matthey PLC Series A Senior			
57629*FN6	ABS Bank Loans and Corporate Bonds .	1			8,890,358	09/02/2020	09/02/2050	Interest Rate Swap			479142-E0-6	Notes	1		8,890,358
E7COO+ENC	Evergreen Basked of Long Fixed Rate	4		0.004.000	0 400 040	00 (00 (0000	00 (00 (0050	Latarrat Data C			050001 45 0	Avolon Aerospace Leasing Secured		0 004 000	0 400 010
57629*FN6	ABS Bank Loans and Corporate Bonds .	1		6,231,230	6,492,019	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AF-0	Note A3	[1	6,231,230	6,492,019

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		Replication (Syn	thetic Asset) Tra	ansactions	Replicati	on (Oynun c u	o noocij ila	nsactions Open as of (Cancin Glatemen		of the Renl	ication (Synthetic Asset) Trans	actions		
1	2	3	4	5	6	7	8	Derivative	e Instrument(s) Open		Cr the repr		Instrument(s) Held		
	-	NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	9	10 Book/Adjusted Carrying	11	12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		8,750,000	0 101 150	09/02/2020	09/02/2050	Interest Rate Swap			151515-YY-3	Bridge Investment Group Senior Secured Notes	1		9, 181, 156
3/029"FN0	Evergreen Basked of Long Fixed Rate	1				09/02/2020	09/02/2000	Interest nate Swap			131313-11-3	South Jersev Gas Co. Medium Term	I		9, 101, 130
57629*FN6	ABS Bank Loans and Corporate Bonds .	1		7,700,000	8,378,147	09/02/2020	09/02/2050	Interest Rate Swap			838515-F@-8	Not	1	7,700,000	8,378,147
	Evergreen Basked of Long Fixed Rate											Clearbridge Energy MLP F Senior			1
57629*FN6	. ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		7,386,855		09/02/2020	09/02/2050	Interest Rate Swap			184692-B0-9	Secured	1		7,718,680
57629*FN6	ABS Bank Loans and Corporate Bonds	1		7,386,855	7.923.170	09/02/2020	09/02/2050	Interest Rate Swap			184692-B#-7	Senior Secured	1	7,386,855	7,923,170
	Evergreen Basked of Long Fixed Rate											Avolon Aerospace Leasing Secured			
57629*FN6	ABS Bank Loans and Corporate Bonds .	1		5,906,601	6,246,219	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AM-5	Note B7	1	5,906,601	6,246,219
57629*FN6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5.823.213	6 049 602	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AK-9	Avolon Aerospace Leasing Secured Note B7	1	5,823,213	6,049,602
37023 1110	Evergreen Basked of Long Fixed Rate	'		3,020,210	0,040,002	03/ 02/ 2020	03/02/2030	Titterest nate onap			00000E AR 5	Fenner International Ltd Gtd Senior	'		0,043,002
57629*FN6	. ABS Bank Loans and Corporate Bonds .	1		3,400,000	3,425,854	09/02/2020	09/02/2050	Interest Rate Swap			G3144#-AE-0	Note	1	3,400,000	3,425,854
F70004FN0	Evergreen Basked of Long Fixed Rate			0.000.040	7 400 047	00 (00 (0000	00 (00 (0050				C1466#-AA-6	000 1 1 1410 1 0 1		0.000.040	7 400 047
57629*FN6	. ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	I		6,860,342	7,482,047	09/02/2020	09/02/2050	Interest Rate Swap			C1466#-AA-6	CPR Leasing Ltd Senior Secured Vanquard Group. Inc. Senior Notes	2		7,482,047
57629*FN6	. ABS Bank Loans and Corporate Bonds .	1		6,950,000	7,945,372	09/02/2020	09/02/2050	Interest Rate Swap			92203#-AR-9	Series D	1		7,945,372
	Evergreen Basked of Long Fixed Rate							·				Vanguard Group, Inc. Senior Notes			
57629*FN6	. ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		3,600,000	3,704,324	09/02/2020	09/02/2050	Interest Rate Swap			92203#-AQ-1	Series C	1	3,600,000	3,704,324
57629*FN6	ABS Bank Loans and Corporate Bonds .	1		5,470,140	5.696.368	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AH-6	Avolon Aerospace Leasing Secured Note B7	1		5,696,368
07020 1110	Evergreen Basked of Long Fixed Rate	1				00/ 02/ 2020	00/ 02/ 2000	Theoret have onap			000002 781 0 11	ASSURANT CLO I LTD-SERIES 17-1A	'		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
57629*FN6	. ABS Bank Loans and Corporate Bonds .	1		10,000,000	9,999,960	09/02/2020	09/02/2050	Interest Rate Swap			04625A-AC-8	CLASS B	1	10,000,000	9,999,960
5700045N0	Evergreen Basked of Long Fixed Rate			44 540 007	40.040.704	00 (00 (0000	00 100 10050				055454 111 0	BHP Billiton Finance USA-SR		44 540 007	40.040.704
57629*FN6	. ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		41,543,027	48,848,731	09/02/2020	09/02/2050	Interest Rate Swap			055451-AV-0	UNSECURED	1		48,848,731
57629*FP1	ABS Bank Loans and Corporate Bonds .	1	150,000,000	13,864,000	(8,579,878)	09/02/2020	09/02/2050	Interest Rate Swap		(22,795,981)	78403D-AR-1	SBA Tower Trust-ASSET BACKED	1	13,864,000	14,216,103
	Evergreen Basked of Long Fixed Rate							·				Major League Baseball Tr Senior			1
57629*FP1	. ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		3,583,163	3,629,809	09/02/2020	09/02/2050	Interest Rate Swap			56081#-AL-4	Note SerRREEF America REIT II. I Senior	1	3,583,163	3,629,809
57629*FP1	ABS Bank Loans and Corporate Bonds	1		6,700,000	7,222,654	09/02/2020	09/02/2050	Interest Rate Swap			74986@-AN-1	Note Ser	1	6,700,000	7,222,654
0.020	Evergreen Basked of Long Fixed Rate	*		3,,00,000	, , , , , , , , , , , , , , , , , ,	00, 02, 2020	00, 02, 2000	medicat nate and				Avolon Aerospace Leasing Secured			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
57629*FP1	ABS Bank Loans and Corporate Bonds .	1		5,317,997	5,533,025	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AA-1	Note A3	1	5,317,997	5,533,025
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,440,000	6.929.904	09/02/2020	09/02/2050	Interest Rate Swap			74170*-AD-1	Prime Property Fund LLC Senior Note	1	6,440,000	6,929,904
3/029"FF1	Evergreen Basked of Long Fixed Rate	1			0,929,904	09/02/2020	09/02/2000	Interest nate Swap			74170"-AD-1	Avolon Aerospace Leasing Secured	· · · · · · · · · · · · · · · · · · ·		0,929,904
57629*FP1	ABS Bank Loans and Corporate Bonds .	1		5,284,212	5,505,367	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AD-5	Note A3	1		5,505,367
-7000±FD4	Evergreen Basked of Long Fixed Rate			0.005.470	0.700.040	00 (00 (0000	00 100 10050				054005 45 4	Avolon Aerospace Funding Senior		0.005.470	0.700.040
57629*FP1	. ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		6,285,478	6, /60,610	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AE-1	Secured	1	6,285,478	6,760,610
57629*FP1	ABS Bank Loans and Corporate Bonds .	1		6.262.755	6.758.909	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AG-6	Secured	1	6.262.755	6,758,909
	Evergreen Basked of Long Fixed Rate			, ,	, . , .							Tortoise Pipeline & Ener Senior		, ,	
57629*FP1	ABS Bank Loans and Corporate Bonds .	1		3,401,429	3,447,848	09/02/2020	09/02/2050	Interest Rate Swap			89148H-B*-8	Note Ser	1	3,401,429	3,447,848
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,500,811	6,995,698	09/02/2020	09/02/2050	Interest Rate Swap			184692-B*-1	Clearbridge Energy MLP Fd Inc- Senior Secured	1	6,500,811	6,995,698
37023 11 1	Evergreen Basked of Long Fixed Rate	·				03/ 02/ 2020	03/02/2030	Titterest nate onap			104032 1 1	Avolon Aerospace Funding Senior	' ······		0,303,030
57629*FP1	ABS Bank Loans and Corporate Bonds .	1		5,854,897	6,301,344	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AC-5	Secur ed	1	5,854,897	6,301,344
E70004ED4	Evergreen Basked of Long Fixed Rate			5 004 450	0.000.404	00 (00 (0000	00 (00 (0050				054005 4 1 0	Avolon Aerospace Funding Senior		5 004 450	0 000 404
57629*FP1	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	I		5,831,458		09/02/2020	09/02/2050	Interest Rate Swap			05400F-AJ-0	Secured	I	5,831,458	6,298,184
57629*FP1	. ABS Bank Loans and Corporate Bonds .	1		5,200,000	6,746,761	09/02/2020	09/02/2050	Interest Rate Swap			393154-L@-6	Bond	1		6,746,761
	Evergreen Basked of Long Fixed Rate							·			l	Bristol-Myers Squibb Co-SENIOR	1.		
57629*FP1	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		10,185,734	10,209,427	09/02/2020	09/02/2050	Interest Rate Swap			110122-CL-0	UNSECURED	1		10,209,427
57629*FP1	ABS Bank Loans and Corporate Bonds	1		6.697.626	6.768 012	09/02/2020	09/02/2050	Interest Rate Swap			04685A-2E-0	ATHENE GLOBAL FUNDING-SECURED	1	6.697.626	6,768,012
	Evergreen Basked of Long Fixed Rate											Intercontinental Exchang-SENIOR		, ,	
57629*FP1	ABS Bank Loans and Corporate Bonds .	1		36,664,702	40,996,753	09/02/2020	09/02/2050	Interest Rate Swap			45866F-AH-7	UNSECURED	2	36,664,702	40,996,753
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,007,820	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, 007, 000
5/029°FF1	Evergreen Basked of Long Fixed Rate	I		20,000,000	20,007,820	09/02/2020	09/02/2000	interest mate swap			000 IBD-NE-0	MM Investment Holding Revolver	I	20,000,000	20,007,820
57629*FP1	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	Fixed Line	2	30,000,000	30,000,000

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		Renlication (Syr	nthetic Asset) Tra	nsactions	Replication	on (Syntheti	c Asset) Tra	nsactions Open as of (Surrent Statemen		of the Renli	cation (Synthetic Asset) Trans	actions				
1	2	3	4	5	6	7	8	Derivative	e Instrument(s) Open		Cash Instrument(s) Held						
	_	· ·		, and the second	ŭ			9	10	11	12	13	14	15	16		
Number	Description Evergreen Basked of Long Fixed Rate	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value		
57629*FQ9	ABS Bank Loans and Corporate Bonds .	1	150,000,000	6,500,000	(15,216,830)	09/02/2020	09/02/2050	Interest Rate Swap		(22,849,644)	90312*-AC-8	UNS Gas, Inc. Gtd Senior Note	1		7,632,814		
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		2,071,982	2,072,019	09/02/2020	09/02/2050	Interest Rate Swap			46625H-JE-1	JPMorgan Chase & Co-SR UNSECURED	1	2,071,982	2,072,019		
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		5,031,882	5,763,311	09/02/2020	09/02/2050	Interest Rate Swap			63080#-AA-5	NARA Caves Lease Trust Lease Backed Ce	1		5,763,311		
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		5,400,000	6,013,688	09/02/2020	09/02/2050	Interest Rate Swap			479142-E#-4	Johnson Matthey PLC Series B Senior Notes	1	5,400,000	6,013,688		
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		4,864,989	5,207,756	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AA-9	Avolon Aerospace Funding Senior Secured	1	4,864,989	5,207,756		
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		8, 143, 618		09/02/2020	09/02/2050	Interest Rate Swap			064159-SH-0	Bank of Nova Scotia/The-SENIOR UNSECURED	1		8, 180, 361		
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		24,509,887	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	24,509,887	29,857,493		
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		979,469	1,045,805	09/02/2020	09/02/2050	Interest Rate Swap			05577@-AN-0	BTMU Capital Corp. Equipment Note	1	979,469	1,045,805		
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds .	1		816,667	840,712	09/02/2020	09/02/2050	Interest Rate Swap			709068-C*-9	Pennsylvania Power Co. First Mtg Serie	2		840,712		
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,876,578	19,635,532	09/02/2020	09/02/2050	Interest Rate Swap			06761T-AG-7	BMM 2019-IA B FLOATING COUPON 3.975000 MATURITY 20311015 MERCK SHARP & DOHME CORP-DEBENTURE	1	18,876,578	19,635,532		
57629*FQ9	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		4, 104,306	5,044,608	09/02/2020	09/02/2050	Interest Rate Swap			589331-AD-9	AVALONBAY COMMUNITIES IN-SR	1	4, 104, 306	5,044,608		
57629*FQ9	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		928,515	1,020,042	09/02/2020	09/02/2050	Interest Rate Swap			05348E-AW-9	UNSECURED	1	928,515	1,020,042		
57629*FQ9	ABS Bank Loans and Corporate Bonds Evergreen Basked of Long Fixed Rate	1		4,500,000	5,008,086	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		5,008,086		
57629*FQ9	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		5,000,000	5, 140, 930	09/02/2020	09/02/2050	Interest Rate Swap			46513A-NC-0	SER	1	5,000,000	5, 140, 930		
57629*FQ9	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		5,223,036	5,500,399	09/02/2020	09/02/2050	Interest Rate Swap			89236T-DR-3	UNSECURED	1		5,500,399		
57629*FQ9	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		3,750,000	4,241,869	09/02/2020	09/02/2050	Interest Rate Swap			018522-D0-8	ALLETE Inc. First Mortgage Clearbridge Energy MLP Op Fd Inc-	1	3,750,000	4,241,869		
57629*FQ9	ABS Bank Loans and Corporate Bonds .	1		3,870,527	4, 170, 408	09/02/2020	09/02/2050	Interest Rate Swap			18469P-A#-7	Senior Secured	1	3,870,527	4, 170, 408		
57629*FQ9	. ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		9,500,000	9,495,716	09/02/2020	09/02/2050	Interest Rate Swap			74980X-AC-0	ALM Ltd/KY-RRAM 2021-15A A2 Clearbridge Energy MLP Fd Inc-	1	9,500,000	9,495,716		
57629*FQ9	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		3,767,648	4,073,886	09/02/2020	09/02/2050	Interest Rate Swap			18469Q-A#-5	Senior Secured	1	3,767,648	4,073,886		
57629*FQ9	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		9,250,000		09/02/2020	09/02/2050	Interest Rate Swap			64131T-AS-3	2017 CALSS 16SA	1		9,258,260		
57629*FQ9	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		3,010,416	, , , , , , , , , , , , , , , , , , , ,	09/02/2020	09/02/2050	Interest Rate Swap			486606-J@-6	Note SerSouthwest Power Pool, In Senior	1	3,010,416	3, 122, 352		
57629*FQ9	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		2,776,829		09/02/2020	09/02/2050	Interest Rate Swap			84519#-AF-1	Note Ser	[1 -	2,776,829	2,832,500		
57629*FQ9	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1	-	1,992,166		09/02/2020	09/02/2050	Interest Rate Swap			247358-LL-6	EAIV Delta MSN 15176	1	1,992,166	2,007,065		
57629*FQ9	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		1,471,944		09/02/2020	09/02/2050	Interest Rate Swap			247358-VV-3	EAIV Delta MSN 15170	[1 .		1,482,953		
57629*FQ9	ABS Bank Loans and Corporate Bonds Evergreen Basked of Long Fixed Rate	1	-	1,200,872		09/02/2020	09/02/2050	Interest Rate Swap			89838#-AA-5	Dartmouth College Senior Secured Clearbridge Energy MLP TR Fd Inc-	1 .	1,200,872	1,247,060		
57629*FQ9	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		1,960,596		09/02/2020	09/02/2050	Interest Rate Swap			18469Q-A@-7	Senior Secured	1		2,050,486		
57629*FQ9	ABS Bank Loans and Corporate Bonds Evergreen Basked of Long Fixed Rate	1	000 000 000	25,280,451		09/02/2020	09/02/2050	Interest Rate Swap			68233J-BB-9	ODUCED LOCKED TO SOLVE THE TO SEE	1	25,280,451	26,517,427		
57629*FT3	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1	300,000,000	144,729,795		07/14/2020	07/14/2050	Interest Rate Swap		(69,777,046)		CRUGER ISSUER TR PRIN UNIT TR CTF . RCC REAL ESTATE SPE 9 LLC - Term	11	144,729,795	149,755,200		
57629*FT3	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	·	-	61,147,750		07/14/2020	07/14/2050	Interest Rate Swap			749329-MM-7	KKR Wolverine Ltd Class A Senior		61,147,750	61,147,750		
57629*FT3	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		36,256,329		07/14/2020	07/14/2050	Interest Rate Swap			G5284F-AA-3 244199-AW-5	Dears & Co POND	1		37,932,720		
57629*FT3	ABS Bank Loans and Corporate Bonds .	<u> </u>		24,963,970	32,838,250	07/14/2020	07/14/2050	Interest Rate Swap			244 199-AW-5	Deere & Co-BOND	I	24,963,970	32,838,250		

SCHEDULE DB - PART C - SECTION 1

		Replication (Synt	thetic Asset) Tra	neactions	Replication	on (Syntheti	C Asset) Tra	nsactions Open as of (Current Statemen		of the Reni	ication (Synthetic Asset) Trans	eactions		
1	2	3	1	5	6	7	8	Derivative	e Instrument(s) Oper		l the Kepi		Instrument(s) Held		
'	-	J	7	J	O	,		9	10	11	12	13	14	15	16
		NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	, and the second	Book/Adjusted Carrying				NAIC Designation or Other	Book/Adjusted Carrying	
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
	Evergreen Basked of Long Fixed Rate											AUST & NZ BANKING GROUP-			
57629*FT3	ABS Bank Loans and Corporate Bonds .	1		21,465,000	38,373,750	07/14/2020	07/14/2050	Interest Rate Swap			ZZ2066-36-8	SUBORDINATED NOTE	1	21,465,000	38,373,750
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		41.886.706	56.062.847	07/14/2020	07/14/2050	Interest Rate Swap			873050-CB-5	TTX CO-UNSECURED NOTE	1	41,886,706	56.062.847
	Evergreen Basked of Long Fixed Rate	·		41,000,700		017 147 2020	077 147 2030	Interest hate Swap			07303Q-0D-3	TIX CO-ONSECONED NOTE	'		,00,002,047
	ABS Bank Loans and Corporate Bonds .	1		36,116,756	49.803.084	07/14/2020	07/14/2050	Interest Rate Swap			594918-CB-8	MICROSOFT CORP-SENIOR UNSECURED	1		49,803,084
	Evergreen Basked of Long Fixed Rate			, , ,	,							North Shore Gas Co. First Mtg Bond			
	ABS Bank Loans and Corporate Bonds .	1	150,000,000	13,700,756	(20,540,658)	07/14/2020	07/14/2050	Interest Rate Swap		(35,583,658)	662325-B@-7		1	13,700,756	15,043,000
	Evergreen Basked of Long Fixed Rate											British Land Company PLC Senior			
57629*FU0	ABS Bank Loans and Corporate Bonds .	1		13,300,000	15,391,172	07/14/2020	07/14/2050	Interest Rate Swap			G1108#-AG-3	Note SerPiedmont Natural Gas Co. Senior	1	13,300,000	15,391,172
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,400,000	12 557 652	07/14/2020	07/14/2050	Interest Rate Swap			720186-F*-1	Note Ser	1	12,400,000	
3/029 1 00	Evergreen Basked of Long Fixed Rate	·		12,400,000		017 147 2020	077 147 2030	Interest hate Swap			720100-1 -1	KAYNE ANDERSON MLP INVT CO-SR	'		
57629*FU0	ABS Bank Loans and Corporate Bonds .	1		7,075,000	7.089.157	07/14/2020	07/14/2050	Interest Rate Swap			486606-K@-4	UNSECD SER JJ	1		7,089,157
	Evergreen Basked of Long Fixed Rate											Hardwood Funding LLC Senior Note		, ,	
57629*FU0	ABS Bank Loans and Corporate Bonds .	1		11,600,000	12,485,718	07/14/2020	07/14/2050	Interest Rate Swap			41242*-AT-9	Ser	1	11,600,000	12,485,718
	Evergreen Basked of Long Fixed Rate											Hmshost Corporation Gtd Senior Note			
	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		11,200,000	11,481,534	0//14/2020	07/14/2050	Interest Rate Swap			40447@-AH-8	Kayne Anderson Midstream SER H SR	1	11,200,000	11,481,534
	ABS Bank Loans and Corporate Bonds	1		11,042,308	11.589.730	07/14/2020	07/14/2050	Interest Rate Swap			48661E-00-5	UNSECD NT	1	11,042,308	11,589,730
3/029 1 00	Evergreen Basked of Long Fixed Rate	'		11,042,000		017 147 2020	077 147 2030	Interest hate Swap			4000 IL-08-3	Kayne Anderson Midstream SER I SR	'		
57629*FU0	ABS Bank Loans and Corporate Bonds .	1		10,534,615	11.332.697	07/14/2020	07/14/2050	Interest Rate Swap			48661E-C#-3	UNSECD NT	1		11.332.697
	Evergreen Basked of Long Fixed Rate				, , ,							Bridge Investment Group Senior		, , ,	, , ,
57629*FU0	ABS Bank Loans and Corporate Bonds .	1		11,250,000	11,748,184	07/14/2020	07/14/2050	Interest Rate Swap			151515-XX-6	Secured Notes	1	11,250,000	11,748,184
	Evergreen Basked of Long Fixed Rate											Prime Property Fund LLC Senior Note			
	ABS Bank Loans and Corporate Bonds .	1		9,925,000	10,987,074	07/14/2020	07/14/2050	Interest Rate Swap			74170*-AE-9	Ser	1		10,987,074
	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10.000.000	10 672 040	07/14/2020	07/14/2050	Interest Rate Swap			57169*-AT-4	Mars. Inc. Senior Note Ser	1	10,000,000	10,673,040
3/029 1 00	Evergreen Basked of Long Fixed Rate	·		10,000,000	10,073,040	017 147 2020	077 147 2030	Interest hate Swap			3/ 103 -A1-4	Aberdeen Asia-Pacific In Senior	1		10,073,040
57629*FU0	ABS Bank Loans and Corporate Bonds .	1		10.000.000	10.470.050	07/14/2020	07/14/2050	Interest Rate Swap			003009-A@-6	Secured	1		10.470.050
	Evergreen Basked of Long Fixed Rate											Austin Powder Holdings C Senior			
57629*FU0	ABS Bank Loans and Corporate Bonds .	1		8,600,000	9,308,700	07/14/2020	07/14/2050	Interest Rate Swap			05237*-AG-9	Note Ser	1		9,308,700
5700045110	Evergreen Basked of Long Fixed Rate			0 500 540	0.500.000	07 (44 (0000	07/11/0050				007000 0+ 0	Mobile Gas Service Corpo 1st Mtg		0 500 540	0.500.000
	ABS Bank Loans and Corporate Bonds . Evergreen Basked of Long Fixed Rate	1		9,506,516	9,500,000	07/14/2020	07/14/2050	Interest Rate Swap			607369-D*-3	Bond	1		9,500,000
	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	Fixed Line	2	45,000,000	45,000,000
07020 100	Evergreen Basked of Long Fixed Rate	'				017 147 2020	017 147 2000	Theoret have onap			0/0422 /10 0	Brunswick Asset Financing LLC -			
57629*FK2	ABS Bank Loans and Corporate Bonds .	1	250,000,000	117,607,317	78,570,573	09/02/2020	09/02/2050	Interest Rate Swap		(39,036,744)	117020-AA-4	Term A Loan	1	117,607,317	117,607,317
	Evergreen Basked of Long Fixed Rate											ETSA Utilities Finance P Gtd Senior			
	ABS Bank Loans and Corporate Bonds .	1		31,750,000	32,658,780	09/02/2020	09/02/2050	Interest Rate Swap			Q3629#-AG-8	Note	1	31,750,000	32,658,780
	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,000,000	24,715,200	00/02/2020	09/02/2050	Interest Rate Swap			91020Q-A#-4	UNITED ENERGY DISTRIBUTION PTY-GTD SR NT SER A	1	24,000,000	24,715,200
3/029°FN2	ABS Bank Loans and Corporate Bonds	l	ļ	24,000,000	24,715,200	09/02/2020	09/02/2000	interest mate awap			91020Q-A#-4	Barings Corporate Invest	'		24,715,200
57629*FK2	ABS Bank Loans and Corporate Bonds .	1	L	30,000,000	32,638,710	09/02/2020	09/02/2050	Interest Rate Swap		L	576292-YY-6	Convertible Not	1	30,000,000	32,638,710
	Evergreen Basked of Long Fixed Rate											ONCOR ELECTRIC DELIVERY-SENIOR			
	ABS Bank Loans and Corporate Bonds .	1		26,500,000	29,011,511	09/02/2020	09/02/2050	Interest Rate Swap			68233J-A*-5	SECURED NOTE	1	26,500,000	29,011,511
	Evergreen Basked of Long Fixed Rate											Smith & Nephew plc Senior Note Ser			
	ABS Bank Loans and Corporate Bonds .	1		13,850,000	13,943,100	09/02/2020	09/02/2050	Interest Rate Swap			G8228*-AG-7	T N 7 1 41 01 0	1		13,943,100
	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,600,000	27,634,793	00/02/2020	09/02/2050	Interest Rate Swap			Q9194@-AF-4	Transpower New Zealand L Gtd Senior Note	1	26,600,000	27,634,793
	Evergreen Basked of Long Fixed Rate	·		20,000,000	21,004,193	03/ 02/ 2020	03/02/2030	interest nate swap			U21348-NF-4	CSL Finance Pty Ltd Gtd Senior Note	'	20,000,000	
	ABS Bank Loans and Corporate Bonds .	1		13,200,000	14, 139, 629	09/02/2020	09/02/2050	Interest Rate Swap			Q1297#-AK-4	SOL / mande i ty Ltu dtu demoi Note	l ₁		14 , 139 , 629
	Evergreen Basked of Long Fixed Rate				, 100, 520										
57629*FK2	ABS Bank Loans and Corporate Bonds .	1		35, 130, 962	46,504,531	09/02/2020	09/02/2050	Interest Rate Swap			20030N-AM-3	Comcast Corp-NOTE	1		46,504,531
Need to File with												US TREASURY N/B FIXED COUPON			
the NAIC	Inverse JPY Long Term Bond	1Z	219,003,424	245,267,924	,	04/28/2021	09/01/2021	Currency Forward		4,659,929	912810-QK-7	3.875000 MATURITY 20400815	1	245,267,924	348,392,188
9999999999 - 7	otals			20,364,800,288	21,515,527,621	XXX	XXX	XXX	(544,382)	188,058,162	XXX	XXX	XXX	20,365,344,670	21.327.469.459

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First 0	Quarter	Second	Quarter	Third (Quarter	Fourth	Quarter	Year T	o 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
Beginning Inventory	111	15,988,959,993	111	15,988,959,993					111	15,988,959,993
Add: Opened or Acquired Transactions	5	100,000,000	25	6,351,972,174					30	6,451,972,174
Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX									
Less: Closed or Disposed of Transactions	5	100,000,000	29	3,270,468,750					34	3,370,468,750
Less: Positions Disposed of for Failing Effectiveness Criteria										
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					107	19,070,463,417

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Ch	eck
1.	Part A, Section 1, Column 14.	4,829,958,486	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)	4,829,9	58,486
4.	Part D, Section 1, Column 6	17,346,604,198	
5.	Part D, Section 1, Column 7	(12,403,183,485)	
6.	Total (Line 3 minus Line 4 minus Line 5)	(113,4	62,226)
		Fair Value Check	
7.	Part A, Section 1, Column 16	5,018,561,125	
8.	Part B, Section 1, Column 13	113,462,132	
9.	Total (Line 7 plus Line 8)	5,132,0	23,258
10.	Part D, Section 1, Column 9	18,474,744,631	
11.	Part D, Section 1, Column 10	(13,342,721,372)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	4,385,170,374	
14.	Part B, Section 1, Column 20	125,439,344	
15.	Part D, Section 1, Column 12	4,510,609,718	
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	97,954,327,414	238,037,972,220
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)	2,549,930	46,078,991
5.	Total gain (loss) on disposals	584,811	(11, 171, 126)
6.	Deduct consideration received on disposals	96,443,666,087	237,248,018,925
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value	(917,340)	
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,765,788,726	3,252,909,998
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	4,765,788,726	3,252,909,998