



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

Massachusetts Mutual Life Insurance Company

NAIC Group Code 0435 (Current) 0435 (Prior) NAIC Company Code 65935 Employer's ID Number 04-1590850

Organized under the Laws of Massachusetts, State of Domicile or Port of Entry MA

Country of Domicile United States of America

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

Incorporated/Organized 05/15/1851 Commenced Business 08/01/1851

Statutory Home Office 1295 State Street Springfield, MA, US 01111 (Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 1295 State Street Springfield, MA, US 01111 (Street and Number) (City or Town, State, Country and Zip Code) 413-788-8411 (Area Code) (Telephone Number)

Mail Address 1295 State Street Springfield, MA, US 01111 (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1295 State Street Springfield, MA, US 01111 (Street and Number) (City or Town, State, Country and Zip Code) 413-788-8411 (Area Code) (Telephone Number)

Internet Website Address www.massmutual.com

Statutory Statement Contact Trevor Wade Gordon (Name) 617-695-4321 (Area Code) (Telephone Number) tgordon@MassMutual.com (E-mail Address) 413-226-4086 (FAX Number)

OFFICERS

President and Chief Executive Officer Roger William Crandall Secretary Akintokunbo Akinbajo Treasurer Julieta Giselle Sinisgalli Appointed Actuary Vy Quoc Ho

OTHER

Elizabeth Ward Chicares, Chief Financial Officer Michael Robert Fanning, Head of MassMutual U.S. Melvin Timothy Corbett, Chief Investment Officer Adnan Omar Ahmed, Head of MassMutual International Geoffrey James Craddock, Chief Risk Officer Pia Denise Flanagan, Head of Operations, CEO Action for Racial Equity Susan Marie Cicco, Head of Human Resources & Employee Experience Michael James O'Connor, General Counsel Gareth Fielding Ross, Head of Enterprise Technology & Experience

DIRECTORS OR TRUSTEES

Roger William Crandall - Chairman Karen Hall Bechtel Mark Thomas Bertolini Kathleen Ann Corbet James Henry DeGraffenreid, Jr. Isabella Davidov Goren Jeffrey Marc Leiden Laura Jeanne Sen William Taylor Spitz - Lead Director Howard Todd Stitzer Michelle Kwok Lee Bernard Anthony Harris, Jr. #

State of Massachusetts SS: County of Hampden

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

Roger William Crandall President and Chief Executive Officer

Akintokunbo Akinbajo Secretary

Julieta Giselle Sinisgalli Treasurer

Subscribed and sworn to before me this day of

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

STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	125,887,169,272		125,887,169,272	124,286,602,019
2. Stocks:				
2.1 Preferred stocks	545,350,046		545,350,046	554,665,007
2.2 Common stocks	26,185,989,622	183,808	26,185,805,814	25,917,031,110
3. Mortgage loans on real estate:				
3.1 First liens	25,590,060,026		25,590,060,026	26,344,845,562
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)	381,895,411		381,895,411	377,966,253
4.2 Properties held for the production of income (less \$ 892,100,000 encumbrances)	(67,994,787)		(67,994,787)	16,931,489
4.3 Properties held for sale (less \$ encumbrances)	30,854,423		30,854,423	
5. Cash (\$ 1,001,249,977), cash equivalents (\$ 2,379,338,956) and short-term investments (\$ 2,269,814,618)	5,650,403,551		5,650,403,551	5,942,799,274
6. Contract loans (including \$ premium notes)	16,192,234,103	108,631	16,192,125,472	16,119,781,299
7. Derivatives	14,806,990,514		14,806,990,514	16,378,561,586
8. Other invested assets	12,988,649,211	56,241,438	12,932,407,773	12,545,487,974
9. Receivables for securities	1,666,057,923		1,666,057,923	1,287,124,292
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	229,857,659,316	56,533,878	229,801,125,439	229,771,795,867
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	3,315,324,198	3,544,128	3,311,780,070	3,583,739,803
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	122,944,172	111,024	122,833,147	160,958,506
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	991,684,619		991,684,619	1,021,645,302
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	65,294,858	7,781,600	57,513,258	95,482,348
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	117,658,304		117,658,304	142,829,065
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	34,672,567		34,672,567	55,008,554
18.2 Net deferred tax asset	814,759,383		814,759,383	709,692,126
19. Guaranty funds receivable or on deposit	8,093,974		8,093,974	8,391,196
20. Electronic data processing equipment and software	218,848,409	205,829,476	13,018,933	13,709,888
21. Furniture and equipment, including health care delivery assets (\$)	47,231,379	47,231,379		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	104,610,745		104,610,745	127,639,697
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	3,871,883,071	1,089,942,847	2,781,940,224	3,116,510,053
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	239,570,664,995	1,410,974,332	238,159,690,663	238,807,402,404
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	70,470,050,343		70,470,050,343	76,159,844,023
28. Total (Lines 26 and 27)	310,040,715,338	1,410,974,332	308,629,741,006	314,967,246,427
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Corporate owned life insurance	2,647,687,702		2,647,687,702	2,667,336,639
2502. Fully refundable deposits, prepayments and miscellaneous assets	110,638,759	40,269,395	70,369,364	384,170,889
2503. Employee insurance plan advances	39,724,810	5,037	39,719,774	38,927,150
2598. Summary of remaining write-ins for Line 25 from overflow page	1,073,831,800	1,049,668,416	24,163,384	26,075,375
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	3,871,883,071	1,089,942,847	2,781,940,224	3,116,510,053

STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 136,911,281,873 less \$ included in Line 6.3 (including \$ 138,229,345 Modco Reserve)	136,911,281,873	134,668,226,295
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)	3,668,185,981	3,600,781,585
3. Liability for deposit-type contracts (including \$ Modco Reserve)	18,003,055,559	17,041,384,885
4. Contract claims:		
4.1 Life	598,912,437	716,241,129
4.2 Accident and health	31,218,486	25,642,780
5. Policyholders' dividends/refunds to members \$ 10,074,982 and coupons \$ due and unpaid	10,074,982	9,927,208
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)	1,839,397,043	1,817,887,042
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ 38,922,626 accident and health premiums	66,689,403	47,546,285
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	9,507,990	7,671,842
9.3 Other amounts payable on reinsurance, including \$ 16,206,979 assumed and \$ (720,488) ceded	15,486,491	99,626,723
9.4 Interest Maintenance Reserve	1,264,506,465	1,552,353,881
10. Commissions to agents due or accrued-life and annuity contracts \$ 39,906,353 , accident and health \$ 246,587 and deposit-type contract funds \$ 0	40,152,940	31,901,431
11. Commissions and expense allowances payable on reinsurance assumed	3,339,201	3,251,156
12. General expenses due or accrued	994,194,747	1,385,083,327
13. Transfers to Separate Accounts due or accrued (net) (including \$ (83,077,534) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(99,125,921)	(103,155,236)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	64,246,139	92,894,406
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income	169,911,960	238,003,640
17. Amounts withheld or retained by reporting entity as agent or trustee	24,030,075	25,618,860
18. Amounts held for agents' account, including \$ agents' credit balances	404,151,616	432,802,377
19. Remittances and items not allocated	2,646,206,279	1,954,730,877
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	225,874,746	232,733,194
22. Borrowed money \$ 249,947,917 and interest thereon \$ 0	249,947,917	249,984,222
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	6,189,484,282	6,414,184,335
24.02 Reinsurance in unauthorized and certified (\$) companies	118,826	122,421
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers	8,324,400,435	7,757,716,485
24.04 Payable to parent, subsidiaries and affiliates	81,736,853	64,824,977
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance	11,517,591,038	11,497,302,189
24.08 Derivatives	8,516,028,691	10,876,753,492
24.09 Payable for securities	301,694,399	12,694,663
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	8,965,122,744	11,220,883,362
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	211,037,423,677	211,975,619,833
27. From Separate Accounts Statement	70,331,273,085	76,012,370,602
28. Total liabilities (Lines 26 and 27)	281,368,696,762	287,987,990,435
29. Common capital stock		
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes	4,588,461,848	4,613,461,848
33. Gross paid in and contributed surplus		
34. Aggregate write-ins for special surplus funds	3,250,000	3,250,000
35. Unassigned funds (surplus)	22,669,332,395	22,362,544,143
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ 138,777,257 in Separate Accounts Statement)	27,261,044,243	26,979,255,992
38. Totals of Lines 29, 30 and 37	27,261,044,243	26,979,255,992
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	308,629,741,006	314,967,246,427
DETAILS OF WRITE-INS		
2501. Derivative collateral	3,871,858,031	6,157,803,850
2502. Repurchase agreements	2,655,508,276	2,802,264,186
2503. Derivative accrued interest	1,896,857,735	1,769,379,570
2598. Summary of remaining write-ins for Line 25 from overflow page	540,898,702	491,435,755
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	8,965,122,744	11,220,883,362
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401. Designated surplus for group annuities	2,500,000	2,500,000
3402. Designated surplus for separate account business	750,000	750,000
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	3,250,000	3,250,000

STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	5,136,448,980	4,136,958,579	19,867,980,547
2. Considerations for supplementary contracts with life contingencies	8,181,387	8,796,169	22,983,412
3. Net investment income	1,924,174,350	1,677,103,337	8,695,509,359
4. Amortization of Interest Maintenance Reserve (IMR)	22,865,524	30,271,947	149,913,026
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(861,594)		(809,011)
6. Commissions and expense allowances on reinsurance ceded	113,148,808	96,526,911	430,087,792
7. Reserve adjustments on reinsurance ceded	422,561	(3,734,603)	(26,907,697)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	64,516,161	54,335,321	257,209,606
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	61,929,322	124,223,269	592,352,641
9. Totals (Lines 1 to 8.3)	7,330,825,498	6,124,480,928	29,988,319,675
10. Death benefits	611,131,713	692,779,123	2,413,896,750
11. Matured endowments (excluding guaranteed annual pure endowments)	3,373,126	3,102,306	13,068,360
12. Annuity benefits	604,034,010	546,456,173	2,237,998,137
13. Disability benefits and benefits under accident and health contracts	94,576,825	93,715,080	370,223,560
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	2,269,612,166	1,854,177,272	6,086,403,189
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	94,052,246	86,609,283	362,157,341
18. Payments on supplementary contracts with life contingencies	6,132,278	5,524,276	23,739,019
19. Increase in aggregate reserves for life and accident and health contracts	2,310,427,812	1,721,160,234	13,093,329,810
20. Totals (Lines 10 to 19)	5,993,340,175	5,003,523,748	24,600,816,166
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	302,275,966	252,452,192	1,164,362,836
22. Commissions and expense allowances on reinsurance assumed	12,807,849	15,170,034	59,451,679
23. General insurance expenses and fraternal expenses	494,805,911	416,084,027	2,270,386,225
24. Insurance taxes, licenses and fees, excluding federal income taxes	95,759,529	92,813,561	326,354,324
25. Increase in loading on deferred and uncollected premiums	(8,458,329)	12,763,595	5,593,436
26. Net transfers to or (from) Separate Accounts net of reinsurance	(66,767,909)	(228,743,901)	(1,441,565,233)
27. Aggregate write-ins for deductions	162,760,748	180,291,884	805,197,597
28. Totals (Lines 20 to 27)	6,986,523,939	5,744,355,141	27,790,597,031
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	344,301,559	380,125,788	2,197,722,644
30. Dividends to policyholders and refunds to members	419,111,831	393,423,463	1,808,135,960
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(74,810,272)	(13,297,676)	389,586,684
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	36,450,598	72,542,568	71,632,677
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)	(111,260,870)	(85,840,244)	317,954,007
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 10,280,625 (excluding taxes of \$ 26,431,246) transferred to the IMR	(121,950,542)	(477,995,050)	(534,360,828)
35. Net income (Line 33 plus Line 34)	(233,211,412)	(563,835,293)	(216,406,821)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	26,979,255,991	24,327,413,335	24,327,413,335
37. Net income (Line 35)	(233,211,412)	(563,835,293)	(216,406,821)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 136,286,762	552,625,235	306,188,582	3,365,774,080
39. Change in net unrealized foreign exchange capital gain (loss)	(350,130,261)	(222,503,176)	(673,352,955)
40. Change in net deferred income tax	148,488,142	295,990,943	543,739,109
41. Change in nonadmitted assets	(5,394,113)	4,759,139	19,624,116
42. Change in liability for reinsurance in unauthorized and certified companies	3,595	3,709	13,256
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	224,700,052	(231,868,683)	(1,209,136,105)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			(150,000,000)
47. Other changes in surplus in Separate Accounts Statement	(7,834,569)		148,282,431
48. Change in surplus notes	(25,000,000)	233,056,607	840,731,855
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(22,458,419)	(22,219,143)	(17,426,309)
54. Net change in capital and surplus for the year (Lines 37 through 53)	281,788,252	(200,427,314)	2,651,842,656
55. Capital and surplus, as of statement date (Lines 36 + 54)	27,261,044,243	24,126,986,020	26,979,255,991
DETAILS OF WRITE-INS			
08.301. Management and administrative fees	79,452,970	18,127,582	327,314,386
08.302. Experience refunds on reinsurance contracts	22,525,741	21,660,873	93,714,575
08.303. Revenue sharing	7,163,986	12,185,786	46,257,499
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(47,213,376)	72,249,028	125,066,181
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	61,929,322	124,223,269	592,352,641
2701. Ceded income on funds withheld	192,864,263	140,079,319	754,915,197
2702. Miscellaneous charges to operations	11,121,933	34,657,768	55,995,047
2703. Change in reserves due to reinsurance agreement	814,522	11,576,475	(2,616,096)
2798. Summary of remaining write-ins for Line 27 from overflow page	(42,039,970)	(6,021,678)	(3,096,551)
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	162,760,748	180,291,884	805,197,597
5301. Deferred gain on reinsurance ceded	(20,641,183)	(22,667,248)	(70,479,015)
5302. Other changes in surplus	(1,817,236)	448,106	31,787,729
5303. Change in minimum pension liability			21,264,977
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(22,458,419)	(22,219,143)	(17,426,309)

STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	5,366,599,773	4,220,392,942	19,016,605,795
2. Net investment income	2,276,133,852	2,828,754,603	9,237,875,323
3. Miscellaneous income	300,461,291	311,894,203	1,216,591,630
4. Total (Lines 1 to 3)	7,943,194,916	7,361,041,748	29,471,072,748
5. Benefit and loss related payments	3,739,977,967	3,308,832,998	11,348,598,276
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(383,264,208)	(152,942,256)	(1,129,486,910)
7. Commissions, expenses paid and aggregate write-ins for deductions	1,525,530,944	1,560,218,711	4,554,289,205
8. Dividends paid to policyholders	400,940,408	376,817,375	1,687,898,014
9. Federal and foreign income taxes paid (recovered) net of \$ 816,837 tax on capital gains (losses)	(3,672,373)	(32,722,554)	848,515,206
10. Total (Lines 5 through 9)	5,279,512,738	5,060,204,274	17,309,813,791
11. Net cash from operations (Line 4 minus Line 10)	2,663,682,178	2,300,837,474	12,161,258,957
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	8,105,037,175	9,978,963,534	37,911,439,932
12.2 Stocks	89,081,722	125,477,690	629,126,523
12.3 Mortgage loans	1,414,881,578	671,272,018	4,889,448,336
12.4 Real estate	96,872,221		75,387,206
12.5 Other invested assets	239,960,475	109,228,843	1,629,188,561
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(12,057,144)	17,888,146	12,177,704
12.7 Miscellaneous proceeds	(494,535,608)	(1,502,391,388)	(305,410,969)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	9,439,240,419	9,400,438,843	44,841,357,293
13. Cost of investments acquired (long-term only):			
13.1 Bonds	10,467,075,616	8,564,500,263	47,343,011,600
13.2 Stocks	222,259,021	145,986,562	4,481,057,055
13.3 Mortgage loans	732,376,384	1,100,500,555	5,170,406,661
13.4 Real estate	13,704,634	56,606,887	174,082,441
13.5 Other invested assets	768,700,146	414,410,525	4,032,799,863
13.6 Miscellaneous applications	(249,744,479)	(603,159,726)	(19,983,770)
13.7 Total investments acquired (Lines 13.1 to 13.6)	11,954,371,322	9,678,845,066	61,181,373,850
14. Net increase (or decrease) in contract loans and premium notes	72,254,266	23,454,494	522,273,694
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,587,385,169)	(301,860,717)	(16,862,290,251)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	(25,000,000)		607,214,750
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	(59,903)	5,187	(1,465)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	910,833,047	773,172,429	2,358,979,535
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(1,254,465,876)	(2,054,451,217)	1,939,398,717
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(368,692,732)	(1,281,273,601)	4,905,591,537
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)	(292,395,723)	717,703,156	204,560,243
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	5,942,799,274	5,738,239,031	5,738,239,031
19.2 End of period (Line 18 plus Line 19.1)	5,650,403,551	6,455,942,187	5,942,799,274

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

20.0001. Bond conversions and refinancing	127,475,093	167,866,768	728,694,414
20.0002. Stock conversion	52,401,701	18,512	106,924,558
20.0003. Change in market value of corporate owned life insurance	19,488,990	60,205,783	271,872,643
20.0004. Net investment income payment in-kind bonds	4,876,043	6,932,551	16,245,620
20.0005. Transfer of stocks to partnerships	4,659,155		3,803,184
20.0006. Surplus notes issued in exchange for bonds		233,056,607	233,056,607
20.0007. Bonds received as consideration for surplus notes		233,056,607	233,056,607
20.0008. Premium income recognized for a group annuity contracts		54,034,227	1,236,691,127
20.0009. Bonds received as consideration for group annuity contracts		52,505,487	1,231,331,225
20.0010. Exchange of mortgage loans for other assets		18,380,541	18,380,541

STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

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

20.0011. Transfer of mortgage loans to partnerships and LLCs .....	.....	.....11,331,264	.....11,331,264
20.0012. Common stock received as consideration for group annuity contracts .....	.....	.....1,528,740	.....5,359,902
20.0013. Premium ceded in exchange for invested assets .....	.....	.....	.....514,062,514
20.0014. Bonds transferred in exchange for premium ceded .....	.....	.....	.....511,092,839
20.0015. Transfer of bonds to cash equivalents .....	.....	.....	.....150,000,000
20.0016. Stock transferred in exchange for premium ceded .....	.....	.....	.....2,969,675
20.0017. Dividend reinvestment .....	.....	.....	.....355,601

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life			
2. Ordinary life insurance	2,625,563,520	2,496,854,338	11,365,857,097
3. Ordinary individual annuities	1,538,884,193	419,353,964	6,098,675,931
4. Credit life (group and individual)			
5. Group life insurance	34,601,127	33,005,533	131,009,303
6. Group annuities	3,708,295,612	2,896,746,546	12,514,735,897
7. A & H - group	170,893	105,619	604,222
8. A & H - credit (group and individual)			
9. A & H - other	189,887,967	192,334,617	773,966,424
10. Aggregate of all other lines of business			
11. Subtotal (Lines 1 through 10)	8,097,403,312	6,038,400,616	30,884,848,873
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	8,097,403,312	6,038,400,616	30,884,848,873
14. Deposit-type contracts	2,048,157,512	1,670,535,842	6,245,596,458
15. Total (Lines 13 and 14)	10,145,560,824	7,708,936,458	37,130,445,331
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

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NOTES TO FINANCIAL STATEMENTS**Note 1 – Summary of Significant Accounting Policies and Going Concern**

a. Accounting practices:

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

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

	SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (233,211,412)	\$ (216,406,821)
(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	\$ <u>(233,211,412)</u>	\$ <u>(216,406,821)</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 27,261,044,243	\$ 26,979,255,992
(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	\$ <u>27,261,044,243</u>	\$ <u>26,979,255,992</u>

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

c. Accounting policy:

(1) No change

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

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

(3-5) No change

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

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

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

(7-14) No change

d. Going concern:

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

Note 2 – Accounting Changes and Corrections of Errors

a. For the three months ended March 31, 2022, the Company did not record any corrections of prior years' errors.

For the three months ended March 31, 2021, corrections of prior years' errors were recorded in surplus, net of tax:

	Increase (Decrease) to:		
	Prior Years' Net Income	Current Year Surplus	Asset or Liability Balances
Liabilities for deposit-type contracts	\$ 26,149,000	\$ 26,149,000	\$ (26,149,000)
Policyholders' reserves	(26,499,797)	(26,499,797)	26,499,797
Common stocks - subsidiaries and affiliates	-	(1,500,000)	(1,500,000)
Net deferred income taxes	-	330,000	330,000
Total	\$ (350,797)	\$ (1,520,797)	

Of the \$1,520,797 decrease to surplus for prior years' errors, \$350,797 was recorded as prior period adjustments, net of taxes.

NOTES TO FINANCIAL STATEMENTS

b. Adoption of new accounting standards-No change

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

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

	Residential			Commercial		Mezzanine	Total
	Farm	Insured	All Other	Insured	All Other		
a. 2022							
1. With allowance for credit losses	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. No allowance for credit losses	-	-	-	-	48,435,114	-	48,435,114
3. Total (1+2)	-	-	-	-	48,435,114	-	48,435,114
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. 2021							
1. With allowance for credit losses	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. No allowance for credit losses	-	-	-	-	57,725,191	-	57,725,191
3. Total (1+2)	-	-	-	-	57,725,191	-	57,725,191
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	-	-	-	-	-	-	-

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

	Residential			Commercial		Mezzanine	Total
	Farm	Insured	All Other	Insured	All Other		
a. 2022							
1. Average recorded investment	\$ -	\$ -	\$ -	\$ -	48,435,114	\$ -	48,435,114
2. Interest income recognized	-	-	-	-	-	-	-
3. Recorded investment on nonaccrual status	-	-	-	-	48,435,114	-	48,435,114
4. Amount of interest income recognized using a cash-basis method of accounting	-	-	-	-	-	-	-
b. 2021							
1. Average recorded investment	\$ -	\$ -	\$ -	\$ -	55,747,460	\$ -	55,747,460
2. Interest income recognized	-	-	-	-	476,200	-	476,200
3. Recorded investment on nonaccrual status	-	-	-	-	57,725,191	-	57,725,191
4. Amount of interest income recognized using a cash-basis method of accounting	-	-	-	-	476,200	-	476,200

(7) Allowance for credit losses - No change

(8) As of March 31, 2022, the Company did not have any mortgage loans derecognized as a result of foreclosure.

b. Debt restructuring - No change

c. Reverse mortgages - No change

NOTES TO FINANCIAL STATEMENTS

d. Loan-backed securities:

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

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

	(1) Amortized Cost Basis Before OTTI	(2) OTTI Recognized in Loss		(3) Fair Value 1-(2a+2b)
		(2a) Interest	(2b) Non-interest	
OTTI recognized in the first quarter				
a. Intent to sell	\$ -	\$ -	\$ -	\$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	<u>30,135,997</u>	<u>-</u>	<u>6,278,218</u>	<u>23,857,779</u>
c. Total first quarter	<u>\$ 30,135,997</u>	<u>\$ -</u>	<u>\$ 6,278,218</u>	<u>\$ 23,857,779</u>
OTTI recognized in the second quarter				
d. Intent to sell	\$ -	\$ -	\$ -	\$ -
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
f. Total second quarter	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>
OTTI recognized in the third quarter				
g. Intent to sell	\$ -	\$ -	\$ -	\$ -
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
i. Total third quarter	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>
OTTI recognized in the fourth quarter				
j. Intent to sell	\$ -	\$ -	\$ -	\$ -
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
l. Total fourth quarter	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>
m. Annual aggregate total		<u>\$ -</u>	<u>\$ 6,278,218</u>	

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

NOTES TO FINANCIAL STATEMENTS

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

CUSIP	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value at Time of OTTI	Date of Financial Instrument Where Reported
00256DAA0	\$ 1,762,699	\$ 1,364,210	\$ (398,489)	\$ 1,364,210	\$ 1,122,333	March 31, 2022
07388VAH1	2,364,730	244,594	(2,120,137)	244,594	244,594	March 31, 2022
22545XBB8	1,683,921	211,871	(1,472,050)	211,871	210,934	March 31, 2022
00442FAB8	70,075	52,264	(17,811)	52,264	10,685	March 31, 2022
040104TF8	59,249	53,852	(5,397)	53,852	41,892	March 31, 2022
040104TG6	623,388	531,410	(91,978)	531,410	545,952	March 31, 2022
04012XAC9	178,777	162,199	(16,578)	162,199	136,446	March 31, 2022
1248MGAJ3	52,182	51,033	(1,149)	51,033	45,331	March 31, 2022
17311YAC7	1,623,994	1,327,822	(296,172)	1,327,822	1,502,602	March 31, 2022
24763LFY1	134,155	67,703	(66,452)	67,703	106,050	March 31, 2022
35729RAE6	4,416,912	4,231,274	(185,638)	4,231,274	3,947,591	March 31, 2022
40431KAE0	2,521,316	2,214,702	(306,614)	2,214,702	2,513,960	March 31, 2022
45071KDD3	488,363	436,903	(51,460)	436,903	448,752	March 31, 2022
55291KAC1	633,248	169,402	(463,846)	169,402	598,172	March 31, 2022
57643LMP8	906,102	809,314	(96,788)	809,314	815,499	March 31, 2022
617463AA2	10,553	9,894	(659)	9,894	8,101	March 31, 2022
61750FAE0	509,354	473,873	(35,481)	473,873	435,242	March 31, 2022
617526AE8	262,688	214,229	(48,459)	214,229	243,939	March 31, 2022
86359DXD4	304,264	279,462	(24,802)	279,462	275,224	March 31, 2022
07384YPP5	314,885	207,555	(107,330)	207,555	66,352	March 31, 2022
32053LAA0	27,875	22,820	(5,055)	22,820	25,221	March 31, 2022
45660LAU3	78,731	75,334	(3,397)	75,334	76,824	March 31, 2022
59020UW43	176,900	108,489	(68,411)	108,489	132,229	March 31, 2022
65535VRK6	592,663	536,987	(55,676)	536,987	561,983	March 31, 2022
761118FM5	1,932,729	1,911,872	(20,857)	1,911,872	1,863,619	March 31, 2022
76112HAE7	13,536	10,283	(3,253)	10,283	13,495	March 31, 2022
92978EAA2	102,806	97,782	(5,024)	97,782	94,757	March 31, 2022
93935PAH2	137,585	115,483	(22,102)	115,483	131,766	March 31, 2022
41161PWB5	884,324	852,993	(31,331)	852,993	771,130	March 31, 2022
45660N5H4	1,600,750	1,533,921	(66,829)	1,533,921	1,444,261	March 31, 2022
36298XAB8	5,320,204	5,307,865	(12,338)	5,307,865	5,034,048	March 31, 2022
55274SAM3	177,495	25,133	(152,362)	25,133	29,827	March 31, 2022
59024WAB3	137,567	119,223	(18,344)	119,223	142,528	March 31, 2022
94984GAD9	31,976	26,026	(5,950)	26,026	33,031	March 31, 2022
Totals	\$ 30,135,996	\$ 23,857,777	\$ (6,278,219)	\$ 23,857,777	\$ 23,674,370	

- (4) As of March 31, 2022, the gross unrealized losses and fair values for investments in structured and loan-backed securities for which an OTTI has not been recognized in earnings follow:

a.	The aggregate amount of unrealized losses:	
1.	Less than 12 months	\$ (327,336,975)
2.	12 months or longer	\$ (226,570,270)
b.	The aggregate related fair value of securities with unrealized losses:	
1.	Less than 12 months	\$ 13,156,491,610
2.	12 months or longer	\$ 2,368,531,493

- (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 March 31, 2022.

- 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

NOTES TO FINANCIAL STATEMENTS

difference between the proceeds and the amount at which the securities will be subsequently reacquired is amortized as interest expense. Repurchase agreements are used as a tool for overall portfolio management to help ensure the Company maintains adequate assets in order to provide yield, spread and duration to support liabilities and other corporate needs.

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

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

(2) Type of Repo Trades Used

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

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity	-	-	-	-
2. Overnight	-	-	-	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	\$ 994,256,250	\$ -	\$ -	\$ -
5. > 1 Month to 3 Months	\$ 2,091,585,319	\$ -	\$ -	\$ -
6. > 3 Months to 1 Year	\$ 2,110,993,976	\$ -	\$ -	\$ -
7. > 1 Year	-	-	-	-

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
b. Ending Balance				
1. Open – No Maturity	-	-	-	-
2. Overnight	-	-	-	-
3. 2 Days to 1 Week	-	-	-	-
4. > 1 Week to 1 Month	\$ 262,950,000	\$ -	\$ -	\$ -
5. > 1 Month to 3 Months	\$ 1,900,876,431	\$ -	\$ -	\$ -
6. > 3 Months to 1 Year	\$ 491,720,221	\$ -	\$ -	\$ -
7. > 1 Year	-	-	-	-

(4) The company did not have any repurchase agreements where securities sold and/or acquired resulted in default as of March 31, 2022.

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

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	XXX
Nonadmitted - Subset of				
2. BACV	XXX	XXX	XXX	XXX
3. Fair Value	\$ 3,264,812,726	\$ -	\$ -	\$ -

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
b. Ending Balance				
1. BACV	\$ 2,655,546,652	\$ -	\$ -	\$ -
Nonadmitted - Subset of				
2. BACV	-	-	-	-
3. Fair Value	\$ 2,655,546,652	\$ -	\$ -	\$ -

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

ENDING BALANCE		1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a.	Bonds - BACV	\$ -	\$ 2,655,546,652	\$ -	\$ -
b.	Bonds - FV	\$ -	\$ 2,655,546,652	\$ -	\$ -
c.	LB & SS - BACV	-	-	-	-
d.	LB & SS - FV	-	-	-	-
e.	Preferred Stock - BACV	-	-	-	-
f.	Preferred Stock - FV	-	-	-	-
g.	Common Stock	-	-	-	-
h.	Mortgage Loans - BACV	-	-	-	-
i.	Mortgage Loans - FV	-	-	-	-
j.	Real Estate - BACV	-	-	-	-
k.	Real Estate - FV	-	-	-	-
l.	Derivatives - BACV	-	-	-	-
m.	Derivatives - FV	-	-	-	-
n.	Other Invested Assets - BACV	-	-	-	-
o.	Other Invested Assets - FV	-	-	-	-
p.	Total Assets - BACV	\$ -	\$ 2,655,546,652	\$ -	\$ -
q.	Total Assets - FV	\$ -	\$ 2,655,546,652	\$ -	\$ -

NOTES TO FINANCIAL STATEMENTS

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

$$p=a+c+e+g+h+i+l+n$$

$$q=b+d+f+g+i+k+m+o$$

(7) Collateral Received - Secured Borrowing

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a.	Maximum Amount				
1.	Cash	\$ 61,166,000	\$ -	\$ -	\$ -
2.	Securities (FV)	\$ 2,800,312,571	\$ -	\$ -	\$ -
b.	Ending Balance				
1.	Cash	\$ 61,166,000	\$ -	\$ -	\$ -
2.	Securities (FV)	\$ 2,464,377,215	\$ -	\$ -	\$ -

(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	\$ 61,166,000	\$ -	\$ -	\$ -
b.	Bonds - FV	-	2,464,377,215	-	-
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)	\$ 61,166,000	\$ 2,464,377,215	\$ -	\$ -

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

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

		FAIR VALUE
a.	Overnight and Continuous	\$ -
b.	30 Days or Less	\$ -
c.	31 to 90 Days	\$ 1,066,814,761
d.	> 90 Days	\$ 1,773,590,266

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

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

		FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a.	Maximum Amount				
1.	Cash (Collateral – All)	\$ 61,166,000	\$ -	\$ -	\$ -
2.	Securities Collateral (FV)	\$ 2,800,312,571	\$ -	\$ -	\$ -
b.	Ending Balance				
1.	Cash (Collateral – All)	\$ 61,166,000	\$ -	\$ -	\$ -
2.	Securities Collateral (FV)	\$ 2,464,377,215	\$ -	\$ -	\$ -

g. Reverse repurchase agreements transactions accounted for as secured borrowing: The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of March 31, 2022.

h. Repurchase agreements transactions accounted for as a sale: The Company did not have any repurchase agreements transactions accounted for as a sale as of March 31, 2022.

NOTES TO FINANCIAL STATEMENTS

- i. Reverse repurchase agreements transactions accounted for as a sale: The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of March 31, 2022.
- j. Real estate - No change
- k. Low-income housing tax credit - No change
- l. Restricted assets - No change
- m. Working capital finance investments: The Company did not invest in working capital finance investments as of March 31, 2022.
- n. Offsetting and netting of assets and liabilities: The Company reports derivative and repurchase agreement assets and liabilities as gross in the financial statements without offsetting as of March 31, 2022.
- o. 5GI Securities:

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	150	153	\$1,181,030,556	\$1,298,544,081	\$1,183,973,443	\$1,319,091,783
(2) LB&SS - AC	2	2	10,400,000	10,400,000	10,400,000	10,400,000
(3) Preferred Stock - AC	4	3	7,014,496	7,014,496	9,172,771	7,066,789
(4) Preferred Stock - FV		1		6,276,526		6,276,526
(5) Total (1+2+3+4)	156	159	\$1,198,445,052	\$1,322,235,103	\$1,203,546,214	\$1,342,835,098

AC - Amortized Cost FV - Fair Value

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

	Three Months Ended March 31, 2022	
	General Account	Separate Account
1. Number of CUSIPS	30	10
2. Aggregate amount of investment income	\$ 14,102,823	\$ 1,436,458

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

Asset Type	Percent Share
(1) Cash	16 %
(2) Cash equivalents	39 %
(3) Short-term investments	45 %
(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 \$344,000,000 in dividends to MassMutual for the three months ended March 31, 2022, which were declared in 2021, and paid \$1,000,000,000 in dividends to MassMutual for the three months ended March 31, 2021, which were declared in 2020.

MassMutual contributed capital of \$65,100,000 to MMHLLC for the three months ended March 31, 2022 and \$22,336,948 for the three months ended March 31, 2021.

- d-f. No change

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

The Company has no parent.

- h-o. No change

NOTES TO FINANCIAL STATEMENTS

Note 11 – Debt

- a. No change
- b. Federal Home Loan Bank agreements:
- (1) The Company is a member of the Federal Home Loan Bank of Boston (FHLB Boston). Through its membership, the Company has conducted business activity (borrowings) with the FHLB Boston. The Company uses these funding agreements with the FHLB Boston in an investment spread strategy, consistent with its other investment spread operations. The Company has determined the actual maximum borrowing capacity as \$6,000,000,000. The Company's unused capacity was \$3,891,904,687 as of March 31, 2022.

(2) FHLB Boston capital

a. Aggregate totals:

		March 31, 2022		
		1 Total 2+3	2 General Account	3 Separate Account
1. Current Year:				
(a) Membership stock - Class A	\$	-	-	-
(b) Membership stock - Class B		5,000,000	5,000,000	-
(c) Activity Stock		84,000,000	84,000,000	-
(d) Excess Stock		7,820,000	7,820,000	-
(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		60,000,000	60,000,000	-
(d) Excess Stock		5,004,600	5,004,600	-
(e) Aggregate Total		\$ 75,004,600	\$ 75,004,600	\$ -
(f) Actual or Estimated Borrowing Capacity as determined by the Insurer	\$	10,000,000,000	\$ 10,000,000,000	\$ -

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

		Three Months Ended March 31, 2022				
Membership Stock	1	2	Eligible for Redemption			
	Current Year Total	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
1. Class A	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
2. Class B	5,000,000	5,000,000	-	-	-	-

NOTES TO FINANCIAL STATEMENTS

(3) Collateral pledged to FHLB:

a. Amount pledged as of March 31, 2022:

1. Current year total general and separate accounts:

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged	\$ 3,676,660,438	\$ 2,726,275,265	\$ 2,108,095,313

2. Current year general account:

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged	\$ 3,676,660,438	\$ 2,726,275,265	\$ 2,108,095,313

3. Current year separate accounts:

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

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

	Fair Value	Carrying Value	Aggregate Total Borrowing
Total collateral pledged	\$ 3,511,452,028	\$ 2,602,977,114	\$ 1,505,228,472

b. Maximum amount pledged for the three months ended March 31, 2022:

1. Current year total general and separate accounts:

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum collateral pledged	\$ 5,276,924,459	\$ 4,086,519,227	\$ 2,108,095,313

2. Current year general account:

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum collateral pledged	\$ 5,276,924,459	\$ 4,086,519,227	\$ 2,108,095,313

3. Current year separate accounts:

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

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

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Maximum collateral pledged	\$ 3,823,885,348	\$ 2,797,549,592	\$ 2,111,618,628

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB:

a. Amount:

1. Current year:

March 31, 2022

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	\$ -
(b) Funding agreements	2,108,095,313	2,108,095,313	-	2,108,095,313
(c) Other	-	-	-	-
(d) Aggregate total	<u>\$ 2,108,095,313</u>	<u>\$ 2,108,095,313</u>	<u>\$ -</u>	<u>\$ 2,108,095,313</u>

2. Prior Year-end:

December 31, 2021

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	\$ -	\$ -	\$ -	\$ -
(b) Funding agreements	1,505,228,472	1,505,228,472	-	1,505,228,472
(c) Other	-	-	-	-
(d) Aggregate total	<u>\$ 1,505,228,472</u>	<u>\$ 1,505,228,472</u>	<u>\$ -</u>	<u>\$ 1,505,228,472</u>

b. Maximum Amount:

Three Months Ended March 31, 2022

	1 Total 2+3	2 General Account	3 Separate Account
1. Debt	\$ -	\$ -	\$ -
2. Funding	2,108,095,313	2,108,095,313	-
3. Other	-	-	-
4. Aggregate	<u>\$ 2,108,095,313</u>	<u>\$ 2,108,095,313</u>	<u>\$ -</u>

c. FHLB - Prepayment Obligations:

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

1. Debt	N/A
2. Funding agreements	NO
3. Other	N/A

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

a. Defined Benefit Plan:

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

(2-3) No change

(4) Components of net periodic benefit cost

	For the Three months Ended March 31,					
	2022		2021		2021	
	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No	
a. Service cost	\$ 24,246,155	\$ 27,456,680	\$ 2,400,000	\$ 2,575,000	\$ -	\$ -
b. Interest cost	21,432,990	19,291,677	2,575,000	2,325,000	-	-
c. Expected return on plan	(48,404,854)	(45,719,606)	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	2,331,789	9,655,354	(400,000)	250,000	-	-
f. Prior service cost or (credit)	-	-	(1,375,000)	(1,375,000)	-	-
h. Total net periodic benefit cost	<u>\$ (393,920)</u>	<u>\$ 10,684,105</u>	<u>\$ 3,200,000</u>	<u>\$ 3,775,000</u>	<u>\$ -</u>	<u>\$ -</u>

(5-21) No change

b-i No change

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

(a-c) No change

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

(e-m) No change

NOTES TO FINANCIAL STATEMENTS

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

- b. 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 2022 or 2021.
 - (3) No change
 - (4) The Company did not have interests that continue to be held by a transferor in securitized financial assets in 2022 or 2021.
 - (5-7) No change
- c. Wash sales:
 - (1) In the course of the Company's investment management activities, securities may be sold and reacquired within 30 days to enhance the Company's yield on its investment portfolio.
 - (2) The Company did not sell any securities with the NAIC Designation 3 or below, or unrated, through the three months ended March 31, 2022 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.

NOTES TO FINANCIAL STATEMENTS

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:

	March 31, 2022				
	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Financial assets:					
Bonds:					
Special revenue	\$ -	\$ 1,441,575	\$ -	\$ -	\$ 1,441,575
Industrial and miscellaneous	-	308,759,770	210,546,379	-	519,306,149
Preferred stocks	39,563,940	-	19,190,132	-	58,754,072
Common stock - subsidiaries and affiliates	320,489,280	-	160,744,942	-	481,234,222
Common stock - unaffiliated	558,040,182	-	896,850,736	-	1,454,890,918
Derivatives:					
Interest rate swaps	-	13,005,703,039	-	-	13,005,703,039
Options	13,242,650	478,578,586	-	-	491,821,236
Currency swaps	-	1,188,733,184	-	-	1,188,733,184
Forward contracts	-	105,953,375	-	-	105,953,375
Credit default swaps	-	72,034	-	-	72,034
Financial futures	14,674,414	-	-	-	14,674,414
Separate account assets	47,199,588,016	21,522,625,334	1,747,910,096	-	70,470,123,446
Total financial assets carried at fair value	\$ 48,145,598,482	\$ 36,611,866,897	\$ 3,035,242,285	\$ -	\$ 87,792,707,664
Financial liabilities:					
Interest rate swaps	\$ -	\$ 8,178,854,995	\$ -	\$ -	\$ 8,178,854,995
Options	2,569,000	-	-	-	2,569,000
Currency swaps	-	109,099,310	-	-	109,099,310
Forward contracts	-	81,790,361	-	-	81,790,361
Credit default swaps	-	2,144,225	-	-	2,144,225
Financial futures	141,808,997	-	-	-	141,808,997
Total financial liabilities carried at fair value	\$ 144,377,997	\$ 8,371,888,891	\$ -	\$ -	\$ 8,516,266,888

The Company reviews the fair value hierarchy classifications each reporting period. Changes in the observability of the valuation attributes and the level of market activity may result in a reclassification of certain financial assets or liabilities between fair value hierarchy classifications. Such reclassifications are reported as transfers between levels at the beginning fair value for the reporting period in which the changes occur. For the period ended March 31, 2022, there were derivative transfers between Level

NOTES TO FINANCIAL STATEMENTS

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.

	December 31, 2021				
	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Financial assets:					
Bonds:					
Special revenue	\$ -	\$ 1,697,075	\$ -	\$ -	\$ 1,697,075
Industrial and miscellaneous	45,481,250	248,420,006	186,869,898	-	480,771,154
Preferred stocks	43,255,937	-	18,015,654	-	61,271,591
Common stock - subsidiaries and affiliates	137,166,541	-	253,282,027	-	390,448,568
Common stock - unaffiliated	523,570,859	-	753,425,003	-	1,276,995,862
Derivatives:					
Interest rate swaps	-	15,003,547,754	-	-	15,003,547,754
Options	15,102,900	306,315,849	-	-	321,418,749
Currency swaps	-	947,968,166	-	-	947,968,166
Forward contracts	-	67,173,172	-	-	67,173,172
Financial futures	37,985,819	-	-	-	37,985,819
Separate account assets	52,405,090,448	21,860,812,770	1,893,940,794	-	76,159,844,012
Total financial assets carried at fair value	\$ 53,207,653,754	\$ 38,435,934,792	\$ 3,105,533,376	\$ -	\$ 94,749,121,922
Financial liabilities:					
Derivatives:					
Interest rate swaps	\$ -	\$ 10,597,858,405	\$ -	\$ -	\$ 10,597,858,405
Options	4,338,400	-	-	-	4,338,400
Currency swaps	-	200,488,496	-	-	200,488,496
Forward contracts	-	68,426,598	-	-	68,426,598
Financial futures	4,822,987	-	-	-	4,822,987
Total financial liabilities carried at fair value	\$ 9,161,387	\$ 10,866,773,499	\$ -	\$ -	\$ 10,875,934,886

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

Financial assets:	Balance as of 01/01/2022	Transfers ⁽¹⁾		Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 03/31/2022
		In	Out							
Bonds:										
Industrial and miscellaneous	\$ 186,869,898	\$ 34,754,433	\$ -	\$ (4,301,291)	\$ (1,652,731)	\$ 2,790,081	\$ 2,225,335	\$ -	\$ (139,346)	\$ 220,546,379
Preferred Stock	18,015,655	-	-	-	(3,629,734)	4,804,212	-	-	-	19,190,133
Common stock - subsidiaries and affiliates	253,282,028	-	-	306,804	(1,340,321,859)	(3,491,225,001)	25,109,668	-	(1,806,719)	(4,554,655,079)
Common stock - unaffiliated	753,425,003	21,661,556	-	26,530,084	65,429,194	87,987,368	-	(627,205)	(57,555,262)	896,850,738
Separate account assets	1,893,940,793	-	(13,369,360)	(70,622,046)	-	25,002,127	-	(86,975,853)	(65,566)	1,747,910,095
Total financial assets	\$ 3,105,533,377	\$ 56,415,989	\$ (13,369,360)	\$ (48,086,449)	\$ (1,280,175,130)	\$ (3,370,641,213)	\$ 27,335,003	\$ (87,603,058)	\$ (59,566,893)	\$ (1,670,157,734)
Derivatives:										
Interest rate swaps	\$ -	\$ -	\$ (7,152,056)	\$ (20,912,301)	\$ 3,951,308	\$ -	\$ 99,412,193	\$ -	\$ (700,919)	\$ 186,869,900
Options	18,459,995	-	-	-	(763,052)	318,712	-	-	-	18,015,655
Common stock - subsidiaries and affiliates	186,455,491	-	-	808,527	(372,365,446)	23,194,260	421,522,611	-	(6,333,415)	253,282,028
Common stock - unaffiliated	411,934,164	-	-	7,613,386	116,191,607	243,648,768	3,009,832	(26,269,351)	(2,703,402)	753,425,003
Separate account assets	1,833,906,063	1,636,245	(26,150,075)	15,228,129	-	363,419,530	-	(293,852,739)	(246,360)	1,893,940,793
Total financial assets	\$ 2,563,027,387	\$ 1,636,245	\$ (33,302,131)	\$ 2,737,741	\$ (252,985,584)	\$ 630,581,270	\$ 523,944,636	\$ (320,122,090)	\$ (9,984,096)	\$ 3,105,533,378

⁽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

NOTES TO FINANCIAL STATEMENTS

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".

NOTES TO FINANCIAL STATEMENTS

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

	March 31, 2022					Net Asset Value (NAV)	Not Practicable (Carrying Value)
	Aggregate	Admitted					
	Fair Value	Assets	Level 1	Level 2	Level 3		
Financial assets:							
Bonds:							
U. S. government and agencies	\$ 4,614,431,605	\$ 4,313,873,458	-	\$ 4,614,339,256	\$ 92,350	-	-
All other governments	1,776,626,777	1,821,428,742	-	1,717,186,220	59,440,557	-	-
States, territories and possessions	293,302,936	268,299,019	-	293,302,936	-	-	-
Political subdivisions	448,619,219	421,809,809	-	448,619,219	-	-	-
Special revenue	4,688,159,266	4,263,803,278	-	4,678,877,296	9,281,970	-	-
Industrial and miscellaneous	106,886,173,696	107,597,696,890	-	50,352,458,900	56,533,714,796	-	-
Parent, subsidiaries and affiliates	7,146,903,148	7,200,258,077	-	40,475,222	7,106,427,926	-	-
Preferred stocks	548,252,783	545,350,046	39,138,327	-	509,114,456	-	-
Common stocks - subsidiaries and affiliates⁽¹⁾							
Common stocks – unaffiliated	481,234,222	481,234,222	32,133,897	-	160,744,942	-	-
Mortgage loans - commercial	1,454,890,918	1,454,890,918	558,040,182	-	896,850,736	-	-
Mortgage loans - residential	21,162,778,083	21,426,019,542	-	-	21,162,778,083	-	-
Cash, cash equivalents and short-term investments	4,049,875,183	4,164,040,484	-	-	4,049,875,183	-	-
Derivatives:	5,650,512,888	5,650,512,888	102,678,117	5,547,834,771	-	-	-
Interest rate swaps	13,170,875,482	13,005,703,039	-	13,170,875,482	-	-	-
Options	491,821,236	491,821,236	13,242,650	478,578,586	-	-	-
Currency swaps	1,188,733,184	1,188,733,184	-	1,188,733,184	-	-	-
Forward contracts	105,953,375	105,953,375	-	105,953,375	-	-	-
Credit default swaps	565,267	-	-	565,267	-	-	-
Financial futures	14,674,414	14,674,414	14,674,414	-	-	-	-
Separate account assets	70,470,123,446	70,470,123,446	47,199,588,016	21,522,625,334	1,747,910,096	-	-
Financial liabilities:							
Repurchase agreements	2,655,546,652	2,655,546,652	-	2,655,546,652	-	-	-
Commercial paper	250,325,819	250,325,819	-	250,325,819	-	-	-
Guaranteed interest contracts	14,301,989,944	14,738,403,649	-	-	14,301,989,944	-	-
Group annuity contracts and other deposits	1,908,552,135	1,937,009,498	-	-	1,908,552,135	-	-
Individual annuity contracts	15,038,319,860	12,515,140,821	-	-	15,038,319,860	-	-
Supplementary contracts	1,173,560,471	1,172,313,879	-	-	1,173,560,471	-	-
Derivatives:							
Interest rate swaps	10,301,338,942	8,178,854,995	-	10,301,338,942	-	-	-
Options	2,569,000	2,569,000	2,569,000	-	-	-	-
Currency swaps	109,099,310	109,099,310	-	109,099,310	-	-	-
Forward contracts	81,790,361	81,790,361	-	81,790,361	-	-	-
Credit default swaps	2,224,521	1,906,030	-	2,224,521	-	-	-
Financial futures	141,808,997	141,808,997	141,808,997	-	-	-	-

⁽¹⁾ Common stocks - subsidiaries and affiliates do not include unconsolidated subsidiaries, which had a statutory carrying value of \$24,249,586,680.

NOTES TO FINANCIAL STATEMENTS

December 31, 2021

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial assets:							
Bonds:							
U. S. government and agencies	\$ 4,768,832,657	\$ 4,125,427,840	\$ -	\$ 4,768,717,290	\$ 115,367	\$ -	\$ -
All other governments	1,968,891,170	1,844,462,300	-	1,908,090,073	60,801,097	-	-
States, territories and possessions	349,891,506	296,938,746	-	349,891,506	-	-	-
Political subdivisions	504,438,250	441,543,869	-	504,438,250	-	-	-
Special revenue	5,581,982,954	4,741,359,479	-	5,572,541,201	9,441,753	-	-
Industrial and miscellaneous	112,389,625,930	106,288,536,791	35,682,159	55,850,004,249	56,503,982,698	-	-
Parent, subsidiaries and affiliates	6,586,219,174	6,548,332,993	-	43,599,195	6,542,619,979	-	-
Preferred stocks	669,486,917	554,665,007	42,404,709	-	626,656,593	-	-
Common stock - subsidiaries and affiliates ⁽¹⁾	390,448,568	390,448,568	141,128,877	-	253,282,027	-	-
Common stock - unaffiliated	1,276,995,862	1,276,995,862	522,975,805	-	753,425,003	-	-
Mortgage loans - commercial	22,258,766,852	21,536,338,368	-	-	22,258,766,852	-	-
Mortgage loans - residential	4,849,439,356	4,808,507,195	-	-	4,849,439,356	-	-
Cash, cash equivalents and short-term investments	5,839,808,855	5,839,808,855	1,350,249,524	4,489,559,331	-	-	-
Derivatives:							
Interest rate swaps	16,233,071,096	15,003,547,754	-	16,233,071,096	-	-	-
Options	321,418,748	321,418,748	15,102,900	306,315,849	-	-	-
Currency swaps	947,968,166	947,968,166	-	947,968,166	-	-	-
Forward contracts	67,173,173	67,173,173	-	67,173,172	-	-	-
Credit default swaps	557,330	467,924	-	557,330	-	-	-
Financial futures	37,985,820	37,985,820	37,985,819	-	-	-	-
Separate account assets	76,159,844,013	76,159,844,013	52,405,090,448	21,860,812,770	1,893,940,794	-	-
Financial liabilities:							
Repurchase agreements	2,802,099,858	2,802,099,858	-	2,802,099,858	-	-	-
Commercial paper	249,984,222	249,984,222	-	249,984,222	-	-	-
Guaranteed investment contracts	13,827,700,972	13,832,332,392	-	-	13,827,700,972	-	-
Group annuity contracts and other deposits	1,811,536,651	1,754,506,297	-	-	1,811,536,651	-	-
Individual annuity contracts	15,381,922,513	12,108,980,683	-	-	15,381,922,513	-	-
Supplementary contracts	1,167,913,861	1,166,661,055	-	-	1,167,913,861	-	-
Derivatives:							
Interest rate swaps	11,430,448,965	10,597,858,406	-	11,430,448,964	-	-	-
Options	4,338,400	4,338,400	4,338,400	-	-	-	-
Currency swaps	200,488,496	200,488,496	-	200,488,496	-	-	-
Forward contracts	68,426,598	68,426,598	-	68,426,598	-	-	-
Credit default swaps	1,680,360	818,605	-	1,680,360	-	-	-
Financial futures	4,822,987	4,822,987	4,822,987	-	-	-	-

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

d. As of March 31, 2022 and December 31, 2021, the Company had no investments where it was not practicable to estimate fair value.

Note 21 – Other Items

- Unusual or infrequent items - No change
- Troubled debt restructuring - No change
- 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 2021 Annual Statement.

Insurance and underwriting risks

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

NOTES TO FINANCIAL STATEMENTS

Investment and interest rate risks

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

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

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

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

Currency exchange risk

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

Credit and other market risks

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

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

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

The spread of the coronavirus, causing increased cases of COVID-19, 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.

Total realized loss from Russian exposure for the quarter was \$320,725,133. On March 25, 2022, all Russia securities and Ukraine sovereign investments were impaired to market value due to intent to sell. This resulted in an impaired realized loss of \$225,357,667. Some Russia related securities were sold during the quarter resulting in a realized loss of \$95,367,466. Total statutory surplus decreased by \$320,725,133. Ukraine corporate bonds were not impaired as the current plan is to not sell and hold to recovery.

Other Disclosures

Effective February 1, 2022, approximately \$14,188,769,319 of in force statutory reserves of certain fixed and fixed indexed annuities had been reinsured from Great American Life Insurance Company, a downstream wholly owned subsidiary, on a coinsurance with funds withheld basis to Martello Re, a Bermuda reinsurer focusing on annuities and other investment returns driven products. MassMutual has a noncontrolling interest in Martello Re.

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

NOTES TO FINANCIAL STATEMENTS

(3) Direct exposure through other investments:

Alt-A:	Three Months Ended March 31, 2022			
	Actual Cost	Carrying Value	Fair Value	OTTI
a. Residential mortgage-backed securities	\$ 287,372,272	\$ 314,776,874	\$ 328,768,083	\$ 389,265
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	\$ 14,128,002	\$ 15,993,559	\$ 16,275,882	\$ 10,782
f. Other assets	-	-	-	-
g. Total	<u>\$ 301,500,274</u>	<u>\$ 330,770,433</u>	<u>\$ 345,043,965</u>	<u>\$ 400,047</u>

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

Alt-A:	Year Ended December 31, 2021			
	Actual Cost	Carrying Value	Fair Value	OTTI
a. Residential mortgage-backed securities	\$ 293,702,628	\$ 321,327,569	\$ 344,915,403	\$ 743,622
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	15,505,558	17,407,520	18,277,511	109,881
f. Other assets	-	-	-	-
g. Total	<u>\$ 309,208,186</u>	<u>338,735,090</u>	<u>363,192,914</u>	<u>853,503</u>

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

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

g. Retained asset accounts - No change

Note 22 – Events Subsequent

Management of the Company has evaluated subsequent events through May 13, 2022, 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.

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 2022 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 Account - No change

Note 36 – Loss/Claim Adjustment Expenses - No change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [X]
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No []
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [] No [X]
- 3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/25/2021
- 6.4 By what department or departments?
Commonwealth of Massachusetts Division of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

GENERAL INTERROGATORIES

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No []
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [X] No []
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
 Changed references from HR business partner to Employee Relations in response to an HR organizational change.
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No []
- 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 2,815,527,614
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []
- 14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 6,548,332,993	\$ 7,200,258,077
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$ 24,287,466,580	\$ 24,831,521,224
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$	\$
14.26 All Other	\$ 6,361,773,586	\$ 6,303,387,001
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 37,197,573,159	\$ 38,335,166,302
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [] N/A []
 If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.3 Total payable for securities lending reported on the liability page. \$

STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company
GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
Citibank, N.A.	333 West 34th Street, New York, NY 10001
State Street Global Services	801 Pennsylvania Avenue, Kansas City, MO 64105
Citibank, N.A.	2 Park Street Sydney, NSW 2000

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
20 Gates Management, LLC	U
Angelo, Gordon & Co., L.P.	U
Apollo Capital Management, L.P.	U
Apollo Insurance Solutions Group LP	U
Ares Management LLC	U
Barings LLC	A
Carlyle Aviation Group Capital Markets LLC	U
Fractal Investments LLC	U
Franklin Advisers, Inc.	U
Great-West Capital Management LLC	U
IFM Investors Pty Ltd	U
Invesco Investment Management Company	A
Jefferies Finance LLC	A
Pacific Investment Management Company LLC	U
Western Asset Management Company	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
155480	20 Gates Management, LLC	R6ZXX5P01NP6HXY1S07	SEC	NO
131940	Angelo, Gordon & Co., L.P.	R6ZXX5P01NP6HXY1S07	SEC	NO
143161	Apollo Capital Management, L.P.	R6ZXX5P01NP6HXY1S07	SEC	NO
143161	Apollo Insurance Solutions Group LP	R6ZXX5P01NP6HXY1S07	SEC	NO
130074	Ares Management LLC	R6ZXX5P01NP6HXY1S07	SEC	NO
106006	Barings LLC	R6ZXX5P01NP6HXY1S07	SEC	DS
168456	Carlyle Aviation Group Capital Markets LLC	R6ZXX5P01NP6HXY1S07	SEC	NO
311767	Fractal Investments LLC	R6ZXX5P01NP6HXY1S07	SEC	NO
104517	Franklin Advisers, Inc.	R6ZXX5P01NP6HXY1S07	SEC	NO
107272	Great-West Capital Management LLC	R6ZXX5P01NP6HXY1S07	SEC	NO
162754	IFM Investors Pty Ltd	R6ZXX5P01NP6HXY1S07	SEC	NO
110363	Invesco Investment Management Company	R6ZXX5P01NP6HXY1S07	SEC	NO
162264	Jefferies Finance LLC	R6ZXX5P01NP6HXY1S07	SEC	NO
104559	Pacific Investment Management Company LLC	R6ZXX5P01NP6HXY1S07	SEC	NO
801-8162	Western Asset Management Company	R6ZXX5P01NP6HXY1S07	SEC	NO

STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [] No [X]
- 18.2 If no, list exceptions:
 At 3/31/2022, 93 issues for 81 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these issues currently lack one or more of the following: Valid cusip/PPN, audited financials and/or executed legal documentation. Exceptions totaled \$1,266,476,610 or 0.83% of all assets.
19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
 a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 b. Issuer or obligor is current on all contracted interest and principal payments.
 c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
 Has the reporting entity self-designated 5GI securities? Yes [X] No []
20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
 a. The security was purchased prior to January 1, 2018.
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
 Has the reporting entity self-designated PLGI securities? Yes [] No [X]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
 a. The shares were purchased prior to January 1, 2019.
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 d. The fund only or predominantly holds bonds in its portfolio.
 e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
 Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

Repurchase Agreements

****Schedule for Q1 2022 General Interrogatory**

Transaction #1

(1) Dates of Transactions:	start date:	3/1/2022
	maturity date:	4/1/2022
(2) Description of securities/collateral involved:		
	carry value:	\$0.00
	accrued interest:	(191,625,000.00)
	maturity interest rates:	0.33%
	weighted average interest rates:	N/A
(3) Number of shares or amount of bond or other security:		191,625,000.00
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		-
(7) Form of collateral:	US Treasury #912810RU4	
(8) Collateral held by:	Credit Agricole Corporate and Investment Bank	
(9) Names and addresses of all other persons involved in transaction:	Credit Agricole CIB 194 Wood Avenue South, 7th Floor Iselin, NJ 08830	

Repurchase Agreements

****Schedule for Q1 2022 General Interrogatory**

Transaction #2

(1) Dates of Transactions:	start date:	3/9/2022
	maturity date:	4/11/2022
(2) Description of securities/collateral involved:		
	carry value:	\$89,021,607
	accrued interest:	21,607.22
	maturity interest rates:	0.38%
	weighted average interest rates:	N/A
(3) Number of shares or amount of bond or other security:		89,000,000.00
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		\$86,480,350
(7) Form of collateral:	US Treasury #912803BJ1	
(8) Collateral held by:	JP Morgan Chase	
(9) Names and addresses of all other persons involved in transaction:	JP Morgan Chase 50 Rowes Wharf, 4th Floor Boston, MA 02110	

Repurchase Agreements

****Schedule for Q1 2022 General Interrogatory**

Transaction #3

(1) Dates of Transactions:	start date:	3/9/2022
	maturity date:	4/11/2022
(2) Description of securities/collateral involved:		
	carry value:	\$267,064,822
	accrued interest:	64,821.67
	maturity interest rates:	0.38%
	weighted average interest rates:	N/A
(3) Number of shares or amount of bond or other security:		267,000,000.00
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		\$259,441,050
(7) Form of collateral:	US Treasury #912803BJ1	
(8) Collateral held by:	JP Morgan Chase	
(9) Names and addresses of all other persons involved in transaction:	JP Morgan Chase 50 Rowes Wharf, 4th Floor Boston, MA 02110	

Repurchase Agreements

****Schedule for Q1 2022 General Interrogatory**

Transaction #4

(1) Dates of Transactions:	start date:	1/4/2022
	maturity date:	4/4/2022
(2) Description of securities/collateral involved:		
	carry value:	\$88,769,912.53
	accrued interest:	32,167.43
	maturity interest rates:	0.15%
	weighted average interest rates:	N/A
(3) Number of shares or amount of bond or other security:		\$88,737,745.10
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		\$82,174,288
(7) Form of collateral:	US Treasury #912810QQ4	
(8) Collateral held by:	HSBC Securities, Inc.	
(9) Names and addresses of all other persons involved in transaction:	HSBC Securities, Inc. 452 5th Avenue New York, NY 10018	

Repurchase Agreements

****Schedule for Q1 2022 General Interrogatory**

Transaction #5

(1) Dates of Transactions:	start date:	1/4/2022
	maturity date:	4/4/2022
(2) Description of securities/collateral involved:		
	carry value:	\$112,479,484.53
	accrued interest:	40,759.04
	maturity interest rates:	0.15%
	weighted average interest rates:	N/A
(3) Number of shares or amount of bond or other security:		\$112,438,725
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		\$106,621,550
(7) Form of collateral:	US Treasury # 912803BM4	
(8) Collateral held by:	HSBC Securities, Inc.	
(9) Names and addresses of all other persons involved in transaction:	HSBC Securities, Inc. 452 5th Avenue New York, NY 10018	

Repurchase Agreements

****Schedule for Q1 2022 General Interrogatory**

Transaction #6

(1) Dates of Transactions:	start date:	1/14/2022
	maturity date:	4/14/2022
(2) Description of securities/collateral involved:		
carry value:		\$34,081,389
accrued interest:		139
maturity interest rates:		0.00%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		\$34,081,250
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		\$34,081,389
(7) Form of collateral:	US Treasury #912833LL2	
(8) Collateral held by:	Daiwa Securities America Inc.	
(9) Names and addresses of all other persons involved in transaction:	Daiwa Securities America Inc. Financial Square 32 Old Slip, 14th Floor New York, NY 10005-3538	

Repurchase Agreements

**Schedule for Q1 2022 General Interrogatory

Transaction #7

(1) Dates of Transactions:	start date:	3/17/2022
	maturity date:	4/18/2022
(2) Description of securities/collateral involved:		
carry value:		\$272,301,046.88
accrued interest:		51,046.88
maturity interest rates:		0.45%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		\$272,250,000
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		\$270,292,813
(7) Form of collateral:	US Treasury #912810QK7	
(8) Collateral held by:	Bank of Montreal	
(9) Names and addresses of all other persons involved in transaction:	Bank of Montreal 115 South LaSalle Street Chicago, IL 60603	

Repurchase Agreements

**Schedule for Q1 2022 General Interrogatory

Transaction #8

(1) Dates of Transactions:	start date:	3/25/2022
	maturity date:	5/6/2022
(2) Description of securities/collateral involved:		
carry value:		\$171,089,742
accrued interest:		11,310
maturity interest rates:		0.34%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		\$171,078,431
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		\$170,594,480
(7) Form of collateral:	US Treasury #912803BM4	
(8) Collateral held by:	HSBC Securities, Inc.	
(9) Names and addresses of all other persons involved in transaction:	HSBC Securities, Inc. 452 5th Avenue New York, NY 10018	

Repurchase Agreements

****Schedule for Q1 2022 General Interrogatory**

Transaction #9

(1) Dates of Transactions:	start date:	3/9/2022
	maturity date:	4/11/2022
(2) Description of securities/collateral involved:		
	carry value:	\$268,190,095
	accrued interest:	65,095
	maturity interest rates:	0.38%
	weighted average interest rates:	N/A
(3) Number of shares or amount of bond or other security:		\$268,125,000
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		\$260,407,170
(7) Form of collateral:	US Treasury #912803BH5	
(8) Collateral held by:	JP Morgan Chase	
(9) Names and addresses of all other persons involved in transaction:	JP Morgan Chase 50 Rowes Wharf, 4th Floor Boston, MA 02110	

Repurchase Agreements

****Schedule for Q1 2022 General Interrogatory**

Transaction #10

(1) Dates of Transactions:	start date:	3/11/2022
	maturity date:	4/8/2022
(2) Description of securities/collateral involved:		
	carry value:	\$263,015,957
	accrued interest:	65,957
	maturity interest rates:	0.43%
	weighted average interest rates:	N/A
(3) Number of shares or amount of bond or other security:		\$262,950,000
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		\$259,457,540
(7) Form of collateral:	US Treasury #912810RV2	
(8) Collateral held by:	MUFG Securities Americas, Inc.	
(9) Names and addresses of all other persons involved in transaction:	MUFG Securities Americas, Inc. 1221 6th Ave New York, NY 10020	

Repurchase Agreements

****Schedule for Q1 2022 General Interrogatory**

Transaction #11

(1) Dates of Transactions:	start date:	3/17/2022
	maturity date:	5/5/2022
(2) Description of securities/collateral involved:		
carry value:		\$75,639,974.43
accrued interest:		11,974.43
maturity interest rates:		0.38%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		\$75,628,000.00
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		\$75,675,116
(7) Form of collateral:	US Treasury #912810RV2	
(8) Collateral held by:	Canadian Imperial Bank of Commerce	
(9) Names and addresses of all other persons involved in transaction:	Canadian Imperial Bank of Commerce 161 Bay Street, Brookfield Place, 10th Floor Toronto, Ontario Canada M5J 2S8	

Repurchase Agreements

****Schedule for Q1 2022 General Interrogatory**

Transaction #12

(1) Dates of Transactions:	start date:	1/14/2022
	maturity date:	4/14/2022
(2) Description of securities/collateral involved:		
	carry value:	\$67,987,776
	accrued interest:	276
	maturity interest rates:	0.00%
	weighted average interest rates:	N/A
(3) Number of shares or amount of bond or other security:		\$67,987,500
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		\$67,230,058
(7) Form of collateral:	US Treasury #912833LN8	
(8) Collateral held by:	Daiwa Securities America Inc.	
(9) Names and addresses of all other persons involved in transaction:	Daiwa Securities America Inc. Financial Square 32 Old Slip, 14th Floor New York, NY 10005-3538	

Repurchase Agreements

****Schedule for Q1 2022 General Interrogatory**

Transaction #13

(1) Dates of Transactions:	start date:	1/14/2022
	maturity date:	4/14/2022
(2) Description of securities/collateral involved:		
carry value:		\$188,475,766
accrued interest:		766
maturity interest rates:		0.00%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		\$188,475,000
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		\$176,990,775
(7) Form of collateral:	US Treasury #912810QQ4	
(8) Collateral held by:	Daiwa Securities America Inc.	
(9) Names and addresses of all other persons involved in transaction:	Daiwa Securities America Inc. Financial Square 32 Old Slip, 14th Floor New York, NY 10005-3538	

Repurchase Agreements

****Schedule for Q1 2022 General Interrogatory**

Transaction #14

(1) Dates of Transactions:	start date:	3/17/2022
	maturity date:	5/5/2022
(2) Description of securities/collateral involved:		
carry value:		\$225,585,712.08
accrued interest:		35,712.08
maturity interest rates:		0.38%
weighted average interest rates:		N/A
(3) Number of shares or amount of bond or other security:		\$225,550,000
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		\$222,887,500
(7) Form of collateral:	US Treasury # 912803BJ1	
(8) Collateral held by:	Canadian Imperial Bank of Commerce	
(9) Names and addresses of all other persons involved in transaction:	Canadian Imperial Bank of Commerce 161 Bay Street, Brookfield Place, 10th Floor Toronto, Ontario Canada M5J 2S8	

Repurchase Agreements

****Schedule for Q1 2022 General Interrogatory**

Transaction #15

(1) Dates of Transactions:	start date:	3/17/2022
	maturity date:	5/5/2022
(2) Description of securities/collateral involved:		
	carry value:	\$159,010,173
	accrued interest:	25,173
	maturity interest rates:	0.38%
	weighted average interest rates:	N/A
(3) Number of shares or amount of bond or other security:		\$158,985,000
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		\$159,577,399
(7) Form of collateral:	US Treasury # 912810RU4	
(8) Collateral held by:	Canadian Imperial Bank of Commerce	
(9) Names and addresses of all other persons involved in transaction:	Canadian Imperial Bank of Commerce 161 Bay Street, Brookfield Place, 10th Floor Toronto, Ontario Canada M5J 2S8	

Repurchase Agreements

****Schedule for Q1 2022 General Interrogatory**

Transaction #16

(1) Dates of Transactions:	start date:	3/17/2022
	maturity date:	5/5/2022
(2) Description of securities/collateral involved:		
	carry value:	\$181,663,759
	accrued interest:	28,759
	maturity interest rates:	0.38%
	weighted average interest rates:	N/A
(3) Number of shares or amount of bond or other security:		\$181,635,000
(4) Market value on date securities were delivered:	N/A Rolling Transaction	
(5) Market value on date securities were returned/Payback amount (Due at maturity)	N/A not returned yet	
(6) Collateral value held/Underlying asset value		\$180,195,208
(7) Form of collateral:	US Treasury # 912810QK7	
(8) Collateral held by:	Canadian Imperial Bank of Commerce	
(9) Names and addresses of all other persons involved in transaction:	Canadian Imperial Bank of Commerce 161 Bay Street, Brookfield Place, 10th Floor Toronto, Ontario Canada M5J 2S8	

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages \$
- 1.12 Residential Mortgages \$ 4,164,040,484
- 1.13 Commercial Mortgages \$ 21,377,584,428
- 1.14 Total Mortgages in Good Standing \$ 25,541,624,912
- 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 \$ 48,435,114
- 1.44 Total Mortgages in Process of Foreclosure \$ 48,435,114
- 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) \$ 25,590,060,026
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages \$
- 1.62 Residential Mortgages \$
- 1.63 Commercial Mortgages \$
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate \$
2. Operating Percentages:
- 2.1 A&H loss percent %
- 2.2 A&H cost containment percent %
- 2.3 A&H expense percent excluding cost containment expenses %
- 3.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date \$
- 3.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date \$
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

Fraternal Benefit Societies Only:

- 5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [] No [] N/A []
- 5.2 If no, explain:
- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [] No []
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....

STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
.86258	13-2572994	11/20/2021	GENERAL RE LIFE CORPORATION (GRUE)	CT	YRT/I	OL	Authorized		
.86258	13-2572994	11/20/2021	GENERAL RE LIFE CORPORATION (GRUF)	CT	YRT/I	OL	Authorized		
.86258	13-2572994	11/20/2021	GENERAL RE LIFE CORPORATION (GRUM)	CT	YRT/I	OL	Authorized		
.00000	AA-5420050	11/20/2021	KOREAN REINSURANCE COMPANY (KRUE)	KOR	YRT/I	OL	Unauthorized		
.00000	AA-5420050	11/20/2021	KOREAN REINSURANCE COMPANY (KRUF)	KOR	YRT/I	OL	Unauthorized		
.00000	AA-5420050	11/20/2021	KOREAN REINSURANCE COMPANY (KRUM)	KOR	YRT/I	OL	Unauthorized		
.00000	98-1620702	03/12/2022	MARTELLO RE LIMITED (MR22)	BMJ	COFW/I	IA	Unauthorized		
.93572	43-1235868	11/20/2021	RGA REINSURANCE COMPANY (GAUE)	MO	YRT/I	OL	Authorized		
.93572	43-1235868	11/20/2021	RGA REINSURANCE COMPANY (GAUF)	MO	YRT/I	OL	Authorized		
.93572	43-1235868	11/20/2021	RGA REINSURANCE COMPANY (GAUK)	MO	YRT/I	OL	Authorized		
.93572	43-1235868	11/20/2021	RGA REINSURANCE COMPANY (GAUM)	MO	YRT/I	OL	Authorized		
.97071	13-3126819	11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUE)	DE	YRT/I	OL	Authorized		
.97071	13-3126819	11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUF)	DE	YRT/I	OL	Authorized		
.97071	13-3126819	11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUM)	DE	YRT/I	OL	Authorized		
.82627	06-0839705	11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUE)	MO	YRT/I	OL	Authorized		
.82627	06-0839705	11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUF)	MO	YRT/I	OL	Authorized		
.82627	06-0839705	11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUM)	MO	YRT/I	OL	Authorized		

STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only			7	
		2	3	4	5	6		
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts	
1. Alabama	AL	L	16,827,001	8,710,724	1,866,848	15,772,610	43,177,183	9,211,933
2. Alaska	AK	L	819,528	2,061,502	100,513	206,258	3,187,801	625,352
3. Arizona	AZ	L	25,275,904	61,623,278	2,792,108	4,939,614	94,630,904	10,896,597
4. Arkansas	AR	L	6,090,406	6,136,818	669,716	645,786	13,542,726	2,750,705
5. California	CA	L	204,525,372	182,569,139	15,922,481	358,577,950	761,594,942	144,167,699
6. Colorado	CO	L	36,236,524	31,553,138	2,889,491	1,924,298	72,603,451	7,913,050
7. Connecticut	CT	L	56,302,554	36,544,914	4,624,872	52,393,922	149,866,262	4,175,877
8. Delaware	DE	L	11,936,020	4,932,940	683,493	4,145,705	21,698,158	601,600,834
9. District of Columbia	DC	L	5,902,257	1,218,010	990,277	11,295,251	19,405,795	1,223,962
10. Florida	FL	L	198,201,854	131,091,293	9,241,883	75,944,973	414,480,003	49,391,931
11. Georgia	GA	L	66,006,182	40,942,261	6,366,220	35,967,707	149,282,370	15,892,437
12. Hawaii	HI	L	56,096,592	5,870,692	743,445	2,614,084	65,324,813	2,239,009
13. Idaho	ID	L	8,278,821	8,480,020	547,954	4,445,340	21,752,135	4,091,030
14. Illinois	IL	L	72,333,640	58,386,211	6,027,790	198,434,551	335,182,192	18,281,077
15. Indiana	IN	L	26,406,936	21,940,058	2,428,717	19,213,273	69,988,984	13,801,393
16. Iowa	IA	L	22,799,076	8,280,448	908,799	123,396,820	155,385,143	3,610,602
17. Kansas	KS	L	16,557,814	5,342,834	1,344,205	12,309,051	35,553,904	1,772,837
18. Kentucky	KY	L	15,271,325	11,301,228	1,364,443	7,391,573	35,328,569	6,738,821
19. Louisiana	LA	L	14,514,053	52,065,457	1,799,879	10,345,909	78,725,298	7,156,253
20. Maine	ME	L	4,732,780	6,328,718	679,170	2,161,743	13,902,411	1,106,778
21. Maryland	MD	L	32,586,020	25,232,190	6,546,935	46,690,534	111,055,679	8,329,051
22. Massachusetts	MA	L	101,512,370	100,637,943	8,148,427	1,239,303,711	1,449,602,451	698,123,890
23. Michigan	MI	L	36,924,356	45,909,386	3,773,187	90,556,298	177,163,227	13,710,671
24. Minnesota	MN	L	16,025,985	31,277,221	2,190,313	112,569,351	162,062,870	107,301,719
25. Mississippi	MS	L	20,337,628	13,210,591	2,566,508	705,222	36,819,949	8,685,736
26. Missouri	MO	L	18,940,192	24,644,836	2,600,039	28,412,411	74,597,478	25,547,257
27. Montana	MT	L	3,380,996	3,986,449	370,570	382,078	8,120,093	1,672,752
28. Nebraska	NE	L	133,067,562	2,301,501	1,621,401	135,789,815	272,780,279	3,519,916
29. Nevada	NV	L	12,544,741	12,578,999	936,276	17,899,277	43,959,293	2,251,707
30. New Hampshire	NH	L	11,038,830	11,077,849	1,125,859	4,956,571	28,199,109	3,568,727
31. New Jersey	NJ	L	131,702,687	62,702,249	9,026,659	177,391,251	380,822,846	22,596,653
32. New Mexico	NM	L	6,280,021	5,889,851	672,568	787,662	13,630,102	2,143,638
33. New York	NY	L	365,618,551	148,223,233	21,557,002	192,753,781	728,152,567	41,366,041
34. North Carolina	NC	L	54,153,529	39,093,540	7,082,808	25,411,364	125,741,241	31,733,527
35. North Dakota	ND	L	18,164,494	2,734,165	228,623	3,567,582	24,694,864	2,809,794
36. Ohio	OH	L	38,709,107	56,730,896	4,341,456	73,772,097	173,553,556	14,309,877
37. Oklahoma	OK	L	15,986,939	9,655,696	1,951,731	22,781,398	50,375,764	4,984,314
38. Oregon	OR	L	9,749,574	17,242,441	1,333,827	12,608,065	40,933,907	4,556,390
39. Pennsylvania	PA	L	122,014,471	168,865,804	10,315,212	66,747,225	367,942,712	6,013,757
40. Rhode Island	RI	L	22,851,087	8,737,408	707,556	5,316,473	37,612,524	1,290,513
41. South Carolina	SC	L	22,300,324	24,701,018	3,934,987	6,235,168	57,171,497	12,548,757
42. South Dakota	SD	L	4,254,049	3,581,296	191,333	420,803	8,447,481	1,264,538
43. Tennessee	TN	L	36,778,681	24,936,682	4,970,100	57,165,961	123,851,424	9,579,985
44. Texas	TX	L	167,522,525	116,184,042	12,153,549	81,468,689	377,328,805	41,719,923
45. Utah	UT	L	44,741,228	19,896,819	1,011,124	1,697,475	67,346,646	5,200,469
46. Vermont	VT	L	5,096,878	4,200,060	401,864	4,225,012	13,923,814	405,939
47. Virginia	VA	L	52,853,638	43,727,952	7,708,828	49,583,018	153,873,436	45,677,571
48. Washington	WA	L	22,161,223	31,256,627	2,739,126	12,905,472	69,062,448	5,089,942
49. West Virginia	WV	L	9,735,482	3,630,093	397,652	17,165,558	30,928,785	6,472,903
50. Wisconsin	WI	L	15,574,476	16,425,968	1,651,821	13,347,473	46,999,738	7,210,848
51. Wyoming	WY	L	1,602,284	2,146,235	132,683	120,739	4,001,941	1,617,566
52. American Samoa	AS	N						
53. Guam	GU	N	242		3,826		4,068	12,782
54. Puerto Rico	PR	L	19,102,181	8,572,404	2,390,708	1,967,960	32,033,253	150,119
55. U.S. Virgin Islands	VI	N	6,420		2,264		8,684	4,100
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	725,812	13,730	18,306		757,848	37,963
58. Aggregate Other Aliens	OT	XXX	5,620,152	300	126,150	24,750,000	30,496,602	
59. Subtotal	XXX		2,444,779,374	1,775,385,157	186,923,582	3,471,581,912	7,878,670,025	2,048,157,512
90. Reporting entity contributions for employee benefits plans	XXX							
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX		341,273,328	212,736			341,486,064	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX							
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		6,529,859		2,683,630		9,213,489	
94. Aggregate or other amounts not allocable by State	XXX		27,172,275				27,172,275	
95. Totals (Direct Business)	XXX		2,819,754,836	1,775,597,893	189,607,212	3,471,581,912	8,256,541,853	2,048,157,512
96. Plus Reinsurance Assumed	XXX		10,091,233	52,450,783		226,435,780	288,977,796	253,095,481
97. Totals (All Business)	XXX		2,829,846,069	1,828,048,676	189,607,212	3,698,017,692	8,545,519,649	2,301,252,993
98. Less Reinsurance Ceded	XXX		307,150,675	646,429,398	25,479,851	2,199,865,181	3,178,925,105	
99. Totals (All Business) less Reinsurance Ceded	XXX		2,522,695,394	1,181,619,277	164,127,361	1,498,152,511	5,366,594,543	2,301,252,993
DETAILS OF WRITE-INS								
58001. HKG Hong Kong	XXX		92,211				92,211	
58002. ZZZ Other Alien	XXX		5,527,941	300	126,150	24,750,000	30,404,391	
58003.	XXX							
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX							
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		5,620,152	300	126,150	24,750,000	30,496,602	
9401. Reinvested Net Nonforfeiture Option Proceeds	XXX		27,172,275				27,172,275	
9402.	XXX							
9403.	XXX							
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX							
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		27,172,275				27,172,275	

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG..... 52
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
N - None of the above - Not allowed to write business in the state..... 5

R - Registered - Non-domiciled RRGs.....
Q - Qualified - Qualified or accredited reinsurer.....

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

PART 1 – ORGANIZATIONAL CHART

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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 II LLC	None		Delaware
MM Global Capabilities III LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
Lyme Adirondack Timber Sales, LLC	None		Delaware
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
ITPS Holding LLC	None		Delaware
HITPS LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
JFIN Parent LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Fund III LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
APEX Credit Partners LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
Jefferies Private Credit BDC Inc.	None		Maryland
Jefferies Senior Lending LLC	None		Delaware
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Revolver Holdings IV LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, S.L.P.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN Funding 2021 LLC	None		Delaware
JFIN High Yield Investments LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-V Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-II Ltd.	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
JFIN Revolver Funding 2021-III Ltd.	None		Delaware
JFIN Revolver Funding 2021-IV Ltd.	None		Delaware
JFIN Revolver Funding 2022-I Ltd.	None		Bermuda
Apex Credit Holdings LLC	None		Delaware
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN CLO 2015 Ltd.	None		Cayman Islands
JFIN CLO 2015-II Ltd.	None		Cayman Islands
JFIN CLO 2016 Ltd.	None		Cayman Islands
JFIN CLO 2017 Ltd.	None		Cayman Islands

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
JFIN CLO 2017 II Ltd.	None		Cayman Islands
Glidepath Holdings Inc.	86-2294635		Delaware
Great American Life Insurance Company	13-1935920	63312	Ohio
AAG Insurance Agency, LLC	31-1422717		Kentucky
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
Great American Advisors, LLC	31-1395344		Ohio
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 Direct Private Investments Holding LLC	None		Delaware
MM Direct Private Investments UK Limited	None		United Kingdom
MM Investment Holding	None		Cayman Islands
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2013-A	90-1005837		Delaware
MMAF Equipment Finance LLC 2014-A	36-4785301		Delaware
MMAF Equipment Finance LLC 2015-A	38-3969560		Delaware
MMAF Equipment Finance LLC 2016-A	32-0489588		Delaware
MMAF Equipment Finance LLC 2017-A	35-2590691		Delaware
MMAF Equipment Finance LLC 2017-B	32-0546197		Delaware
MMAF Equipment Finance LLC 2018-A	82-5335801		Delaware
MMAF Equipment Finance LLC 2019-A	83-3722640		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
MMAF Equipment Finance LLC 2021-A	None		Delaware
Rozier LLC	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Holding Company LLC	None		Delaware
Flourish Insurance Agency 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

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Sleeper Street LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
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
MassMutual Ventures US IV LLC	None		Delaware
Open Alternatives LLC	None		Delaware
MM Catalyst Fund LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.2 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Finance Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP	None		United Kingdom
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management US LLC	None		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Singapore Pte. Ltd.	None		Singapore
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	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 Real Estate Acquisitions LLC	None		Delaware
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Barings GmbH	None		Germany
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Netherlands B.V.	None		Netherlands
Barings Real Estate UK Holdings Limited	None		Delaware
Barings (U.K.) Limited	98-0432153		United Kingdom
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 International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management Switzerland Sàrl	None		Switzerland
Baring France SAS	98-0497550		France
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings Investment Fund (LUX) GP S.à r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP S.à.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à r.l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		Delaware
CRA Aircraft Holding LLC*	81-4258759		Delaware
Aland Royalty Holdings LP	None		Delaware
GASL Holdings LLC	None		Delaware
Intermodal Holding II LLC	46-2344300		Delaware
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
VGS Acquisition Holding, LLC	None		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings CMS Fund GP, LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Emerging Generation Fund GP II, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings 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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings GPSF	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund Management II, LLC	None		Delaware
Barings North American Private Loan Fund Management III, LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Fund GP LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CHY Venture GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Loan Strategies Management LLC	04-1590850		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
SBNP SIA II LLC	None		Delaware
SBNP SIA III LLC	None		Delaware
Somerset Special Opportunities Management LLC	04-1590850		Delaware
Amherst Long Term Holdings, LLC	None		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
Haven Technologies Asia Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual Asia Limited (SPV)	None		Hong Kong
MML Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware
MassMutual External Benefits Group LLC	27-3576835		Delaware
Other Affiliates & Funds:			
100 w. 3 rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
2160 Grand Manager LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Asset-Based Income Fund (US) LP	36-4868350		Delaware
Barings Emerging Markets Corporate Bond Fund*	None		Ireland
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund*	None		Ireland
Babson CLO Ltd. 2012-II	None		Cayman Islands
Babson CLO Ltd. 2013-I	None		Cayman Islands
Babson CLO Ltd. 2014-I	None		Cayman Islands
Babson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson CLO Ltd. 2016-II	None		Cayman Islands
Barings CLO Ltd. 2017-I	None		Cayman Islands
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-II	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-I	None		Cayman Islands
Barings CLO 2021-II	None		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Euro CLO 2021-II DAC	3750378QH		Ireland
Barings Euro CLO 2021-III DAC	None		Ireland
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Inv. Grade Strat Fund	None		Ireland
Barings Global Real Assets Fund LP	82-3867745		Delaware

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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 Global Technology Equity Fund	None		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands
Barings Middle Market CLO 2019-I	None		Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings North American Private Loan Fund LP	38-4010344		Delaware
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings Target Yield Infrastructure Debt Fund*	98-1567942		Luxembourg
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II)*	None		Luxembourg
Barings Real Estate European Value Add I SCSp*	None		United Kingdom
Barings Real Estate Debt Income Fund LP*	85-3449260		Delaware
Barings Transportation Fund LP*	87-1262754		Delaware
Braemar Energy Ventures I, L.P.*	None		Delaware
Barings European Core Property Fund SCSp	None		Luxembourg
Barings European Private Loan Fund III A	46-5001122		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Barings Core Property Fund LP	20-5578089		Delaware
Comerstone Real Estate Fund X LP	46-5432619		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
GIA EU Holdings - Emerson JV Sarl	None		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
KKR-MM Vector LP	82-1512591		Delaware
Marco Hotel LLC	46-4255307		Delaware
Miami Douglas One GP LLC*	04-1590850		Delaware
Miami Douglas Two GP LLC*	04-1590850		Delaware
Miami Douglas One LP*	04-1590850		Delaware
Miami Douglas Two LP*	04-1590850		Delaware
Miami Douglas Three MM LLC	04-1590850		Delaware

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MM BIG Peninsula Co-Invest Member LLC	87-4021641		Delaware
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
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
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC*	32-0574045		Delaware
West 46 th Street Hotel LLC	05-1590850		Delaware
Barings Affiliates & Funds:			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings European Growth Trust Fund	None		United Kingdom
Barings Global High Yield Fund	47-3790192		Massachusetts
CCIC Fund	None		Peoples Republic of China
Great Lakes II LLC*	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
50 Liberty LLC*	36-4823011		Delaware
Barings California Mortgage Fund IV	None		California
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Calgary Railway Holding LLC*	82-2285211		Delaware
Combrook PRS Holdings LLC	82-3307907		Delaware
Comerstone California Mortgage Fund I LLC	95-4207717		California
Comerstone California Mortgage Fund II LLC	95-4207717		California
Comerstone California Mortgage Fund III LLC	95-4207717		California
Comerstone Fort Pierce Development LLC*	56-2630592		Delaware
Comerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Comerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
Comerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Comerstone 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
Euro Real Estate Holdings LLC	04-1590850		Delaware
Fan Pier Development LLC*	20-3347091		Delaware

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM East South Crossing Member LLC	04-1590850		Delaware
MM Horizon Savannah Member LLC*	04-1590850		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
PACO France Logistics LLC	04-1590850		Delaware
Portland 400 Sixth Manager LLC	82-3393166		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Sawgrass Village Shopping Center LLC*	27-2977720		Delaware
STOA Holding LLC	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Twenty Two Liberty LLC*	35-2484550		Massachusetts
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
MassMutual Premier Funds:			
MassMutual Premier 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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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
MassMutual 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262		Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046		Massachusetts

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.0435	Massachusetts Mut Life Ins Co	65935	04-1590850	3848388			Massachusetts Mutual Life Insurance Company (MMLIC)	MA	RE	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	93432	06-1041383				C.M. Life Insurance Company	CT	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	70416	43-0581430				MML Bay State Life Insurance Company	CT	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000			06-1041383				CML Mezzanine Investor III, LLC	DE	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000							CML Special Situations Investor LLC	DE	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000							CML Global Capabilities LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities I LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual Global Business Services India LLP	IND	DS	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities (Netherlands) B.V.	NLD	DS	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Global Business Services Romania S.R.L.	ROU	DS	MM Global Capabilities (Netherlands) B.V.	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities II LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities III LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM/Barings Multifamily TEBS 2020 LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MML Special Situations Investor LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			47-5322979				Timberland Forest Holding LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			47-5322979				Timberland Forest Holding LLC	DE	DS	C.M. Life Insurance Company	Influence	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	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
.0000							Lyme Adirondack Timberlands II, LLC	DE	DS	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
.0000							Lyme Adirondack Timber Sales, LLC	DE	DS	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Berkshire Way LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MSP-SC, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							EM Opportunities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual MCAM Insurance Company, Inc.	VT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				Insurance Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Trad Private Equity LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000							Trad Investments I LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000							ITPSHolding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							HITPS LLC	DE	NIA	ITPS Holding LLC	Ownership	100.000	MMLIC		
.0000							JFIN Parent LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			27-0105644				Jefferies Finance LLC	DE	NIA	JFIN Parent LLC	Ownership	50.000	MMLIC		1
.0000			86-2294635				Glidepath Holdings Inc.	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000		63312	13-1935920				Great American Life Insurance Company	OH	DS	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		

STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.0000			31-1422717				AAG Insurance Agency, LLC	KY	DS	Great American Life Insurance Company	Ownership	100.000	MMLIC		
.0000		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		
.0000		67083	45-0252531				Manhattan National Life Insurance Company	OH	DS	Manhattan National Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Fund III LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Apex Credit Partners LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFAM GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFAM GP LP	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund C LP	DE	NIA	JFAM GP LP	Ownership	100.000	MMLIC		
.0000							Jefferies DLF C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund C LP	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Senior Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings IV LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Europe GP, S.a.r.l.	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Finance Europe, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
.0000							Jefferies Finance Europe, SCSp	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
.0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Business Credit Fund I LLC	DE	NIA	Jefferies Finance Business Credit LLC	Ownership	100.000	MMLIC		
.0000							JFIN Funding 2021 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN High Yield Investments LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Private Credit BDC Inc.	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2018 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2019-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2020 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2021-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2021-V Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2022-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	90.000	MMLIC		
.0000							JFIN Revolver Funding 2021 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Funding 2021 III Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Funding 2021 IV Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Funding 2022-I Ltd.	BMU	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Apex Credit Holdings LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2012 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2013 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2014 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2014-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2015 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2015-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	85.000	MMLIC		
.0000							JFIN CLO 2016 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000							JFIN CLO 2017 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2017-II Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MM Copper Hill Road LLC	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Direct Private Investments Holding LLC	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Direct Private Investments UK Limited	.GBR	DS	MM Direct Private Investments Holding LLC	Ownership	100.000	MMLIC		
.0000							MM Investment Holding	.CYM	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	.DE	DS	MM Investment Holding	Ownership	99.600	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	.DE	DS	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
.0000			90-1005837				MMAF Equipment Finance LLC 2013-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			36-4785301				MMAF Equipment Finance LLC 2014-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			38-3969560				MMAF Equipment Finance LLC 2015-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			32-0489588				MMAF Equipment Finance LLC 2016-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			35-2590691				MMAF Equipment Finance LLC 2017-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			32-0546197				MMAF Equipment Finance LLC 2017-B	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			82-5335801				MMAF Equipment Finance LLC 2018-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			83-3722640				MMAF Equipment Finance LLC 2019-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2019-B	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2021-A	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							Rozier LLC	.DE	DS	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			04-2443240				MML Management Corporation	.MA	DS	MM Investment Holding	Ownership	100.000	MMLIC		
.0000			04-3548444				MassMutual International Holding MSC, Inc.	.MA	DS	MML Management Corporation	Ownership	100.000	MMLIC		
.0000			04-3341767				MassMutual Holding MSC, Inc.	.MA	DS	MML Management Corporation	Ownership	100.000	MMLIC		
.0000							Massachusetts Mutual Life Insurance Company								
.0000							MML CM LLC	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Blueprint Income LLC	.NY	DS	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Digital Assets LLC	.DE	DS	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Financial LLC	.DE	DS	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Holding Company LLC	.DE	DS	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Insurance Agency LLC	.DE	DS	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Technologies LLC	.DE	DS	MML CM LLC	Ownership	100.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	.MA	DS	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	.MA	DS	MassMutual Holding LLC	Ownership	1.000	MMLIC		
.0000							MML Investment Advisers, LLC	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			46-3238013				MML Strategic Distributors, LLC	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			06-1563535	2881445			The MassMutual Trust Company, FSB	.CT	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Private Placement Investment Company I, LLC	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Private Equity Fund Investor LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Private Equity Fund Investor LLC	.DE	NIA	Baring Asset Management Limited	Management		MMLIC		
.0000			04-1590850				MM Private Equity Intercontinental LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			45-2738137				Pioneers Gate LLC	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-2854319	2392316			MassMutual Holding LLC	.DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			06-1597528				MassMutual Assignment Company	.NC	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		

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.0000			37-1732913				Fern Street LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Sleeper Street LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			46-2252944				Haven Life Insurance Agency, LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Capital Partners LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Holding LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Athens Fund Management LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							Crane Venture Partners LLP	GBR	DS	MassMutual Ventures Holding LLC	Ownership	33.000	MMLIC		
.0000							MassMutual Ventures Management LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures SEA Management Private Limited	DE	DS	MassMutual Ventures Management LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Southeast Asia I LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Southeast Asia II LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures UK LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000			47-1296410				MassMutual Ventures US I LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures US II LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures US III LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures US IV LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							Open Alternatives LLC	DE	DS	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MM Rothesay Holdco US LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Rothesay Limited	GBR	DS	MM Rothesay Holdco US LLC	Ownership	48.900	MMLIC		
.0000							Rothesay Life Plc	GBR	DS	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay MA No.1 Limited	GBR	DS	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay MA No.2 Limited	GBR	DS	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay MA No.3 Limited	GBR	DS	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay MA No.4 Limited	GBR	DS	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							LT Mortgage Finance Limited	GBR	DS	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay Property Partnership 1 LLP	GBR	DS	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay Foundation	GBR	DS	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Pensions Management Limited	GBR	DS	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Asset Management UK Limited	GBR	DS	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Asset Management Australia Pty Ltd	AUS	DS	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Asset Management US LLC	DE	DS	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
.0000							MM Catalyst Fund LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			47-1466022				LifeScore Labs, LLC	MA	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Investors Services, LLC	MA	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Insurance Agency, LLC	MA	DS	MML Investors Services, LLC	Ownership	100.000	MMLIC		
.0000			41-2011634				MMLISI Financial Alliances, LLC	DE	DS	MML Investors Services, LLC	Ownership	100.000	MMLIC		
.0000			45-4000072				MM Asset Management Holding LLC	DE	DS	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			51-0504477				Barings LLC	DE	DS	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC		
.0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	HKG	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Baring International Fund Managers (Bermuda) Limited	BMU	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0457465				Baring Asset Management (Asia) Holdings Limited	HKG	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Baring Asset Management Korea Limited	KOR	DS	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
.0000			98-0457463				Barings Investment Management (Shanghai) Limited	HKG	DS	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
.0000							Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	DS	Baring Investment Management (Shanghai) Limited	Ownership	100.000	MMLIC		
.0000							Baring SICE (Taiwan) Limited	TWN	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0457707				Barings Singapore Pte. Ltd.	SGP	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		

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.0000			98-0236449				Barings Japan Limited	JPN	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings Australia Holding Company Pty Ltd	AUS	DS	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0457456				Barings Australia Pty Ltd	AUS	DS	Baring Australia Holding Company Pty Ltd	Ownership	100.000	MMLIC		
.0000			80-0875475				Barings Finance LLC	DE	DS	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							BCF Europe Funding Limited	IRL	DS	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							BCF Senior Funding I LLC	DE	DS	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							BCF Senior Funding I Designated Activity Company	IRL	DS	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							Barings Real Estate Acquisitions LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-3238351				Barings Securities LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			98-0437588				Barings Guernsey Limited	GGY	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Europe Limited	GBR	DS	Barings Guernsey Limited	Ownership	100.000	MMLIC		
.0000							Barings Asset Management Spain SL	ESP	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings GmbH	DEU	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Italy S.r.l.	ITA	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Sweden AB	SWE	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Netherlands B.V.	NLD	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Real Estate UK Holdings Limited	DE	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000			98-0432153				Barings (U.K.) Limited	GBR	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000			98-0241935				Baring Asset Management Limited	GBR	DS	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings European Direct Lending 1 GP LLP	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-1012393				Barings Global Advisors Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0457328				Baring International Investment Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Baring International Investment Management Holdings	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0457587							Baring International Investment Management Holdings	Ownership	100.000	MMLIC		
.0000			98-0457576				Baring Asset Management UK Holdings Limited	GBR	DS	Baring International Investment Management Holdings	Ownership	100.000	MMLIC		
.0000							Baring International Fund Managers (Ireland) Limited	IRL	DS	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0524272							Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000							Baring Asset Management Switzerland Sarl	CHE	DS	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0497550				Baring France SAS	FRA	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0457586				Baring Fund Managers Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							BOGSS 2 GP LLP	GBR	DS	Baring Fund Managers Limited	Ownership	100.000	MMLIC		
.0000			98-0457578				Baring Investment Services Limited	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Core Fund Feeder 1 GP S.a.r.l.	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings BME GP S.a.r.l.	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings GPC GP S.a.r.l.	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings European Core Property Fund GP Sarl	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Investment Fund (LUX) GP S.a.r.l.	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Umbrella Fund (LUX) GP S.a.r.l.	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							GPLF4(S) GP S.a.r.l.	LUX	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							PREIF Holdings Limited Partnership	GBR	DS	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							BMC Holdings DE LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	CA	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.700	MMLIC		
.0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		

STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.0000			82-2932156				GASL Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.300	MMLIC		
.0000			82-2932156				GASL Holdings LLC	DE	NIA	Barings LLC	BOARD		MMLIC		
.0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.000	MMLIC		
.0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Barings LLC	Management		MMLIC		
.0000							Novation Companies, Inc.	MD	NIA	Massachusetts Mutual Life Insurance Company	Ownership	17.100	MMLIC		
.0000							Novation Companies, Inc.	MD	NIA	Barings LLC	Influence		MMLIC		
.0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.500	MMLIC		
.0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.900	MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000							Tamiami Citrus, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.700	MMLIC		
.0000							Tamiami Citrus, LLC	DE	NIA	Barings LLC	Management/Board		MMLIC		
.0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
.0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000							Techquity, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.600	MMLIC		
.0000							Techquity, LP	DE	NIA	Barings LLC	Influence		MMLIC		
.0000			46-0687392				Validus Holding Company LLC	DE	NIA	Barings LLC	Ownership	40.400	MMLIC		
.0000							VGS Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
.0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Management		MMLIC		
.0000							Aland Royalty GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Alaska Future Fund GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							BAI GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							BAI Funds SLP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Asset-Based Income Fund (US) GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings CMS Fund GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Hotel Opportunity Venture I GP, LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Barings Investment Series LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Emerging Generation Fund GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Emerging Generation Fund GP II, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings ERS PE Emerging Manager III GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Global Investment Funds (U.S.) Management LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Barings CLO Investment Partners GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Core Property Fund GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Direct Lending GP Ltd.	CYM	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			84-3784245				Barings Emerging Generation Fund LP	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	51.200	MMLIC		
.0000			84-3784245				Barings Emerging Generation Fund LP	DE	DS	Barings LLC	Management		MMLIC		
.0000							Barings Global Energy Infrastructure Advisors, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund Management, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund Management II, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund Management III, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000							Barings Global Real Assets Fund GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings GPSP	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			84-5063008				Barings Small Business Fund LLC	DE	DS	Company	Ownership	33.600	MMLIC		
.0000			84-5063008				Barings Small Business Fund LLC	DE	DS	Barings LLC	Management		MMLIC		
.0000			98-0536233				Benton Street Advisors, Inc.	CYM	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							BHOVI Incentive LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							BIG Real Estate Fund GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							BRECS VII GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							BREDIF GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							CHY Venture GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							CREX X GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Great Lakes III GP, LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Lake Jackson LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Loan Strategies Management LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			41-2280126				Mezzco III LLC	DE	DS	Barings LLC	Ownership	99.300	MMLIC		
.0000			80-0920285				Mezzco IV LLC	DE	DS	Barings LLC	Ownership	99.300	MMLIC		
.0000							Mezzco Australia II LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							RECSA-NY GP LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				SBNP SIA II LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							SBNP SIA III LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Somerset Special Opportunities Management LLC	DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850					DE	DS	Barings LLC	Ownership	100.000	MMLIC		
.0000							Amherst Long Term Holdings, LLC	DE	DS	Company	Ownership	24.500	MMLIC		
.0000								DE	DS	Massachusetts Mutual Life Insurance Company	Ownership		MMLIC		
.0000			04-3313782				MassMutual International LLC	DE	DS	Company	Ownership	100.000	MMLIC		
.0000							MassMutual Solutions LLC	DE	DS	MassMutual International LLC	Ownership	100.000	MMLIC		
.0000							Haven Technologies Asia Limited	HKG	DS	MassMutual Solutions LLC	Ownership	100.000	MMLIC		
.0000							Yunfeng Financial Group Limited	HKG	DS	MassMutual International LLC	Ownership	24.900	MMLIC		
.0000							MassMutual Asia Limited (SPV)	HKG	DS	MassMutual International LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Mezzanine Investor II, LLC	DE	DS	Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Mezzanine Investor III, LLC	DE	DS	Company	Ownership	11.100	MMLIC		
.0000								DE	DS	Massachusetts Mutual Life Insurance Company	Ownership		MMLIC		
.0000			27-3576835				MassMutual External Benefits Group LLC	DE	DS	Company	Ownership	100.000	MMLIC		
.0000								DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership		MMLIC		
.0000			04-1590850				100 w. 3rd Street LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
.0000								DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership		MMLIC		
.0000			04-1590850				2160 Grand Manager LLC	DE	NIA	Company	Ownership	5.000	MMLIC		
.0000								DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership		MMLIC		
.0000			82-2432216				300 South Tryon Hotel LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
.0000								DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership		MMLIC		
.0000			04-1590850				300 South Tryon LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
.0000								DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership		MMLIC		
.0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Company	Ownership/Influence	72.900	MMLIC		
.0000								DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership		MMLIC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
.0000								DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership		MMLIC		
.0000								DE	NIA	Company	Ownership	98.400	MMLIC		
.0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Company	Ownership	98.400	MMLIC		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Barings LLC	Management		MLLIC		
.0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Barings LLC	Management		MLLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	10.800	MLLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.100	MLLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	48.400	MLLIC		
.0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Ownership	15.600	MLLIC		
.0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	94.700	MLLIC		
.0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Barings LLC	Influence		MLLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	22.500	MLLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	1.500	MLLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Barings LLC	Management		MLLIC		
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	75.700	MLLIC		
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	3.800	MLLIC		
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Barings LLC	Management		MLLIC		
.0000							Barings US High Yield Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	53.900	MLLIC		
.0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MLLIC		
.0000							Babson CLO Ltd. 2013-I	CYM	NIA	Barings LLC	Influence		MLLIC		3
.0000							Babson CLO Ltd. 2014-I	CYM	NIA	Barings LLC	Influence		MLLIC		2
.0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MLLIC		4
.0000							Babson CLO Ltd. 2015-II	CYM	NIA	Barings LLC	Influence		MLLIC		5
.0000							Babson CLO Ltd. 2016-I	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Babson CLO Ltd. 2016-II	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO Ltd. 2017-I	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2018-III	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2018-IV	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000			98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2020-I	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2020-II	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2020-III	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2020-IV	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2021-I	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2021-II	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2021-III	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Babson Euro CLO 2014-I BV	NLD	NIA	Barings LLC	Influence		MLLIC		
.0000							Babson Euro CLO 2014-II BV	NLD	NIA	Barings LLC	Influence		MLLIC		
.0000							Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence		MLLIC		
.0000			36-037260H				Barings Euro CLO 2019-I BV	IRL	NIA	Barings LLC	Influence		MLLIC		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000							Barings Euro CLO 2019-II BV	.IRL	NIA	Barings LLC	Influence		MLL/C		
.0000							Barings Euro CLO 2020-I DAC	.IRL	NIA	Barings LLC	Influence		MLL/C		
.0000			37-15576VH				Barings Euro CLO 2021-I DAC	.IRL	NIA	Barings LLC	Influence		MLL/C		
.0000							Barings Euro CLO 2021-II DAC	.IRL	NIA	Barings LLC	Influence		MLL/C		
.0000							Barings Euro CLO 2021-III DAC	.IRL	NIA	Barings LLC	Influence		MLL/C		
.0000			81-0841854				Barings CLO Investment Partners LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.300	MLL/C		
.0000			81-0841854				Barings CLO Investment Partners LP	.DE	NIA	Barings LLC	Management		MLL/C		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	35.500	MLL/C		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	C.M. Life Insurance Company	Ownership	3.100	MLL/C		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	Barings LLC	Management		MLL/C		
.0000							Barings Real Estate European Value Add I SCSp	.GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.500	MLL/C		
.0000							Barings Real Estate European Value Add I SCSp	.GBR	NIA	C.M. Life Insurance Company	Ownership	4.900	MLL/C		
.0000							Barings Real Estate European Value Add I SCSp	.GBR	NIA	Barings LLC	Management		MLL/C		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	71.900	MLL/C		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE	NIA	C.M. Life Insurance Company	Influence		MLL/C		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE	NIA	Barings LLC	Management		MLL/C		
.0000			82-5330194				Barings Global Em. Markets Equity Fund	.NC	NIA	Barings LLC	Management		MLL/C		
.0000							Barings Global Energy Infrastructure Fund I LP	.CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.200	MLL/C		
.0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	.CYM	NIA	Baring Asset Management Limited	Management		MLL/C		
.0000							Barings Global Dividends Champion Fund	.IRL	NIA	Barings LLC	Management		MLL/C		
.0000							Barings Global Inv. Grade Strat Fund	.IRL	NIA	Barings LLC	Management		MLL/C		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.400	MLL/C		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	C.M. Life Insurance Company	Ownership	7.500	MLL/C		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	Barings LLC	Management		MLL/C		
.0000							Barings Global Special Situations Credit Fund 3	.IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	15.400	MLL/C		
.0000							Barings Global Special Situations Credit 4 Delaware	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.300	MLL/C		
.0000							Barings Global Special Situations Credit 4 Delaware	.DE	NIA	C.M. Life Insurance Company	Ownership	3.500	MLL/C		
.0000							Barings Global Special Situations Credit 4 Delaware	.DE	NIA	Barings LLC	Management		MLL/C		
.0000							Barings Global Special Situations Credit 4 LUX	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	14.400	MLL/C		
.0000							Barings Global Special Situations Credit 4 LUX	.LUX	NIA	C.M. Life Insurance Company	Ownership	0.800	MLL/C		
.0000							Barings Global Special Situations Credit 4 LUX	.LUX	NIA	Barings LLC	Management		MLL/C		
.0000							Barings Global Special Situations Credit Fund 3	.IRL	NIA	Barings LLC	Management		MLL/C		
.0000							Barings Global Technology Equity Fund	.IRL	NIA	Barings LLC	Ownership/Influence	74.300	MLL/C		
.0000			87-0977058				Barings Hotel Opportunity Venture	.CT	NIA	Barings LLC	Ownership/Influence	54.300	MLL/C		
.0000			87-0977058				Barings Hotel Opportunity Venture	.CT	NIA	Barings LLC	Management		MLL/C		
.0000			86-3661023				Barings Innovations & Growth Real Estate Fund	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	36.500	MLL/C		

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.0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	C.M. Life Insurance Company	Ownership	0.600	MMLIC		
.0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Middle Market CLO 2018-I	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Middle Market CLO 2019-I	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	32.500	MMLIC		
.0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Barings Asset Management Limited	Management		MMLIC		
.0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	33.600	MMLIC		
.0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Barings Asset Management Limited	Management		MMLIC		
.0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Barings Asset Management Limited	Ownership	33.400	MMLIC		
.0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Barings Asset Management Limited	Influence		MMLIC		
.0000			87-1262754				Barings Transportation Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	11.500	MMLIC		
.0000			87-1262754				Barings Transportation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.100	MMLIC		
.0000							Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	89.500	MMLIC		
.0000							Braemar Energy Ventures I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.300	MMLIC		
.0000							Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	9.100	MMLIC		
.0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.600	MMLIC		
.0000							Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
.0000			46-5001122				Barings European Private Loan Fund III A	LUX	NIA	Barings LLC	Ownership	20.000	MMLIC		
.0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	NY	NIA	Barings LLC	Influence		MMLIC		
.0000							Benchmark 2018-B4	NY	NIA	Barings LLC	Influence		MMLIC		
.0000			38-4096530				Benchmark 2018-B8	NY	NIA	Barings LLC	Influence		MMLIC		
.0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	21.300	MMLIC		
.0000			20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
.0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	26.900	MMLIC		
.0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	C.M. Life Insurance Company	Ownership	3.000	MMLIC		
.0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
.0000			35-2531693				Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
.0000			61-1793735				Cornerstone Permanent Mortgage Fund IV LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	32.400	MMLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Barings LLC	Management		MMLIC		
.0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.400	MMLIC		
.0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
.0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	58.400	MMLIC		
.0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Barings LLC	Management		MMLIC		
.0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	NY	NIA	Barings LLC	Influence		MMLIC		
.0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Influence		MMLIC		

STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.0000			82-1512591				KKR-MM Vector LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MLLIC		
.0000			46-4255307				Marco Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.500	MLLIC		
.0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	C.M. Life Insurance Company	Influence	0.000	MLLIC		
.0000			04-1590850				Miami Douglas One LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MLLIC		
.0000			04-1590850				Miami Douglas One LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MLLIC		
.0000			04-1590850				Miami Douglas Two LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MLLIC		
.0000			04-1590850				Miami Douglas Two LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MLLIC		
.0000			04-1590850				Miami Douglas Three MM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	52.000	MLLIC		
.0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	1.700	MLLIC		
.0000			85-3886824				NVDIG Digital Assets Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							MM CM Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MLLIC		
.0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MLLIC		
.0000			82-4411267				RB Apartments LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.100	MLLIC		
.0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.900	MLLIC		
.0000			04-1590850				SouthPointe Industrial LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	Management		MLLIC		
.0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	17.600	MLLIC		
.0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	96.700	MLLIC		
.0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MLLIC		
.0000			04-1590850				Trailside MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.600	MLLIC		
.0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.400	MLLIC		
.0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	89.300	MLLIC		
.0000			83-1325764				Washington Gateway Two LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.700	MLLIC		
.0000			32-0574045				Washington Gateway Three LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	83.900	MLLIC		
.0000			32-0574045				Washington Gateway Three LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.400	MLLIC		
.0000			04-1590850				West 46th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.0000							Babson Capital Loan Strategies Master Fund LP	.CVM	.NIA	Barings LLC	Management		MMLIC		
.0000							Barings China Aggregate Bond Private Securities Investment Fund	.CHN	.NIA	Barings LLC	Management		MMLIC		
.0000			47-3790192				Barings European Growth Trust Fund	.GBR	.NIA	Barings LLC	Ownership/Influence	18.700	MMLIC		
.0000							Barings Global High Yield Fund	.MA	.NIA	Barings LLC	Management		MMLIC		
.0000							CCIC Fund	.CHN	.NIA	Barings LLC	Ownership/Influence	62.800	MMLIC		
.0000			71-1018134				Great Lakes II LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.600	MMLIC		
.0000			71-1018134				Great Lakes II LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	0.100	MMLIC		
.0000			04-1590850				Wood Creek Venture Fund LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		
.0000			36-4823011				50 Liberty LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
.0000			36-4823011				50 Liberty LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	5.800	MMLIC		
.0000							Barings California Mortgage Fund IV	.CA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	.LUX	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	.LUX	.NIA	C.M. Life Insurance Company	Ownership	2.300	MMLIC		
.0000			82-2285211				Calgary Railway Holding LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			82-2285211				Calgary Railway Holding LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
.0000			82-3307907				Cornbrook PRS Holdings LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund I LLC	.CA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund II LLC	.CA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund III LLC	.CA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			56-2630592				Cornerstone Fort Pierce Development LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			56-2630592				Cornerstone Fort Pierce Development LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
.0000			45-2632610				Cornerstone Permanent Mortgage Fund	.MA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			45-2632610				Cornerstone Permanent Mortgage Fund	.MA	.NIA	Barings LLC	Management		MMLIC		
.0000			61-1750537				Cornerstone Permanent Mortgage Fund II	.MA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			61-1750537				Cornerstone Permanent Mortgage Fund II	.MA	.NIA	Barings LLC	Management		MMLIC		
.0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	.MA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			81-0890084				CREA Madison Member LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000			20-0348173				CREA/PPC Venture LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	31.300	MMLIC		
.0000			82-2783393				Danville Riverwalk Venture, LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.400	MMLIC		
.0000			04-1590850				Euro Real Estate Holdings LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
.0000			20-3347091				Fan Pier Development LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	67.300	MMLIC		
.0000			20-3347091				Fan Pier Development LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
.0000			04-1590850				GIA EU Holdings LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-1590850				MM Brookhaven Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MLLIC		
.0000			04-1590850				MM East South Crossing Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MLLIC		
.0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.700	MLLIC		
.0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MLLIC		
.0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.800	MLLIC		
.0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.000	MLLIC		
.0000			04-1590850				PACO France Logistics LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			82-3393166				Portland 400 Sixth Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.000	MLLIC		
.0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MLLIC		
.0000			27-2977720				Savgrass Village Shopping Center LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.200	MLLIC		
.0000			27-2977720				Savgrass Village Shopping Center LLC	DE	NIA	C.M. Life Insurance Company	Ownership	15.800	MLLIC		
.0000							STOA Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MLLIC		
.0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MLLIC		
.0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	35.000	MLLIC		
.0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	C.M. Life Insurance Company	Ownership	35.000	MLLIC		
.0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.700	MLLIC		
.0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MLLIC		
.0000			51-0529328		0000927972	Q0	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.500	MLLIC		
.0000			26-3229251		0000927972	Q0	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.300	MLLIC		
.0000			01-0821120		0000916053	Q0	MassMutual Select Diversified Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.800	MLLIC		
.0000			04-3512593		0000916053	Q0	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.100	MLLIC		
.0000			42-1710935		0000916053	Q0	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	25.100	MLLIC		
.0000			02-0769954		0000916053	Q0	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			04-3584140		0000916053	Q0	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	9.100	MLLIC		
.0000			82-3347422		0000916053	Q0	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	6.000	MLLIC		
.0000			82-3355639		0000916053	Q0	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3382389		0000916053	Q0	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.0000			82-3396442		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3417420		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3430358		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3439837		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3451779		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3472295		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3481715		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3502011		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3525148		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3533944		0000916053	OQ	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			46-4257056				MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			47-3517233				MML Series II Asset Momentum Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.500	MLLIC		
.0000			47-3559064				MML Series II Special Situations Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.300	MLLIC		
.0000			27-1933389		0000916053	OQ	MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.600	MLLIC		
.0000			27-1932769		0000916053	OQ	MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	6.400	MLLIC		
.0000			46-3289207		0000916053	OQ	MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.600	MLLIC		
.0000			47-5326235		0000916053	OQ	MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.500	MLLIC		
.0000			45-1618155		0000916053	OQ	MassMutual 20/80 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			45-1618222		0000916053	OQ	MassMutual 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	85.700	MLLIC		
.0000			03-0532464		0000916053	OQ	MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.100	MLLIC		
.0000			45-1618262		0000916053	OQ	MassMutual 40/60 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			45-1618046		0000916053	OQ	MassMutual 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.300	MLLIC		

Asterisk	Explanation
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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

2	Debt investors own .6% and includes only Great Lakes III, L.P.
3	Debt investors own 9.6% and includes only Babson Capital Loan Strategies Fund, L.P.
4	Debt investors own .5% and includes only Great Lakes III, L.P.
5	Debt investors own .2% and includes only Great Lakes III, L.P.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

AUGUST FILING

9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A
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Explanation:

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

Bar Code:

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



STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Investment in trust	24,163,384		24,163,384	26,075,375
2505. Pension plan asset	646,592,549	646,592,549		
2506. Cash advances to agents	268,119,714	268,119,714		
2507. Commissions and expenses on long-term lease	84,125,728	84,125,728		
2508. Intangible assets	50,830,821	50,830,821		
2509. Bills receivable	(396)	(396)		
2597. Summary of remaining write-ins for Line 25 from overflow page	1,073,831,800	1,049,668,416	24,163,384	26,075,375

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Funds awaiting escheat and other miscellaneous	529,281,117	479,609,709
2505. Deferred income liability	11,617,584	11,826,045
2597. Summary of remaining write-ins for Line 25 from overflow page	540,898,702	491,435,755

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	(27,564,439)	12,190,090	(141,804,556)
08.305. Change in corporate owned life insurance	(19,648,937)	60,058,938	266,870,737
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(47,213,376)	72,249,028	125,066,181

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Change in Liability for employee/agent benefit plans	(21,398,787)	16,645,571	67,382,464
2705. Reinsurance ceded adjustment	(20,641,183)	(22,667,248)	(70,479,015)
2797. Summary of remaining write-ins for Line 27 from overflow page	(42,039,970)	(6,021,678)	(3,096,551)

STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	394,897,743	362,371,153
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition	13,704,634	173,218,441
3. Current year change in encumbrances		864,000
4. Total gain (loss) on disposals	54,977,206	29,787,026
5. Deduct amounts received on disposals	96,872,221	75,387,206
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		5,416,511
8. Deduct current year's depreciation	21,952,314	90,539,160
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	344,755,048	394,897,743
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	344,755,048	394,897,743

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	26,344,845,562	26,078,333,015
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	608,612,158	4,758,341,329
2.2 Additional investment made after acquisition	123,764,226	412,065,332
3. Capitalized deferred interest and other	6,746,878	47,984,765
4. Accrual of discount	8,239,114	46,337,557
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(1,123,606)	9,889,840
7. Deduct amounts received on disposals	1,414,881,578	4,919,160,141
8. Deduct amortization of premium and mortgage interest points and commitment fees	13,024,279	(7,437,157)
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	(72,795,485)	(79,546,248)
10. Deduct current year's other than temporary impairment recognized	322,964	16,837,043
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	25,590,060,026	26,344,845,562
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	25,590,060,026	26,344,845,562
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	25,590,060,026	26,344,845,562

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	12,601,759,357	9,586,349,814
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	151,379,678	1,890,897,016
2.2 Additional investment made after acquisition	617,320,469	2,153,234,112
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	16,173,735	1,725,570,864
6. Total gain (loss) on disposals	3,460,392	70,537,450
7. Deduct amounts received on disposals	407,639,479	2,773,584,895
8. Deduct amortization of premium and depreciation	280,939	1,137,105
9. Total foreign exchange change in book/adjusted carrying value	6,634,287	(47,550,286)
10. Deduct current year's other than temporary impairment recognized	158,289	2,557,612
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	12,988,649,210	12,601,759,357
12. Deduct total nonadmitted amounts	56,241,438	56,271,383
13. Statement value at end of current period (Line 11 minus Line 12)	12,932,407,773	12,545,487,974

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	150,758,481,945	136,241,389,634
2. Cost of bonds and stocks acquired	10,814,779,100	53,871,504,467
3. Accrual of discount	63,590,573	331,197,415
4. Unrealized valuation increase (decrease)	52,409,979	860,127,014
5. Total gain (loss) on disposals	(102,669,274)	457,112,821
6. Deduct consideration for bonds and stocks disposed of	8,310,194,203	40,062,121,850
7. Deduct amortization of premium	38,089,481	184,805,816
8. Total foreign exchange change in book/adjusted carrying value	(391,656,012)	(732,683,760)
9. Deduct current year's other than temporary impairment recognized	242,246,510	92,277,254
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	14,102,823	69,039,274
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	152,618,508,940	150,758,481,945
12. Deduct total nonadmitted amounts	183,808	183,808
13. Statement value at end of current period (Line 11 minus Line 12)	152,618,325,132	150,758,298,137

STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	64,725,098,639	15,835,132,897	15,079,810,724	(931,665,897)	64,548,754,915			64,725,098,639
2. NAIC 2 (a)	51,428,180,081	32,415,685,297	30,959,776,076	297,808,093	53,181,897,395			51,428,180,081
3. NAIC 3 (a)	5,434,694,827	2,206,903,602	2,087,511,072	29,731,570	5,583,818,927			5,434,694,827
4. NAIC 4 (a)	3,411,697,369	568,188,084	272,694,347	(355,020,493)	3,352,170,613			3,411,697,369
5. NAIC 5 (a)	2,513,182,187	86,761,954	146,186,836	56,508,753	2,510,266,058			2,513,182,187
6. NAIC 6 (a)	817,844,599	46,343,725	57,345,233	(30,130,196)	776,712,895			817,844,599
7. Total Bonds	128,330,697,702	51,159,015,559	48,603,324,288	(932,768,170)	129,953,620,803			128,330,697,702
PREFERRED STOCK								
8. NAIC 1	284,795,397				284,795,397			284,795,397
9. NAIC 2	76,152,686	4,999,986		(1,589,656)	79,563,016			76,152,686
10. NAIC 3	152,693,064			(2,102,297)	150,590,767			152,693,064
11. NAIC 4	4,366,000				4,366,000			4,366,000
12. NAIC 5	21,337,275			(9,144,590)	12,192,685			21,337,275
13. NAIC 6	15,320,585		740,901	(737,503)	13,842,181			15,320,585
14. Total Preferred Stock	554,665,007	4,999,986	740,901	(13,574,046)	545,350,046			554,665,007
15. Total Bonds and Preferred Stock	128,885,362,709	51,164,015,545	48,604,065,189	(946,342,216)	130,498,970,849			128,885,362,709

(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 \$ 2,046,542,019 ; NAIC 2 \$ 2,014,825,411 ; NAIC 3 \$ 2,009,286 ; NAIC 4 \$ 1,738,133 ; NAIC 5 \$; NAIC 6 \$ 1,336,682

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	2,269,814,618	xxx	2,268,967,264	163,573	28,233

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	2,715,450,459	2,213,051,262
2. Cost of short-term investments acquired	601,822,274	6,293,088,230
3. Accrual of discount	912,449	6,137,295
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(397,075)	275,735
6. Deduct consideration received on disposals	1,048,077,354	5,793,438,744
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value	103,865	
9. Deduct current year's other than temporary impairment recognized		3,663,319
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,269,814,618	2,715,450,459
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,269,814,618	2,715,450,459

STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	5,468,645,260
2. Cost Paid/(Consideration Received) on additions	39,255,256
3. Unrealized Valuation increase/(decrease)	916,089,625
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	38,725,493
6. Considerations received/(paid) on terminations	44,710,756
7. Amortization	91,620
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)	6,418,096,498
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	6,418,096,498

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	33,162,834
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	
3.12 Section 1, Column 15, prior year	
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	(127,134,582)
3.14 Section 1, Column 18, prior year	33,162,834 (160,297,416) (160,297,416)
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	(127,134,582)
3.24 Section 1, Column 19, prior year plus	33,162,834
3.25 SSAP No. 108 adjustments	(160,297,416) (160,297,416)
3.3 Subtotal (Line 3.1 minus Line 3.2)	
4.1 Cumulative variation margin on terminated contracts during the year	(156,144,981)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(189,307,815)
4.23 SSAP No. 108 adjustments	(189,307,815)
4.3 Subtotal (Line 4.1 minus Line 4.2)	33,162,834
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	127,134,582
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	(127,134,582)
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	(127,134,582)

STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*FX4	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1	50,000,000	27,000,000	24,348,427	06/03/2021	06/03/2051	Interest Rate Swap		(2,414,972)	42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	27,000,000	26,763,399
57629*FX4	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1	12,005,248	12,005,248	12,480,000	06/03/2021	06/03/2051	Interest Rate Swap			32080B-AD-0	FIRST MARYLAND CAP I-LIMITED GUARANTEE NOTE	2	12,005,248	12,480,000
57629*FX4	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1	10,000,000	10,000,000	9,890,530	06/03/2021	06/03/2051	Interest Rate Swap			09629L-AE-5	2018-23A B	1	10,000,000	9,890,530
57629*FX4	Evergreen Basket of Long Fixed Rate Corp Inv Grade Equiv Bonds	1	6,195,790	6,195,790	6,105,648	06/03/2021	06/03/2051	Interest Rate Swap			03328Y-AG-9	Anchorage Capital CLO Lt-ANCHC 2018-1RA C	1	6,195,790	6,105,648
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	264,000,000	75,000,000	82,709,515	11/29/2012	11/29/2042	Interest Rate Swap		7,709,515	12499F-MM-8	CCOF Onshore Co-Borrower Revolving Loan	1	75,000,000	75,000,000
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	3,914,923	3,914,923	3,930,583	11/29/2012	11/29/2042	Interest Rate Swap			83149F-AD-6	SLM Student Loan Trust 2006-6	1	3,914,923	3,930,583
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	22,793,721	22,793,721	22,896,500	11/29/2012	11/29/2042	Interest Rate Swap			375415-AA-4	GILBERT PARK CLO LTD-SERIES 17-1A CLASS A	1	22,793,721	22,896,500
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	13,100,000	13,100,000	12,983,908	11/29/2012	11/29/2042	Interest Rate Swap			67097Q-AC-9	CCP CLO 2017-14 Ltd-SERIES 17-14A CLASS A1B	1	13,100,000	12,983,908
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	8,000,000	8,000,000	7,944,488	11/29/2012	11/29/2042	Interest Rate Swap			38137H-BW-7	Goldentree Loan Opportun-SERIES 2015-11A CLASS BR2	1	8,000,000	7,944,488
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	10,125,858	10,125,858	9,913,390	11/29/2012	11/29/2042	Interest Rate Swap			58845N-AE-0	Signal Peak CLO 8 Ltd-SPEAK 2020-8A C	1	10,125,858	9,913,390
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	10,000,000	10,000,000	9,756,950	11/29/2012	11/29/2042	Interest Rate Swap			33833V-AE-5	522 Funding CLO 2019-5 L-MORGN 2021-7A B	1	10,000,000	9,756,950
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	11,050,000	11,050,000	10,932,008	11/29/2012	11/29/2042	Interest Rate Swap			03331J-AJ-1	Anchorage Capital CLO Lt-ANCHC 2018-10A B	1	11,050,000	10,932,008
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	15,000,000	15,000,000	14,903,370	11/29/2012	11/29/2042	Interest Rate Swap			38137M-AK-3	Goldentree Loan Opportun-GLD12 2016-12A AJR	1	15,000,000	14,903,370
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	4,500,000	4,500,000	4,386,402	11/29/2012	11/29/2042	Interest Rate Swap			03767M-AJ-7	Apidos CLO-APID 2018-29A B	1	4,500,000	4,386,402
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	19,600,000	19,600,000	19,487,574	11/29/2012	11/29/2042	Interest Rate Swap			17181T-AA-9	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A1	1	19,600,000	19,487,574
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	12,000,000	12,000,000	11,887,536	11/29/2012	11/29/2042	Interest Rate Swap			04017J-AE-1	ARES CLO Ltd-ARES 2018-49A B	1	12,000,000	11,887,536
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	60,000,000	60,000,000	59,475,240	11/29/2012	11/29/2042	Interest Rate Swap			29002H-AL-3	Elmwood CLO III Ltd-ELMW3 2019-3A AR	1	60,000,000	59,475,240
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	1,425,000	1,425,000	1,395,846	11/29/2012	11/29/2042	Interest Rate Swap			06760E-AG-1	Babson CLO Ltd 2013-I-SERIES 2013-1A CLASS DR	2	1,425,000	1,395,846
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	1,220,000	1,220,000	1,164,377	11/29/2012	11/29/2042	Interest Rate Swap			05616Z-AU-4	Babson CLO Ltd 2015-I-SERIES 2015-1A CLASS DR	2	1,220,000	1,164,377
57629*AC5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	196,970	196,970	194,721	11/29/2012	11/29/2042	Interest Rate Swap			06759F-AE-6	BABSON CLO LTD 2015-II-SERIES 15-2A CLASS C1R	1	196,970	194,721
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	12,000,000	17,850,504	12/27/2012	12/27/2042	Interest Rate Swap		5,948,772	67112K-AC-3	CCP CLO Ltd-SEREIS 18-15A CLASS A3	1	12,000,000	11,901,732
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	12,575,000	12,575,000	12,483,102	12/27/2012	12/27/2042	Interest Rate Swap			05616Z-AN-0	Babson CLO Ltd 2015-I-BABSN 2015-1A AR	1	12,575,000	12,483,102
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	3,200,000	3,200,000	3,179,875	12/27/2012	12/27/2042	Interest Rate Swap			03330A-AC-6	Anchorage Capital CLO 3-ANCHC 2014-3RA B	1	3,200,000	3,179,875
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	65,000,000	65,000,000	64,549,680	12/27/2012	12/27/2042	Interest Rate Swap			87271L-AJ-1	TIAA CLO I Ltd-TIA 2016-1A AR	1	65,000,000	64,549,680
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	5,900,000	5,900,000	5,842,564	12/27/2012	12/27/2042	Interest Rate Swap			87250R-AB-0	TICP CLO XV Ltd-TICP 2020-15A B	1	5,900,000	5,842,564
57629*AE1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	1,928,459	1,928,459	1,690,346	12/27/2012	12/27/2042	Interest Rate Swap			429827-AR-9	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B1	1	1,928,459	1,690,346
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	7,722,573	13,253,364	12/27/2012	12/27/2042	Interest Rate Swap		5,948,772	92977H-AG-3	WACHOVIA STUDENT LOAN TR-WSLT 2005-1 B	1	7,722,573	7,304,592
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	20,038,306	20,038,306	19,827,840	12/27/2012	12/27/2042	Interest Rate Swap			94950G-AN-7	Wellfleet CLO 2017-1 Ltd-WELF 2017-1A A2R	1	20,038,306	19,827,840
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	30,000,000	30,000,000	29,783,010	12/27/2012	12/27/2042	Interest Rate Swap			83004L-AC-9	610 Funding CLO-SIX10 2021-2RA A1R2	1	30,000,000	29,783,010
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	23,000,000	23,000,000	22,954,299	12/27/2012	12/27/2042	Interest Rate Swap			06760P-AE-1	Babson CLO Ltd/Cayman Is-BABSN 2018-3A A2	1	23,000,000	22,954,299
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	9,500,000	9,500,000	9,408,297	12/27/2012	12/27/2042	Interest Rate Swap			55821A-AE-8	Madison Park Funding Ltd-SERIES 18-28A CLASS B	1	9,500,000	9,408,297

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								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*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	6,640,933	12/27/2012	12/27/2042	Interest Rate Swap				06760B-AC-6 A2	BABSON CLO LTD-SERIES 17-1A CLASS A2	1	6,700,000	6,640,933
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,250,000	3,226,330	12/27/2012	12/27/2042	Interest Rate Swap				08759B-AE-8 C	BETHPAGE PARK CLO LTD-BETHP 2021-1A	1	3,250,000	3,226,330
57629*AD3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,917,282	1,836,515	12/27/2012	12/27/2042	Interest Rate Swap				784424-AE-3	SLC STUDENT LOAN TRUST 2-SERIES 07-1 CLASS B	1	1,917,282	1,836,515
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	6,000,000	12,598,887	12/28/2012	12/28/2042	Interest Rate Swap		6,635,565		38138B-AG-5	GoldenTree Loan Managem-GLM 2018-3A B1	1	6,000,000	5,963,322
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,253,763	19,813,460	12/28/2012	12/28/2042	Interest Rate Swap				56845N-AC-4 B	Signal Peak CLO 8 Ltd-SPEAK 2020-8A	1	20,253,763	19,813,460
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,750,000	13,561,873	12/28/2012	12/28/2042	Interest Rate Swap				55954K-AN-5	Magnetite XIX Ltd-SERIES 2017-19A CLASS B1R	1	13,750,000	13,561,873
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		34,745,000	34,392,165	12/28/2012	12/28/2042	Interest Rate Swap				13876N-AL-7 AR	Canyon CLO 2020-2 Ltd-CANYC 2020-2A	1	34,745,000	34,392,165
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,654,705	13,575,330	12/28/2012	12/28/2042	Interest Rate Swap				92917N-AJ-7	Voya CLO 2019-1 Ltd-VOYA 2019-1A AR	1	12,654,705	13,575,330
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,028,771	2,203,392	12/28/2012	12/28/2042	Interest Rate Swap				64033T-AB-9	NELNET STUDENT LOAN TRUS-SERIES 2015-3A CLASS B	1	2,028,771	2,203,392
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	2,968,611	12/28/2012	12/28/2042	Interest Rate Swap				87248K-AS-3	TICP CLO VI 2016-5 LTD-TICP 2016-5A A2R	1	3,000,000	2,968,611
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	990,820	12/28/2012	12/28/2042	Interest Rate Swap				94950J-AA-9	Wellfleet CLO Ltd-SERIES 18-1A CLASS A	1	1,000,000	990,820
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,974,480	12/28/2012	12/28/2042	Interest Rate Swap				40437L-AE-2 A2	HPS LOAN MANAGEMENT 13-2-HLM 13A-18	1	4,000,000	3,974,480
57629*AF8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,060,000	4,932,017	12/28/2012	12/28/2042	Interest Rate Swap				92917A-AE-6	Voya CLO Ltd-SERIES 18-1A CLASS B	1	5,060,000	4,932,017
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	59,000,000	65,093,945	12/28/2012	12/28/2042	Interest Rate Swap		6,635,565		94950J-AA-9	Wellfleet CLO Ltd-SERIES 18-1A CLASS A	1	59,000,000	58,458,380
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,200,000	14,129,000	12/28/2012	12/28/2042	Interest Rate Swap				06759F-AB-2	BABSON CLO LTD 2015-11-SERIES 15-2A CLASS AR	1	14,200,000	14,129,000
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,701,720	12/28/2012	12/28/2042	Interest Rate Swap				04017T-AE-9	Ares XXXIR CLO Ltd-SERIES 14-31RA CLASS B	1	20,000,000	19,701,720
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,599,966	1,578,245	12/28/2012	12/28/2042	Interest Rate Swap				87246M-AW-2	TICP CLO VI 2016-2 Ltd-TICP 2016-6A CR2	1	1,599,966	1,578,245
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,200,000	4,129,188	12/28/2012	12/28/2042	Interest Rate Swap				12551R-AE-8	CIFC Funding 2018-1 Ltd-SERIES 18-1A CLASS C	1	4,200,000	4,129,188
57629*AH4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,093,628	12/28/2012	12/28/2042	Interest Rate Swap				08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,093,628
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	20,000,000	26,416,705	12/28/2012	12/28/2042	Interest Rate Swap		6,635,565		09628N-AQ-5	BlueMountain CLO 2015-4 -SERIES 15-4A CLASS A2R	1	20,000,000	19,781,140
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,050,000	12,003,830	12/28/2012	12/28/2042	Interest Rate Swap				64031D-AB-6	Nelnet Student Loan Trus-SERIES 19-3A CLASS B	1	12,050,000	12,003,830
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,713,478	3,641,653	12/28/2012	12/28/2042	Interest Rate Swap				63939F-AC-4	Navient Student Loan Tru-SERIES 15-1 CLASS B	1	3,713,478	3,641,653
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,978,480	12/28/2012	12/28/2042	Interest Rate Swap				12550G-AE-3	CIFC Funding Ltd-CIFC 2018-5A B	1	5,000,000	4,978,480
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,750,000	6,675,851	12/28/2012	12/28/2042	Interest Rate Swap				77341D-AE-7	Rockford Tower CLO 2017--SERIES 17-3A CLASS B	1	6,750,000	6,675,851
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,600,000	3,555,547	12/28/2012	12/28/2042	Interest Rate Swap				87249C-AE-1 C	TICP CLO X LTD-SERIES 18-10A CLASS	1	3,600,000	3,555,547
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3,177,075	12/28/2012	12/28/2042	Interest Rate Swap				48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2	1	3,200,000	3,177,075
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,250,000	4,194,580	12/28/2012	12/28/2042	Interest Rate Swap				75888M-AG-5	Regatta XIV Funding Ltd-SERIES 18-3A CLASS B	1	4,250,000	4,194,580
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,200,000	5,163,465	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	5,163,465
57629*AG6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		38,600,000	38,225,464	12/28/2012	12/28/2042	Interest Rate Swap				06762L-AM-0	Barings CLO Ltd 2020-I-BABSN 2020-1A AR	1	38,600,000	38,225,464
57629*AJJ	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	9,550,000	12,824,464	12/28/2012	12/28/2042	Interest Rate Swap		3,317,783		04965F-AG-6	Atrium XV-SERIES 15A CLASS B	1	9,550,000	9,506,681
57629*AJJ	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,082,654	6,008,468	12/28/2012	12/28/2042	Interest Rate Swap				66704J-CB-2	NORTHSTAR EDUCATION FINA-SERIES 07-1 CLASS B	1	7,082,654	6,008,468

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,600,000	5,624,661	12/28/2012	12/28/2042	Interest Rate Swap			64034N-AB-1	NSLT 2019-2A B	1	5,600,000	5,624,661
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,600,000	6,680,431	12/28/2012	12/28/2042	Interest Rate Swap			63940A-AD-0	NAVIENT STUDENT LOAN TRU-SERIES 17-4A CLASS B	1	6,600,000	6,680,431
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,000,000	5,900,952	12/28/2012	12/28/2042	Interest Rate Swap			06762L-AN-8	Barings CLO Ltd 2020-1-BABSN 2020-1A BR	1	6,000,000	5,900,952
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,093,628	12/28/2012	12/28/2042	Interest Rate Swap			08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,093,628
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,475,140	12/28/2012	12/28/2042	Interest Rate Swap			13876J-AE-2	Canyon Capital CLO Ltd-CANYC 2012-1RA B	1	2,500,000	2,475,140
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,340,934	12/28/2012	12/28/2042	Interest Rate Swap			77342K-AC-4	Rockford Tower CLO 2018-2 Ltd	1	6,400,000	6,340,934
57629*AJ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,050,000	7,901,486	12/28/2012	12/28/2042	Interest Rate Swap			06760G-AC-5	Barings CLO Ltd 2018-1-SERIES 18-1A CLASS B	1	8,050,000	7,901,486
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	10,000,000	13,239,253	12/28/2012	12/28/2042	Interest Rate Swap		3,317,783	24380L-AE-3	DEER CREEK CLO LTD 2017--SERIES 17-1A CLASS B	1	10,000,000	9,921,470
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,500,000	24,334,748	12/28/2012	12/28/2042	Interest Rate Swap			05683E-AN-2	Bain Capital Credit CLO -BCC 2020-2A AR	1	24,500,000	24,334,748
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,570,000	13,507,524	12/28/2012	12/28/2042	Interest Rate Swap			48249V-AQ-4	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A2R	1	13,570,000	13,507,524
57629*AK7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,955,136	12/28/2012	12/28/2042	Interest Rate Swap			05874X-AC-3	Ballyrock CDO Ltd-BALLY 2020-14A A2	1	4,000,000	3,955,136
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	5,720,901	9,035,297	12/28/2012	12/28/2042	Interest Rate Swap		3,317,783	50188Q-AJ-0	LCM XVIII LP-LCM 19A AR	1	5,720,901	5,717,514
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,900,000	3,848,906	12/28/2012	12/28/2042	Interest Rate Swap			69703P-AE-9	Palmer Square CLO 2018-1-PLMRS 2018-1A B	1	3,900,000	3,848,906
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,334,901	2,308,760	12/28/2012	12/28/2042	Interest Rate Swap			784170-ZZ-8	SFR FTTH SAS Term Loan	2	2,334,901	2,308,760
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,500,000	24,210,263	12/28/2012	12/28/2042	Interest Rate Swap			06760W-AG-1	Barings Middle Market CL-BMM 2021-1A B	1	24,500,000	24,210,263
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,750,000	9,646,221	12/28/2012	12/28/2042	Interest Rate Swap			92918Q-AE-0	Voya CLO Ltd-VOYA 2021-1A B	1	9,750,000	9,646,221
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,093,628	12/28/2012	12/28/2042	Interest Rate Swap			08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,093,628
57629*AL5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,600,000	4,538,958	12/28/2012	12/28/2042	Interest Rate Swap			05875H-AE-3	Ballyrock CLO 2018-1 Ltd-SERIES 2018-1A CLASS B	1	4,600,000	4,538,958
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	50,000,000	5,400,000	8,699,488	12/28/2012	12/28/2042	Interest Rate Swap		3,317,783	12548J-AE-2	CIFC FUNDING LTD-SERIES 17-3A CLASS A2	1	5,400,000	5,381,705
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,779,893	12/28/2012	12/28/2042	Interest Rate Swap			74988L-AC-8	ALM XIV Ltd-SERIES 14-14A CLASS A2R2	1	11,900,000	11,779,893
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,864,562	5,897,022	12/28/2012	12/28/2042	Interest Rate Swap			66704J-AJ-7	Northstar Education Fina-REVENUE BONDS	1	5,864,562	5,897,022
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,970,952	12/28/2012	12/28/2042	Interest Rate Swap			39808P-AN-6	Greywolf CLO V Ltd-GWOLF 2015-1A A2R	1	8,000,000	7,970,952
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,200,000	11,104,240	12/28/2012	12/28/2042	Interest Rate Swap			08181B-AS-8	Benefit Street Partners -SERIES 16-9A CLASS BR	1	11,200,000	11,104,240
57629*AM3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,907,568	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	7,907,568
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	350,000,000	40,000,000	14,840,980	06/10/2021	06/10/2051	Interest Rate Swap		(24,942,380)	36248M-AJ-6	GT Loan Financing I Ltd -SERIES 2013-1A CLASS AR	1	40,000,000	39,783,360
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		278,241,098	278,241,098	06/10/2021	06/10/2051	Interest Rate Swap			49232F-MM-2	KREOCS LENDING I LLC - Senior Secured Term Facility	1	278,241,098	278,241,098
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,000,000	34,665,540	06/10/2021	06/10/2051	Interest Rate Swap			04941Y-AC-3	Atlas Senior Loan Fund X-SERIES 18-11A CLASS A1L	1	35,000,000	34,665,540
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,000,000	22,181,085	06/10/2021	06/10/2051	Interest Rate Swap			67332F-AG-8	FRPF Engine Leasing Ltd Senior Secured	2	23,000,000	22,181,085
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,414,401	3,278,197	06/10/2021	06/10/2051	Interest Rate Swap			78443G-AJ-4	SLM STUDENT LOAN TRUST 2-SERIES 06-7 CLASS B	1	3,414,401	3,278,197
57629*GG0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	225,000,000	250,000,000	232,865,132	06/10/2021	06/10/2051	Interest Rate Swap		(17,134,868)	88165Z-MM-7	Tetragon Financial Group (Delaware) LLC - Revolver	1	250,000,000	250,000,000
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		81,080,000	81,080,000	06/10/2021	06/10/2051	Interest Rate Swap			32008Z-MM-6	Secured Revolving Loan Facility	1	81,080,000	81,080,000

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
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*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		59,270,000	59,270,000	06/10/2021	06/10/2051	Interest Rate Swap			91831Z-MN-3	VPC ASSET BACKED OPPORTUNISTIC CREDIT Holdings Fund, L.P - Secured Revolving Loan Facility	1	59,270,000	59,270,000
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	24,925,375	06/10/2021	06/10/2051	Interest Rate Swap			67104L-AF-4	2013-2A BR OHA Loan Funding 2013-2 -OHALF	1	25,000,000	24,925,375
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,850,000	13,778,312	06/10/2021	06/10/2051	Interest Rate Swap			38137P-AU-4	Goldentree Loan Opportun-SERIES 2015-10A CLASS BR	1	13,850,000	13,778,312
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	999,820	06/10/2021	06/10/2051	Interest Rate Swap			941848-D8-9	Waters Corporation Gtd Senior Note Series H	2	1,000,000	999,820
57629*GF2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,800,000	3,721,503	06/10/2021	06/10/2051	Interest Rate Swap			74988L-AJ-3	ALM XIV Ltd-SERIES 14-14A CLASS BR2	1	3,800,000	3,721,503
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	33,258,351	12,661,733	06/10/2021	06/10/2051	Interest Rate Swap		(20,596,618)	500798-MO-4	KREF Lending VII 2018-3 Term Loan	1	33,258,351	33,258,351
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,869,965	06/10/2021	06/10/2051	Interest Rate Swap			48250W-AJ-4	KKR CLO 14 Ltd-KKR 14 BR TICP CLO VI 2016-5 LTD-TICP 2016-5A	1	15,000,000	14,869,965
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,947,685	06/10/2021	06/10/2051	Interest Rate Swap			87249K-AS-3	A2R Navient Student Loan Tru-SERIES 15-1 CLASS B	1	5,000,000	4,947,685
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,031,522	1,011,570	06/10/2021	06/10/2051	Interest Rate Swap			63939F-AC-4	SMB PRIVATE EDUCATION LO-SMB 2015-B	1	1,031,522	1,011,570
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,631,809	8,658,157	06/10/2021	06/10/2051	Interest Rate Swap			78448Q-AD-0	A3 THL Credit Wind River 20-WINDR	1	8,631,809	8,658,157
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,350,000	8,233,543	06/10/2021	06/10/2051	Interest Rate Swap			97315T-AG-7	2017-1A CR BABS 2020-3A A FLOATING COUPON	1	8,350,000	8,233,543
57629*GE5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		252,000,000	251,223,588	06/10/2021	06/10/2051	Interest Rate Swap			06762W-AA-2	1.538220 MATURITY 20340115 Goldentree Loan Opportun-SERIES	1	252,000,000	251,223,588
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	8,800,000	(10,334,809)	06/11/2021	06/11/2051	Interest Rate Swap		(19,082,396)	38137P-AS-9	2015-10A CLASS AJR	1	8,800,000	8,747,587
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		85,962,445	85,962,445	06/11/2021	06/11/2051	Interest Rate Swap			96269#-MI-9	X NH REDF2-TSE SELLER, LLC - Term Loan Facility	1	85,962,445	85,962,445
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,344,218	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	7,344,218
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,900,000	13,864,221	06/11/2021	06/11/2051	Interest Rate Swap			03328Y-AE-4	2018-1RA B Anchorage Capital CLO Lt-ANCHC	1	13,900,000	13,864,221
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,488,222	7,338,202	06/11/2021	06/11/2051	Interest Rate Swap			64034C-AB-5	1A B Nelnet Student Loan Trus-NSLT 2019-	1	7,488,222	7,338,202
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	49,730,000	06/11/2021	06/11/2051	Interest Rate Swap			278300-AJ-7	Eaton Vance CLO 2020-1 L-EATON 2020-1A AR	1	50,000,000	49,730,000
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,350,000	5,287,127	06/11/2021	06/11/2051	Interest Rate Swap			36320T-AX-1	BRR Galaxy XXII CLO Ltd-GALXY 2016-22A	1	5,350,000	5,287,127
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		60,020,000	59,532,578	06/11/2021	06/11/2051	Interest Rate Swap			03768M-AJ-6	Apidos CLO XXXIII-APID 2020-33A AR	1	60,020,000	59,532,578
57629*GD7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,066,947	35,106,819	06/11/2021	06/11/2051	Interest Rate Swap			282523-AH-2	1828 CLO Ltd-GUG64 2016-1A A1S1	1	35,066,947	35,106,819
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	325,000,000	8,300,000	(17,950,856)	06/11/2021	06/11/2051	Interest Rate Swap		(26,164,976)	05684D-AG-8	Bain Capital Credit CLO-BCC 2020-1A B FLOATING	1	8,300,000	8,214,120
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,868,664	06/11/2021	06/11/2051	Interest Rate Swap			83608G-AQ-9	1A A2R Sound Point CLO II Ltd-SNDPT 2013-	1	8,000,000	7,868,664
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,874,510	06/11/2021	06/11/2051	Interest Rate Swap			05682V-AC-9	Bain Capital Credit CLO -SERIES 18-2A CLASS A2	1	15,000,000	14,874,510
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,910,000	6,907,989	06/11/2021	06/11/2051	Interest Rate Swap			50188Q-AE-1	LOM XIX LTD PARTNERSHIP DEF MEZZ NT CL C	1	6,910,000	6,907,989
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		148,469,390	148,469,390	06/11/2021	06/11/2051	Interest Rate Swap			901399-MQ-5	Twinbrook Capital Funding VII DSPV, LLC - Term Loan	1	148,469,390	148,469,390
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		107,840,663	107,840,663	06/11/2021	06/11/2051	Interest Rate Swap			69324#-MN-7	PCRED LENDING III LLC, PCRED LENDING III SPE I LLC and PCRED LENDING III OFFSHORE LTD.-Term Loan	1	107,840,663	107,840,663
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,093,628	06/11/2021	06/11/2051	Interest Rate Swap			08179M-AC-3	15A A2A Benefit Street Partners -BSP 2018-	1	1,100,000	1,093,628
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,800,000	5,587,749	06/11/2021	06/11/2051	Interest Rate Swap			01749B-AC-3	Allegro CLO VI Ltd-ALLEG 2017-2A C	1	5,800,000	5,587,749
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3,163,530	06/11/2021	06/11/2051	Interest Rate Swap			06762J-AE-3	Babson CLO Ltd/Cayman Is-BABS 2021-2A C	1	3,200,000	3,163,530

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,926,871	27,490,532	06/11/2021	06/11/2051	Interest Rate Swap			341081-FR-3	Florida Power & Light Co-SECURED	1	25,926,871	27,490,532
57629*GC9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,617,889	23,354,886	06/11/2021	06/11/2051	Interest Rate Swap			06761M-AC-1	Barings Middle Market CL-BMM 2018-1A B	1	21,617,889	23,354,886
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	325,000,000	240,000,000	212,446,784	06/11/2021	06/11/2051	Interest Rate Swap		(27,553,216)	12503Z-MM-8	CCLF SPV LLC-Revolving Credit Facility	2	240,000,000	240,000,000
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,800,000	5,663,091	06/11/2021	06/11/2051	Interest Rate Swap			67570Q-AP-6	QCP CLO 2019-16 Ltd-SERIES 19-16A CLASS CR	1	5,800,000	5,663,091
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,000,000	11,800,368	06/11/2021	06/11/2051	Interest Rate Swap			92917J-AE-7	Yoya CLO 2018-2 Ltd-VOYA 2018-2A B1	1	12,000,000	11,800,368
57629*GB1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		98,390,934	98,390,934	06/11/2021	06/11/2051	Interest Rate Swap			69324F-MM-9	Term Loan Series 2019-1	1	98,390,934	98,390,934
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	23,500,000	26,697,201	04/09/2013	04/09/2043	Interest Rate Swap		3,741,367	92558V-AC-8	Vibrant CLO Ltd-SERIES 18-9A CLASS A2	1	23,500,000	22,955,834
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,018,558	6,727,542	04/09/2013	04/09/2043	Interest Rate Swap			78442G-PL-4	SLM STUDENT LOAN TRUST-SERIES 2005-4 CLASS B	1	7,018,558	6,727,542
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,274,509	04/09/2013	04/09/2043	Interest Rate Swap			01749B-AB-5	Allegro CLO VI Ltd-ALLEG 2017-2A B	1	6,400,000	6,274,509
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,210,720	3,491,926	04/09/2013	04/09/2043	Interest Rate Swap			12481X-AS-9	CBAM 2018-6 Ltd-CBAM 2018-6A B1R	1	3,210,720	3,491,926
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,422,195	04/09/2013	04/09/2043	Interest Rate Swap			77342J-AC-7	Rockford Tower CLO 2018--SERIES 18-1A CLASS B	1	7,500,000	7,422,195
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,900,000	6,868,143	04/09/2013	04/09/2043	Interest Rate Swap			65023T-AK-8	Newark BSL CLO 1 Ltd-NBCLO 2016-1A A2R	1	6,900,000	6,868,143
57629*AW1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		496,718	492,708	04/09/2013	04/09/2043	Interest Rate Swap			06759F-AD-8	BABSON CLO LTD 2015-II-SERIES 15-2A CLASS B2R	1	496,718	492,708
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	60,000,000	28,888,185	32,646,254	04/09/2013	04/09/2043	Interest Rate Swap		4,081,491	784170-ZZ-8	SFR FTTH SAS Term Loan	2	28,888,185	28,564,763
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,500,000	18,381,286	04/09/2013	04/09/2043	Interest Rate Swap			50188G-AX-1	LCM XVIII LP-LCM 18A A2R	1	18,500,000	18,381,286
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,401,165	04/09/2013	04/09/2043	Interest Rate Swap			33882G-AG-3	Flatiron Clo 17 Ltd-FLAT 2017-1A BR	1	7,500,000	7,401,165
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,700,000	4,663,829	04/09/2013	04/09/2043	Interest Rate Swap			67707C-AU-2	Oak Hill Credit Partners-OAKC 2014-10RA CR	1	4,700,000	4,663,829
57629*AV3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,986,360	04/09/2013	04/09/2043	Interest Rate Swap			62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	2,000,000	1,986,360
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	26,000,000	29,629,629	04/09/2013	04/09/2043	Interest Rate Swap		3,881,257	83609Y-AC-0	Sounds Point CLO IV-R LT-SERIES 13-3RA CLASS A	1	26,000,000	25,748,372
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,436,001	2,313,730	04/09/2013	04/09/2043	Interest Rate Swap			78442G-OA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLASS B	1	2,436,001	2,313,730
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,500,000	8,464,555	04/09/2013	04/09/2043	Interest Rate Swap			29002G-AB-7	Elmwood CLO IV Ltd-ELMW4 2020-1A A	1	8,500,000	8,464,555
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,892,120	04/09/2013	04/09/2043	Interest Rate Swap			29001L-AN-1	Elmwood CLO II Ltd-ELMW2 2019-2A BR	1	15,000,000	14,892,120
57629*AX9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,900,000	5,814,397	04/09/2013	04/09/2043	Interest Rate Swap			40436X-AG-2	HIGHBRIDGE LOAN MANAGEM-SERIES 2014 CLASS BR	1	5,900,000	5,814,397
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	25,900,000	29,370,354	04/09/2013	04/09/2043	Interest Rate Swap		3,881,257	04016V-AC-9	APES XLVII CLO Ltd-SERIES 18-47A CLASS A2	1	25,900,000	25,489,097
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,939,230	04/09/2013	04/09/2043	Interest Rate Swap			033292-AS-2	ANCHORAGE CAPITAL CLO 20-SERIES 13-1A CLASS A2R	1	10,000,000	9,939,230
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,900,000	10,786,051	04/09/2013	04/09/2043	Interest Rate Swap			38138D-AS-5	Goldentree Loan Managem-GLM 2019-5A CR	1	10,900,000	10,786,051
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,954,450	04/09/2013	04/09/2043	Interest Rate Swap			29001L-AQ-4	Elmwood CLO II Ltd-ELMW2 2019-2A CR	1	5,000,000	4,954,450
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,575,000	2,529,907	04/09/2013	04/09/2043	Interest Rate Swap			08179H-AC-4	Benefit Street Partners -BSP 2017-124 B	1	2,575,000	2,529,907
57629*AY7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	990,056	04/09/2013	04/09/2043	Interest Rate Swap			13876J-AE-2	Canyon Capital CLO Ltd-CANVC 2012-1RA B	1	1,000,000	990,056
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	10,530,000	14,147,087	04/09/2013	04/09/2043	Interest Rate Swap		3,617,087	500798-MM-8	KREF Lending VII 2018-1 Term Loan	1	10,530,000	10,530,000
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,424,955	27,354,003	04/09/2013	04/09/2043	Interest Rate Swap			65023T-AJ-1	Newark BSL CLO 1 Ltd-NBCLO 2016-1A 1R	1	26,424,955	27,354,003

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								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*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,683,940	13,696,532	04/09/2013	04/09/2043	Interest Rate Swap				05875H-AC-7	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A CLASS A2	1	13,683,940	13,696,532
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	993,180	04/09/2013	04/09/2043	Interest Rate Swap				62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	1,000,000	993,180
57629*AU5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,500,000	5,499,687	04/09/2013	04/09/2043	Interest Rate Swap				48661N-AE-8	KAYNE CLO-SERIES 19-6A CLASS B1	1	5,500,000	5,499,687
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	60,000,000	21,900,000	25,656,150	04/09/2013	04/09/2043	Interest Rate Swap		3,945,913		56607F-AA-3	Marble Point CLO XI Ltd-1P11 2017-2A A	1	21,900,000	21,710,237
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,732,559	10,939,671	04/09/2013	04/09/2043	Interest Rate Swap				66704J-BD-9	NORTHSTAR EDUCATION FINA-SERIES 04-2 CLASS B	1	12,732,559	10,939,671
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,115,805	10,039,302	04/09/2013	04/09/2043	Interest Rate Swap				66704J-BK-3	NORTHSTAR EDUCATION FINA-SERIES 05-1 CLASS B	1	11,115,805	10,039,302
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,500,000	3,455,557	04/09/2013	04/09/2043	Interest Rate Swap				94950J-AC-5	Wellfleet CLO Ltd-SERIES 18-1A CLASS B	1	3,500,000	3,455,557
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3,088,086	04/09/2013	04/09/2043	Interest Rate Swap				22615E-AE-0	Crestline Denali CLO Ltd-SERIES 2018-1A CLASS C	1	3,200,000	3,088,086
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,986,360	04/09/2013	04/09/2043	Interest Rate Swap				62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	2,000,000	1,986,360
57629*BA8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,732,972	04/09/2013	04/09/2043	Interest Rate Swap				44330G-AE-3	Highbridge Loan Manageme-SERIES 4A-2014 CLASS A2R	1	11,900,000	11,732,972
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	225,000,000	34,500,000	15,865,915	06/11/2021	06/11/2051	Interest Rate Swap		(18,331,865)		01750C-AA-1	Allegro CLO VII Ltd-ALLEG 2018-1A A	1	34,500,000	34,197,780
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	992,479	06/11/2021	06/11/2051	Interest Rate Swap				48250W-AG-0	KKR CLO 14 Ltd-KKR 14 AR	1	1,000,000	992,479
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,100,000	7,098,722	06/11/2021	06/11/2051	Interest Rate Swap				94184B-D8-9	Waters Corporation Gtd Senior Note Series H	2	7,100,000	7,098,722
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,944,120	06/11/2021	06/11/2051	Interest Rate Swap				14314L-AE-5	Carlyle Global Market St-CGMS 2014-2RA A2	1	5,000,000	4,944,120
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,499,978	06/11/2021	06/11/2051	Interest Rate Swap				64032V-AB-5	Nelnet Student Loan Trus-NSLT 2020-5A B	1	2,500,000	2,499,978
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		121,280,000	121,280,000	06/11/2021	06/11/2051	Interest Rate Swap				91831Z-MM-5	YPC SPECIALTY LENDING INVESTMENTS INTERMEDIATE, L.P. - Secured Revolving Loan Facility	1	121,280,000	121,280,000
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		44,274,194	44,433,581	06/11/2021	06/11/2051	Interest Rate Swap				72403Z-NS-9	PIONEERS GATE LLC 2021-1 CFCC	1	44,274,194	44,433,581
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,400,000	13,219,891	06/11/2021	06/11/2051	Interest Rate Swap				08179L-AC-5	Benefit Street Partners -SERIES 18-14A CLASS A2	1	13,400,000	13,219,891
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,931,480	06/11/2021	06/11/2051	Interest Rate Swap				67115W-AG-5	OH Credit Funding 1 LTD-SERIES 18-1A CLASS B	1	8,000,000	7,931,480
57629*GA3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,100,000	7,017,562	06/11/2021	06/11/2051	Interest Rate Swap				25255D-AE-0	Diameter Capital CLO 1 L-DOLO 2021-1A A2	1	7,100,000	7,017,562
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	14,000,000	(5,920,560)	06/11/2021	06/11/2051	Interest Rate Swap		(19,891,048)		55820C-AE-5	MADISON PARK FUNDING XXI-MDPK 2018-29A A2	1	14,000,000	13,970,488
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,850,000	22,664,412	06/11/2021	06/11/2051	Interest Rate Swap				26251L-AC-8	DRYDEN 64 CLO LTD-DRSLF 2018-64A A	1	22,850,000	22,664,412
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,100,000	12,944,503	06/11/2021	06/11/2051	Interest Rate Swap				75884B-AC-2	Regatta X Funding Ltd-SERIES 2017-3A CLASS B	1	13,100,000	12,944,503
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,700,000	4,614,568	06/11/2021	06/11/2051	Interest Rate Swap				04942J-AE-1	Atlas Senior Loan Fund X-ATCLO 2018-10A B	1	4,700,000	4,614,568
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,884,157	06/11/2021	06/11/2051	Interest Rate Swap				94950C-AG-1	Wellfleet CLO Ltd-WELF 2021-1A C Senior Secured Notes - Term Loan	1	7,000,000	6,884,157
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		178,279,324	178,279,324	06/11/2021	06/11/2051	Interest Rate Swap				46143F-MM-6	Series 2020-1 Barings Middle Market CL-BMM 2021-1A A2	1	178,279,324	178,279,324
57629*FZ9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,600,000	31,133,236	06/11/2021	06/11/2051	Interest Rate Swap				06760W-AE-6	Madison Park Funding XIV-MDPK 2014-14A BR	1	31,600,000	31,133,236
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	15,000,000	25,527,637	03/05/2014	03/05/2034	Interest Rate Swap		10,609,027		55818R-BA-3	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS BR	1	15,000,000	14,918,610
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,920,000	4,880,483	03/05/2014	03/05/2034	Interest Rate Swap				48249V-AS-0	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A1R	1	4,920,000	4,880,483
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,015,000	21,011,259	03/05/2014	03/05/2034	Interest Rate Swap				48249V-AN-1	Bain Capital Credit CLO -BCC 2019-2A BR	1	21,015,000	21,011,259
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,700,000	13,517,242	03/05/2014	03/05/2034	Interest Rate Swap				05682L-AL-1		1	13,700,000	13,517,242

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,050,000	7,956,918	03/05/2014	03/05/2034	Interest Rate Swap			48252R-AQ-7	KKR Clo 24 Ltd-KKR 24 BR	1	8,050,000	7,956,918
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,947,353	03/05/2014	03/05/2034	Interest Rate Swap			48250W-AG-0	KKR Clo 14 Ltd-KKR 14 AR	1	7,000,000	6,947,353
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,780,358	10,780,358	03/05/2014	03/05/2034	Interest Rate Swap			90139Q-AB-3	Twin Brook Capital Funding II WSPV, LLC	1	10,780,358	10,780,358
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,752,128	10,752,128	03/05/2014	03/05/2034	Interest Rate Swap			90139P-AB-5	Twin Brook Capital Funding I WSPV, LLC	1	10,752,128	10,752,128
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,291,962	03/05/2014	03/05/2034	Interest Rate Swap			05684K-AN-7	Bain Capital Credit Clo -BCC 2020-4A B	1	6,400,000	6,291,962
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	2,985,459	03/05/2014	03/05/2034	Interest Rate Swap			09630Q-AN-1	BlueMountain Clo XXX Ltd-BLUEM 2020-30A BR	1	3,000,000	2,985,459
57629*BD2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,650,000	1,567,508	03/05/2014	03/05/2034	Interest Rate Swap			06760G-AD-3	Barings Clo Ltd 2018-I-SERIES 18-1A CLASS C	2	1,650,000	1,567,508
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	19,895,893	29,685,515	03/05/2014	03/05/2034	Interest Rate Swap		10,629,956	346845-AC-4	FORT BENNING FAM-UNSECURED	1	19,895,893	19,055,559
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,000,000	24,000,000	03/05/2014	03/05/2034	Interest Rate Swap			500798-MN-6	KREF Lending VII 2018-2 Term Loan Sixth Street Clo-SIXST 2021-20A A1	1	24,000,000	24,000,000
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,300,000	18,201,253	03/05/2014	03/05/2034	Interest Rate Swap			83012Q-AA-2	THL Credit Wind River 20-SERIES 18-2A CLASS A2	1	18,300,000	18,201,253
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,400,000	9,330,825	03/05/2014	03/05/2034	Interest Rate Swap			88434H-AE-3	BlueMountain Clo XXX Ltd-BLUEM 2020-30A BR	1	9,400,000	9,330,825
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,700,000	3,682,066	03/05/2014	03/05/2034	Interest Rate Swap			09630Q-AN-1	ARES XXX IIR Clo LTD-SERIES 14-32RA CLASS A1B	1	3,700,000	3,682,066
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,625,000	13,488,777	03/05/2014	03/05/2034	Interest Rate Swap			04017E-AE-2	ACCESS GROUP INC-SERIES 2015-1 CLASS B	1	13,625,000	13,488,777
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,948,210	1,951,258	03/05/2014	03/05/2034	Interest Rate Swap			00435T-AB-7	CIFC Funding 2021-I Ltd-CIFC 2021-1A B	1	1,948,210	1,951,258
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,600,000	5,560,212	03/05/2014	03/05/2034	Interest Rate Swap			12563E-AC-7	KAYNE Clo I Ltd-KAYNE 2018-1A CR	1	5,600,000	5,560,212
57629*BC4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,500,000	5,460,879	03/05/2014	03/05/2034	Interest Rate Swap			48661A-AN-6	Rockford Tower Clo 2018--SERIES 18-1A CLASS A	1	5,500,000	5,460,879
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	56,000,558	66,089,218	05/19/2014	05/19/2034	Interest Rate Swap		10,325,386	77342J-AA-1	Neuberger Berman Clo Ltd-NEUB 2018-28A B	1	56,000,558	55,763,832
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,930,350	05/19/2014	05/19/2034	Interest Rate Swap			64130P-AE-3	Canyon Capital Clo Ltd-CANYC 2021-1A B	1	7,000,000	6,930,350
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,697,330	05/19/2014	05/19/2034	Interest Rate Swap			13877E-AE-2	Greywolf Clo V Ltd-GWOLF 2015-1A A1R	1	15,000,000	14,697,330
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,900,000	19,806,251	05/19/2014	05/19/2034	Interest Rate Swap			39808P-AL-0	ARES Clo Ltd-SERIES 18-28RA CLASS B	1	19,900,000	19,806,251
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,000,000	15,838,256	05/19/2014	05/19/2034	Interest Rate Swap			04017Q-AE-5	BETHPAGE PARK Clo LTD-BETHP 2021-1A B	1	16,000,000	15,838,256
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,750,000	6,699,605	05/19/2014	05/19/2034	Interest Rate Swap			087598-AC-2	Kayne Clo 4 Ltd-SERIES 19-4A CLASS B1	1	6,750,000	6,699,605
57629*BF7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,749,979	4,749,900	05/19/2014	05/19/2034	Interest Rate Swap			48661Y-AA-2	CIFC Funding 2018-I Ltd-CIFC 2018-1A A	1	4,749,979	4,749,900
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	85,000,000	23,425,124	31,308,757	05/09/2014	05/09/2034	Interest Rate Swap		7,993,776	12551R-AA-6	Apollo Credit Funding IV-SERIES 4A CLASS A1BR	1	23,425,124	23,314,981
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,883,840	05/09/2014	05/09/2034	Interest Rate Swap			03765W-BC-1	LCM LTD PARTNERSHIP-SERIES 15A CLASS BR	1	15,000,000	14,883,840
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,650,000	5,587,799	05/09/2014	05/09/2034	Interest Rate Swap			50184N-AN-2	ARES L Clo Ltd-SERIES 19-53A CLASS B	1	5,650,000	5,587,799
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,700,000	3,686,436	05/09/2014	05/09/2034	Interest Rate Swap			04009G-AE-7	KVK Clo 2016-1 Ltd-KVK 2016-1A BR2	1	3,700,000	3,686,436
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,400,000	6,311,482	05/09/2014	05/09/2034	Interest Rate Swap			97314D-AE-8	ROCKFORD TOWER Clo 2018--ROCKT 2018-2A A	1	6,400,000	6,311,482
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,861,620	05/09/2014	05/09/2034	Interest Rate Swap			77342K-AA-8	Bain Capital Credit Clo -SERIES 1A CLASS C	1	20,000,000	19,861,620
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,900,000	3,765,980	05/09/2014	05/09/2034	Interest Rate Swap			05683L-AG-1	SFR FTTH SAS Term Loan	2	3,900,000	3,765,980
57629*BP5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,713,650	8,616,095	05/09/2014	05/09/2034	Interest Rate Swap			78417Q-ZZ-8			8,713,650	8,616,095

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	55,000,000	9,962,627	13,645,058	10/06/2014	10/06/2034	Interest Rate Swap	3,728,548	3,728,548	55819B-AN-0	Madison Park Funding XVI-MDPK 2015-18A BR	1	9,962,627	9,916,510
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	20,100,000	20,100,000	19,808,590	10/06/2014	10/06/2034	Interest Rate Swap			06760G-AB-7	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A2	1	20,100,000	19,808,590
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	23,968,216	23,968,216	24,110,097	10/06/2014	10/06/2034	Interest Rate Swap			77341D-AA-5	Rockford Tower CLO 2017-ROCKT 2017-3A A	1	23,968,216	24,110,097
57629*CG4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	3,100,000	3,100,000	3,021,142	10/06/2014	10/06/2034	Interest Rate Swap			04943A-AG-4	ATLAS SENIOR LOAN FUND L-SERIES 17-8A CLASS C	1	3,100,000	3,021,142
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	100,000,000	12,921,117	2,841,353	06/16/2021	06/16/2051	Interest Rate Swap	(9,185,260)		66776M-ZZ-9	ORANGE GROVE ENERGY, L.P DELAYED DRAW TE	2	12,921,117	12,026,613
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		798,426	791,155	06/16/2021	06/16/2051	Interest Rate Swap			247358-BB-9	EAIV Delta MSN 15153	1	798,426	791,155
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,130,598	1,118,079	06/16/2021	06/16/2051	Interest Rate Swap			247358-DD-3	EAIV Delta MSN 15161	1	1,130,598	1,118,079
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		707,096	701,121	06/16/2021	06/16/2051	Interest Rate Swap			247358-PP-3	Delta Air Lines Inc. - MSN 15147	1	707,096	701,121
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		802,321	778,583	06/16/2021	06/16/2051	Interest Rate Swap			247358-RR-7	EAIV 2017 Delta MSN 15146	1	802,321	778,583
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,130,598	1,118,079	06/16/2021	06/16/2051	Interest Rate Swap			247358-RW-6	EAIV Delta MSN 15162	1	1,130,598	1,118,079
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,943,034	4,887,694	06/16/2021	06/16/2051	Interest Rate Swap			784170-ZZ-8	SFR FTTH SAS Term Loan	2	4,943,034	4,887,694
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,044,943	3,863,268	06/16/2021	06/16/2051	Interest Rate Swap			429827-AS-7	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B2	1	4,044,943	3,863,268
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,200,000	10,061,974	06/16/2021	06/16/2051	Interest Rate Swap			00889B-AB-7	Aimco CDO-AIMCO 2021-15A B	1	10,200,000	10,061,974
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		40,000,000	40,000,000	06/16/2021	06/16/2051	Interest Rate Swap			500798-MO-4	KREF Lending VII 2018-3 Term Loan	1	40,000,000	40,000,000
57629*FY2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		37,000,000	37,000,000	06/16/2021	06/16/2051	Interest Rate Swap			125032-MM-8	CCLF SPV LLC-Revolving Credit Facility	2	37,000,000	37,000,000
57629*GHB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	14,700,000	(6,572,077)	06/16/2021	06/16/2051	Interest Rate Swap	(21,169,251)		29002H-AN-9	Elmwood CLO III Ltd-ELMW3 2019-3A BR	1	14,700,000	14,597,174
57629*GHB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		49,832,690	49,764,750	06/16/2021	06/16/2051	Interest Rate Swap			05682V-AA-3	BAIN CAPITAL CREDIT CLO -SERIES 18-2A CLASS A1	1	49,832,690	49,764,750
57629*GHB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		150,800,625	150,800,625	06/16/2021	06/16/2051	Interest Rate Swap			500798-MR-7	KREF Lending VII - Term Loan Series 2019-6	1	150,800,625	150,800,625
57629*GHB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,400,000	12,382,082	06/16/2021	06/16/2051	Interest Rate Swap			124166-AE-9	Buttermilk Park CLO Ltd-BMHLK 2018-1A B1	1	12,400,000	12,382,082
57629*GHB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,600,000	7,552,036	06/16/2021	06/16/2051	Interest Rate Swap			75888K-AC-8	REGATTA VIII FUNDING LTD-SERIES 2017-1A CLASS B	1	7,600,000	7,552,036
57629*GHB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,650,000	5,591,641	06/16/2021	06/16/2051	Interest Rate Swap			78108Y-AQ-5	RR 1 LLC-RRAM 2017-1A A2B	1	5,650,000	5,591,641
57629*GHB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,500,000	10,321,773	06/16/2021	06/16/2051	Interest Rate Swap			14315L-AC-8	CGMS 2014-3RA A1B FLOATING COUPON 1.481380 MATURITY 20310727	1	10,500,000	10,321,773
57629*GHB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,500,000	10,465,445	06/16/2021	06/16/2051	Interest Rate Swap			12564D-AC-8	CIFC 2021-3A B FLOATING COUPON 1.848090 MATURITY 20360715	1	10,500,000	10,465,445
57629*GHB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,920,000	06/16/2021	06/16/2051	Interest Rate Swap			69701X-AC-8	PLMPS 2021-2A B FLOATING COUPON 1.755760 MATURITY 20340715	1	10,000,000	9,920,000
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	170,100,000	148,957,929	06/16/2021	06/16/2051	Interest Rate Swap	(21,142,071)		46143#-MO-2	Senior Secured Notes - Term Loan Series 2021-3	1	170,100,000	170,100,000
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,490,000	10,370,739	06/16/2021	06/16/2051	Interest Rate Swap			40437L-AG-7	HPS Loan Management 13-2-HLM 13A-18 B	1	10,490,000	10,370,739
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,889,620	06/16/2021	06/16/2051	Interest Rate Swap			40436Q-AL-6	HPS Loan Management 9-20-HLM 9A-2016 A1BR	1	10,000,000	9,889,620
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,402,763	06/16/2021	06/16/2051	Interest Rate Swap			64132D-AL-2	Neuberger Berman Loan Ad-NEUB 2019-32A BR	1	7,500,000	7,402,763
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,800,000	4,751,880	06/16/2021	06/16/2051	Interest Rate Swap			64131J-AQ-9	Neuberger Berman Loan Ad-SERIES 17-25A CLASS CR	1	4,800,000	4,751,880
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,883,704	26,883,704	06/16/2021	06/16/2051	Interest Rate Swap			500798-MQ-9	KREF Lending VII LLC	1	26,883,704	26,883,704
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,531,765	17,466,627	06/16/2021	06/16/2051	Interest Rate Swap			55955A-AA-4	Magnetite XX Ltd	1	17,531,765	17,466,627

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,000,000	15,848,256	06/16/2021	06/16/2051	Interest Rate Swap			85816L-AA-6	Steele Creek Clo 2018-2 Ltd	1	16,000,000	15,848,256
57629*GS4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,039,344	12,039,344	06/16/2021	06/16/2051	Interest Rate Swap			87289B-AA-2	TCF DLF VIII 2018 CLO, LLC	1	12,039,344	12,039,344
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	16,600,000	(3,137,192)	06/17/2021	06/17/2051	Interest Rate Swap		(19,499,480)	92915P-AK-1	Voya CLO 2014-1 Ltd-INGIN 2014-1A	1	16,600,000	16,362,288
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,281,457	7,282,760	06/17/2021	06/17/2051	Interest Rate Swap			05363U-AW-3	ABRY AVERY POINT IV CLO LTD-SERIES 14-1A CLASS CR	1	7,281,457	7,282,760
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,999,956	06/17/2021	06/17/2051	Interest Rate Swap			64032V-AB-5	NetNet Student Loan Tru-NSLT 2020-5A B	1	5,000,000	4,999,956
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,000,000	12,148,617	06/17/2021	06/17/2051	Interest Rate Swap			G7332F-AH-6	RRPF Engine Leasing Ltd Senior Secured	2	13,000,000	12,148,617
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,780,390	06/17/2021	06/17/2051	Interest Rate Swap			04941Y-AJ-8	Atlas Senior Loan Fund X-ATCLO 2018-11A B	1	10,000,000	9,780,390
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,815,000	26,510,248	06/17/2021	06/17/2051	Interest Rate Swap			55954Y-AJ-4	Magnetite XXVI Ltd-MAGNE 2020-26A A1R	1	26,815,000	26,510,248
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,843,856	06/17/2021	06/17/2051	Interest Rate Swap			40256G-AC-5	Gulf Stream Meridian-GSM 2021-6A A2	1	11,900,000	11,843,856
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		68,313,143	68,313,143	06/17/2021	06/17/2051	Interest Rate Swap			500798-MP-1	Term Loan Series 2018-4 Class A-1 Senior Secured Notes	1	68,313,143	68,313,143
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		46,825,397	46,825,397	06/17/2021	06/17/2051	Interest Rate Swap			59576F-MM-5	(Carlyle BDC Direct Lending)	1	46,825,397	46,825,397
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,378,395	06/17/2021	06/17/2051	Interest Rate Swap			94951D-AJ-2	Wellfleet CLO 2018-3 Ltd-SERIES 18-3A CLASS A2	1	7,500,000	7,378,395
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		39,750,000	39,750,000	06/17/2021	06/17/2051	Interest Rate Swap			70163F-AA-0	Parliament Funding I LLC-Variable Funding Notes	2	39,750,000	39,750,000
57629*GR6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,937,500	06/17/2021	06/17/2051	Interest Rate Swap			03331J-AA-0	Anchorage Capital CLO Lt-ANCHC 2018-10A A1A	1	20,000,000	19,937,500
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	25,000,000	40,631,283	05/04/2017	11/04/2044	Interest Rate Swap		15,875,483	48253H-AN-5	KKR CLO 26 Ltd-KKR 26 AR	1	25,000,000	24,755,800
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	49,501,450	05/04/2017	11/04/2044	Interest Rate Swap			05683H-AN-5	BCC 2017-2A AR2 FLOATING COUPON MATURITY 20340725	1	50,000,000	49,501,450
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,980,000	11,859,709	05/04/2017	11/04/2044	Interest Rate Swap			149420-AE-1	CATSKILL PARK CLO LTD.-SERIES 17-1A CLASS A2	1	11,980,000	11,859,709
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,963,205	05/04/2017	11/04/2044	Interest Rate Swap			88434H-AE-3	THL Credit Wind River 20-SERIES 18-2A CLASS A2	1	5,000,000	4,963,205
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,069,941	22,806,460	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	22,806,460
57629*CS8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,250,000	10,171,772	05/04/2017	11/04/2044	Interest Rate Swap			44330Q-AB-7	Highbridge Loan Managem-SERIES 12A-18 CLASS A1B	1	10,250,000	10,171,772
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	36,000,000	16,545,332	06/17/2021	06/17/2051	Interest Rate Swap		(19,526,668)	39808C-AA-3	Gridiron Fdg LLC Sr Secd Nt	2	36,000,000	36,072,000
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,900,000	25,717,353	06/17/2021	06/17/2051	Interest Rate Swap			14307P-AE-5	Carlyle Global Market St-SERIES C17A CLASS A1BR	1	25,900,000	25,717,353
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	11,523,254	06/17/2021	06/17/2051	Interest Rate Swap			88434H-AG-8	THL Credit Wind River 20-WINDR 2018-2A B	1	11,600,000	11,523,254
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,400,000	11,269,766	06/17/2021	06/17/2051	Interest Rate Swap			67097Q-AE-5	OPC CLO 2017-14 Ltd-SERIES 17-14A CLASS A2	1	11,400,000	11,269,766
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,500,000	10,602,984	06/17/2021	06/17/2051	Interest Rate Swap			64034W-AD-7	Navient Student Loan Tru-NSLT 2019-7A B	1	10,500,000	10,602,984
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,788,050	06/17/2021	06/17/2051	Interest Rate Swap			05875M-AQ-5	Ballyrook CLO 2019-2 Ltd-SERIES 19-2A CLASS A2R	1	15,000,000	14,788,050
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		59,558,148	59,558,148	06/17/2021	06/17/2051	Interest Rate Swap			500798-MQ-9	KREF Lending VII 2018-5 Term Loan	1	59,558,148	59,558,148
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,913,577	23,827,200	06/17/2021	06/17/2051	Interest Rate Swap			92917A-AA-4	VOYA 2018-1A A1	1	23,913,577	23,827,200
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,006,315	06/17/2021	06/17/2051	Interest Rate Swap			64034B-AB-7	NetNet Student Loan Tru-NSLT 2018-5A B	1	5,000,000	5,006,315
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		45,000,000	44,562,780	06/17/2021	06/17/2051	Interest Rate Swap			94949J-AA-3	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A1	1	45,000,000	44,562,780
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,125,000	6,014,658	06/17/2021	06/17/2051	Interest Rate Swap			94950C-AE-6	Wellfleet CLO Ltd-WELF 2021-1A B	1	6,125,000	6,014,658

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,790,000	8,676,776	06/17/2021	06/17/2051	Interest Rate Swap			55851P-BC-0	Magnetite VII Ltd-MAGNE 2012-7A A2R2	1	8,790,000	8,676,776
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,100,000	10,861,694	06/17/2021	06/17/2051	Interest Rate Swap			12481Q-AE-5	Obam 2018-5 Ltd-SERIES 18-5A CLASS B1	1	11,100,000	10,861,694
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,700,000	2,666,782	06/17/2021	06/17/2051	Interest Rate Swap			14316W-AE-9	Carlyle Global Market St-CGMS 2021-7A B	1	2,700,000	2,666,782
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		250,000,000	270,683,400	06/18/2021	06/18/2051	Interest Rate Swap		(20,540,651)	57542Z-A7-2	MM Investment Holding Revolver Floating Line	2	270,683,400	270,683,400
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		3,600,000	3,550,262	06/18/2021	06/18/2051	Interest Rate Swap			61773K-AE-2	Morgan Stanley Eaton Van-MSEV 2021-1A C	1	3,600,000	3,550,262
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		350,000,000	250,000,000	06/18/2021	06/18/2051	Interest Rate Swap		(28,909,166)	67098H-MM-7	OHA Credit Solutions Master Fund I SPV, L.P. - Fund I Revolver	2	250,000,000	250,000,000
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,936,510	06/18/2021	06/18/2051	Interest Rate Swap			94950J-AC-5	Wellfleet CLO Ltd-SERIES 18-1A CLASS B	1	5,000,000	4,936,510
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,150,000	9,966,315	06/18/2021	06/18/2051	Interest Rate Swap			48662N-AC-1	KAYNE CLO-KAYNE 2021-11A B	1	10,150,000	9,966,315
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,400,000	10,338,744	06/18/2021	06/18/2051	Interest Rate Swap			67115W-AE-0	OHA Credit Funding 1 LTD-SERIES 18-1A CLASS A2	1	10,400,000	10,338,744
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,933,360	21,846,572	06/18/2021	06/18/2051	Interest Rate Swap			26245R-AA-8	Dryden SB Clo Ltd-DRLSLF 2018-58A A1	1	21,933,360	21,846,572
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		72,000,000	71,713,008	06/18/2021	06/18/2051	Interest Rate Swap			48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A	1	72,000,000	71,713,008
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,862,570	06/18/2021	06/18/2051	Interest Rate Swap			55817A-AU-8	Madison Park Funding XXX-MDPK 2018-32A CR	1	10,000,000	9,862,570
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,750,000	2,699,144	06/18/2021	06/18/2051	Interest Rate Swap			04015U-AK-4	Ares XXXVIII CLO Ltd-SERIES 2015-38A CLASS CR	1	2,750,000	2,699,144
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000,000	172,543,136	06/18/2021	06/18/2051	Interest Rate Swap		(32,952,044)	46143H-MM-4	Senior Secured Notes - Term Loan Series 2020-2	1	172,543,136	172,543,136
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		102,885,636	102,885,636	06/18/2021	06/18/2051	Interest Rate Swap			901399-MR-3	Twinbrook Capital Funding VIII DSPV, LLC - Term Loan	1	102,885,636	102,885,636
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,762,565	06/18/2021	06/18/2051	Interest Rate Swap			77341E-AC-9	Rockford Tower CLO 2020-ROCKT 2020-1A B	1	15,000,000	14,762,565
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,500,000	13,398,953	06/18/2021	06/18/2051	Interest Rate Swap			06760B-AE-2	BABSON CLO LTD-SERIES 17-1A CLASS B1	1	13,500,000	13,398,953
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,600,000	9,619,181	06/18/2021	06/18/2051	Interest Rate Swap			63941R-AC-4	NAVSL 2019-2A B	1	9,600,000	9,619,181
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,700,000	12,552,337	06/18/2021	06/18/2051	Interest Rate Swap			40436X-AE-7	HIGHBRIDGE LOAN MANAGEM-SERIES 2014 CLAS A2R	1	12,700,000	12,552,337
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,900,000	13,737,620	06/18/2021	06/18/2051	Interest Rate Swap			09628J-AN-1	BlueMountain CLO 2015-3-BLUEM 2015-3A A2R	1	13,900,000	13,737,620
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,174,205	10,060,298	06/18/2021	06/18/2051	Interest Rate Swap			784170-ZZ-8	SFR FTTH SAS Term Loan	2	10,174,205	10,060,298
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,400,000	7,308,617	06/18/2021	06/18/2051	Interest Rate Swap			55821T-AC-1	Madison Park Funding Ltd-SERIES 18-30A CLASS B	1	7,400,000	7,308,617
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,695,692	12,610,579	06/18/2021	06/18/2051	Interest Rate Swap			67706X-AG-8	OHA Credit Partners XIV -OAKC 2017-14A B FLOATING COUP	1	12,695,692	12,610,579
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,400,000	27,919,813	06/18/2021	06/18/2051	Interest Rate Swap			04017T-AC-3	Ares XXXIR CLO Ltd-SERIES 14-31RA CLASS A2	1	28,400,000	27,919,813
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	25,000,000	06/18/2021	06/18/2051	Interest Rate Swap			50079E-MM-8	KREF Lending VII 2018-1 Term Loan	1	25,000,000	25,000,000
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,500,000	06/18/2021	06/18/2051	Interest Rate Swap			12503Z-MM-8	CCLF SPV LLC-Revolving Credit Facility	1	2,500,000	2,500,000
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,857,780	06/18/2021	06/18/2051	Interest Rate Swap			86271P-AE-5	Strata CLO II Ltd-STRTA 2021-1A B	1	10,000,000	9,857,780
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		200,000,000	9,470,000	06/18/2021	06/18/2051	Interest Rate Swap		(16,389,020)	74989H-AE-2	FRAM 2020-12A A2R2 FLOATING COUPON 1.883750 MATURITY 20360115	1	9,470,000	9,369,836
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,350,000	9,290,450	06/18/2021	06/18/2051	Interest Rate Swap			87166R-DG-9	SYMP 2019-21A BR FLOATING COUPON MATURITY 20320715	1	9,350,000	9,290,450
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	9,096,942	06/18/2021	06/18/2051	Interest Rate Swap			65357L-AL-9	NIAPK 2019-1A BR FLOATING COUPON MATURITY 20320717	1	9,200,000	9,096,942
57629*G08	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,100,000	9,026,272	06/18/2021	06/18/2051	Interest Rate Swap			12551J-AQ-9	CIFC 2017-4A BR FLOATING COUPON 2.088330 MATURITY 20301024	1	9,100,000	9,026,272

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,100,000	8,978,724	06/18/2021	06/18/2051	Interest Rate Swap			42087D-AC-3	HAYFN 2020-12A B1 FLOATING COUPON 2.148550 MATURITY 20340120	1	9,100,000	8,978,724
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,000,000	8,882,478	06/18/2021	06/18/2051	Interest Rate Swap			38138L-AN-8	GLM 2020-7A BR FLOATING COUPON 1.888250 MATURITY 20340420	1	9,000,000	8,882,478
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		74,139,916	72,635,100	06/18/2021	06/18/2051	Interest Rate Swap			316502-AA-1	FIDUS RE LTD FLOATING COUPON 2.918024 MATURITY 20300331	1	74,139,916	72,635,100
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,209,836	6,209,836	06/18/2021	06/18/2051	Interest Rate Swap			87289B-AA-2	TCP DLF VIII 2018 CLO, LLC - Class A	1	6,209,836	6,209,836
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,886,492	15,224,075	06/18/2021	06/18/2051	Interest Rate Swap			66704J-AY-4	NORTHSTAR EDUCATION FINA-SERIES 2004-1 CLASS B1	1	16,886,492	15,224,075
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		27,000,000	26,778,573	06/18/2021	06/18/2051	Interest Rate Swap			75887X-AA-5	Regatta Funding Ltd.-REG11 2018-1A	1	27,000,000	26,778,573
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,800,219	06/18/2021	06/18/2051	Interest Rate Swap			449258-AA-0	IOG US CLO 2018-1 LTD-SERIES 2018-1A CLASS A1	1	11,900,000	11,800,219
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3,220,099	06/18/2021	06/18/2051	Interest Rate Swap			63942N-AC-2	Navient Student Loan Tru-NAVSL 2021-1A B	1	3,200,000	3,220,099
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,200,000	11,127,648	06/18/2021	06/18/2051	Interest Rate Swap			17181T-AC-5	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A2	1	11,200,000	11,127,648
57629*GL9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,200,000	15,936,507	06/18/2021	06/18/2051	Interest Rate Swap			16409T-AC-3	CHEMANGO PARK CLO LTD-SERIES 18-1A CLASS A1B	1	16,200,000	15,936,507
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	13,600,000	11,666,458	02/05/2015	02/05/2045	Interest Rate Swap		(1,807,212)	67690A-AG-6	OAKC 2021-9A B FLOATING COUPON MATURITY 20350719	1	13,600,000	13,473,670
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,750,000	12,652,705	02/05/2015	02/05/2045	Interest Rate Swap			404360-AN-2	HPS Loan Management 9-20-HLM 9A-2016 A2R	1	12,750,000	12,652,705
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	24,884,700	02/05/2015	02/05/2045	Interest Rate Swap			872490-AA-8	TICP CLO Ltd-TICP 2018-11A A	1	25,000,000	24,884,700
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,444,075	15,421,604	02/05/2015	02/05/2045	Interest Rate Swap			06760E-AA-4	Babson CLO Ltd 2013-I-SERIES 2013-1A CLASS AR	1	15,444,075	15,421,604
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,200,000	15,022,130	02/05/2015	02/05/2045	Interest Rate Swap			87248K-AL-8	TICP CLO VI 2016-5 Ltd-TICP 2016-5A BR	1	15,200,000	15,022,130
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	29,799,000	02/05/2015	02/05/2045	Interest Rate Swap			00119V-AN-9	AGL CLO 6 LTD-AGL 2020-6A AR	1	30,000,000	29,799,000
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,400,000	11,308,800	02/05/2015	02/05/2045	Interest Rate Swap			38138D-AQ-9	Goldentree Loan Manageme-GLM 2019-5A BR	1	11,400,000	11,308,800
57629*DB4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,450,451	6,374,091	02/05/2015	02/05/2045	Interest Rate Swap			28108R-AA-0	EdLine Student Loan Fund-ESLFT 2017-A A	1	6,450,451	6,374,091
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000,000	8,664,411	06/21/2021	06/21/2051	Interest Rate Swap		(29,977,866)	78449F-AC-5	SMB PRIVATE ED LN TR 201-SMB PRIVATE ED LN TR 2016-A NT	1	8,664,411	8,687,264
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,420,000	23,414,403	06/21/2021	06/21/2051	Interest Rate Swap			63940F-AC-1	NAVIENT STUDENT LOAN TRU-SERIES 16-2 CLASS A3	1	22,420,000	23,414,403
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		206,215,050	206,215,050	06/21/2021	06/21/2051	Interest Rate Swap			143088-MM-7	REVOLVING PROM NT - ISSUED SEPT 2019	1	206,215,050	206,215,050
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		61,000,000	60,756,854	06/21/2021	06/21/2051	Interest Rate Swap			48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A	1	61,000,000	60,756,854
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,947,930	06/21/2021	06/21/2051	Interest Rate Swap			67109Y-AN-4	Oak Hill Credit Partners-SERIES 15-12A CLASS A2R	1	10,000,000	9,947,930
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,200,000	4,081,787	06/21/2021	06/21/2051	Interest Rate Swap			08180X-AU-6	Benefit Street Partners -BSP 2015-8A BR	1	4,200,000	4,081,787
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,976,630	06/21/2021	06/21/2051	Interest Rate Swap			04965L-AE-8	ATRIUM XIV LLC-ATRM 14A A2A	1	10,000,000	9,976,630
57629*GK1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,050,000	9,013,927	06/21/2021	06/21/2051	Interest Rate Swap			06760E-AE-6	Babson CLO Ltd 2013-I-SERIES 2013-1A CLASS CR	1	9,050,000	9,013,927
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		200,000,000	8,460,178	06/22/2021	06/22/2051	Interest Rate Swap		(22,443,933)	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN	2	8,460,178	8,422,398
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	24,993,395	06/22/2021	06/22/2051	Interest Rate Swap			63940L-AC-8	NAVIENT STUDENT LOAN TRU-SERIES 2016-6A CLASS A3	1	25,000,000	24,993,395
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,974,048	06/22/2021	06/22/2051	Interest Rate Swap			87250A-AL-5	TICP 2019-13A BR FLOATING COUPON 1.819390 MATURITY 20340415	1	8,000,000	7,974,048
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,906,872	06/22/2021	06/22/2051	Interest Rate Swap			09628F-AE-9	BLUEN 2017-3A B FLOATING COUPON 1.558750 MATURITY 20300115	1	8,000,000	7,906,872
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		67,200,000	66,375,994	06/22/2021	06/22/2051	Interest Rate Swap			858102-AX-4	Steele Creek CLO 2016-1 -SERIES 2016-1A CLASS AR	1	67,200,000	66,375,994

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,844,760	06/22/2021	06/22/2051	Interest Rate Swap			85816W-AC-8	Steele Creek CLO 2014-1--SERIES 14-1RA CLASS A	1	20,000,000	19,844,760
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,976,630	06/22/2021	06/22/2051	Interest Rate Swap			04965L-AE-8	ATRIUM XIV LLC-ATRM 14A A2A TCI-Flatiron Clo 2018-1--TFLAT	1	10,000,000	9,976,630
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,831,710	06/22/2021	06/22/2051	Interest Rate Swap			87232A-AJ-4	2018-1A BR Rockford Tower CLO 2019--SERIES	1	10,000,000	9,831,710
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,878,200	06/22/2021	06/22/2051	Interest Rate Swap			77342M-AQ-9	2019-1A CLASS B1R HIGHER EDUCATION FUNDING--SERIES	1	10,000,000	9,878,200
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,626,134	1,698,090	06/22/2021	06/22/2051	Interest Rate Swap			429827-AK-4	2004-1 CLASS A10 HIGHER EDUCATION FUNDING--SERIES	1	1,626,134	1,698,090
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,236,675	1,279,720	06/22/2021	06/22/2051	Interest Rate Swap			429827-AP-3	2004-1 CLASS A14 HIGHER EDUCATION FUNDING--SERIES	1	1,236,675	1,279,720
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,163,218	1,176,358	06/22/2021	06/22/2051	Interest Rate Swap			429827-AB-4	2004-1 CLASS A2 HIGHER EDUCATION FUNDING--SERIES	1	1,163,218	1,176,358
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,470,314	1,476,240	06/22/2021	06/22/2051	Interest Rate Swap			83715A-AJ-8	SOUTH CAROLINA STUDENT L-SR UNSECURED	1	1,470,314	1,476,240
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,780,403	1,837,365	06/22/2021	06/22/2051	Interest Rate Swap			640330-AC-3	MELNET STUDENT LOAN TRUS--SERIES 2015-2A CLASS B	1	1,780,403	1,837,365
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		619,822	630,880	06/22/2021	06/22/2051	Interest Rate Swap			709163-GJ-2	PENNSYLVANIA ST HGR EDU--SERIES 2006 CL B	1	619,822	630,880
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		830,222	813,344	06/22/2021	06/22/2051	Interest Rate Swap			17284L-AB-0	CIT EDUCATION LOAN TRUST--SERIES 2007-1 CLASS B	1	830,222	813,344
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,275,000	8,157,545	06/22/2021	06/22/2051	Interest Rate Swap			056162-AS-9	Babson CLO Ltd 2015-1-BABSN 2015-1A CR	1	8,275,000	8,157,545
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,390,876	24,316,805	06/22/2021	06/22/2051	Interest Rate Swap			230000-AB-7	GULLEN/FROST CAP TR II--SUBORDINATED NOTE	2	22,390,876	24,316,805
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,000,000	12,840,243	06/22/2021	06/22/2051	Interest Rate Swap			75887X-AC-1	Regatta Fundring Ltd--REG11 2018-1A B	1	13,000,000	12,840,243
57629*GIW5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,967,356	06/22/2021	06/22/2051	Interest Rate Swap			41154X-AL-9	Harbor Park CLO, Ltd-HARB 2018-1A C	1	4,000,000	3,967,356
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	13,651,047	(16,159,356)	06/28/2021	06/28/2051	Interest Rate Swap		(29,749,444)	MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN SMB PRIVATE ED LN TR 2015-C LN BOK	2	13,651,047	13,590,088
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,766,212	1,780,458	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	1,766,212	1,780,458
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,422,167	1,423,034	06/28/2021	06/28/2051	Interest Rate Swap			78448P-AD-2	BACKED NT A-3	1	1,422,167	1,423,034
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		37,052,260	37,052,260	06/28/2021	06/28/2051	Interest Rate Swap			500798-MN-6	KREF Lending VII 2018-2 Term Loan	1	37,052,260	37,052,260
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	11,521,340	06/28/2021	06/28/2051	Interest Rate Swap			08179C-AQ-4	Benefit Street Partners--BSP 2017-11A A2R FLOATING	1	11,600,000	11,521,340
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,932,970	1,918,290	06/28/2021	06/28/2051	Interest Rate Swap			00432C-CW-9	ACCESS GROUP INC--SERIES 2005-B CLASS A3	1	1,932,970	1,918,290
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,899,299	9,171,906	06/28/2021	06/28/2051	Interest Rate Swap			28148W-AC-7	EDUCATIONAL FUNDING OF T--SERIES 2011-1 CLASS B	1	8,899,299	9,171,906
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		185,000,000	185,000,000	06/28/2021	06/28/2051	Interest Rate Swap			125032-MM-8	CCLF SPV LLC-Revolving Credit Facility	2	185,000,000	185,000,000
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		27,847,628	27,847,628	06/28/2021	06/28/2051	Interest Rate Swap			03113#-MM-3	AMF Levered II, LLC - Revolver	1	27,847,628	27,847,628
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,138,017	4,880,122	06/28/2021	06/28/2051	Interest Rate Swap			78442G-QA-7	SLM STUDENT LOAN TRUST--SERIES 2005-6 CLASS B	1	5,138,017	4,880,122
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,724,118	1,825,103	06/28/2021	06/28/2051	Interest Rate Swap			38021F-AB-7	GOAL CAPITAL FUNDING TRU--SERIES 2015-1 CLASS B	2	1,724,118	1,825,103
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,728,719	1,746,050	06/28/2021	06/28/2051	Interest Rate Swap			28138J-AB-0	EDUCATIONAL SERVICES OF--SERIES 15-2 CLASS B	1	1,728,719	1,746,050
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,663,001	1,592,169	06/28/2021	06/28/2051	Interest Rate Swap			78442G-GM-2	SLM STUDENT LOAN TRUST 2003-4 LN BXD CTF CL B	2	1,663,001	1,592,169
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,397,015	1,457,262	06/28/2021	06/28/2051	Interest Rate Swap			28090A-AB-5	EDUCATIONAL SERVICES OF--2014-4 SERIES B	1	1,397,015	1,457,262
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,200,000	7,161,552	06/28/2021	06/28/2051	Interest Rate Swap			03767M-AE-8	Apidos CLO--SERIES 18-29A CLASS A1B	1	7,200,000	7,161,552
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,800,000	8,678,965	06/28/2021	06/28/2051	Interest Rate Swap			39729R-AC-2	Greenwood Park CLO Ltd--SERIES 18-1A CLASS B	1	8,800,000	8,678,965

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,500,000	10,395,588	06/28/2021	06/28/2051	Interest Rate Swap			13876J-AE-2	Canyon Capital CLO Ltd-CANVC 2012-1RA B	1	10,500,000	10,395,588
57629*GV7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,966,255	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	4,966,255
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	7,650,000	(12,313,115)	06/28/2021	06/28/2051	Interest Rate Swap		(19,811,199)	281397-AP-4	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A1	1	7,650,000	7,498,084
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,913,641	11,860,440	06/28/2021	06/28/2051	Interest Rate Swap			MXP001-TT-1	AEROVIAS DE MEXICO SA USD TERM LN EDUCATION LOAN ASSET-BAC-SERIES 2003-1 CLASS A2	2	11,913,641	11,860,440
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,336,034	4,263,616	06/28/2021	06/28/2051	Interest Rate Swap			281397-AB-5	MELNET STUDENT LOAN TRUS-SERIES 2005-4 CLASS A4R1	1	4,336,034	4,263,616
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,748,003	3,767,750	06/28/2021	06/28/2051	Interest Rate Swap			64031Q-CK-5	EDLINC STUDENT LOAN FUND-SERIES 2012-1 CLASS B	2	3,748,003	3,767,750
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,458,223	5,468,229	06/28/2021	06/28/2051	Interest Rate Swap			28108Q-AB-0	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A2	1	5,458,223	5,468,229
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,950,000	2,891,418	06/28/2021	06/28/2051	Interest Rate Swap			281397-AQ-2	GOAL CAPITAL FUNDING TR 2010-1 STUDENT LN BKO NT	1	2,950,000	2,891,418
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,321,073	1,321,839	06/28/2021	06/28/2051	Interest Rate Swap			38021E-AA-2	MELNET STUDENT LOAN TRUS-SERIES 2005-4 CLASS A4R2	1	1,321,073	1,321,839
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,472,349	2,935,909	06/28/2021	06/28/2051	Interest Rate Swap			64031Q-CN-1	SLM STUDENT LN TR 2006-5-NOTE CL B	2	2,472,349	2,935,909
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,914,813	9,953,935	06/28/2021	06/28/2051	Interest Rate Swap			83149E-AG-2	Dryden 64 CLO Ltd-DRSLF 2018-64A B	1	9,914,813	9,953,935
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,900,000	13,730,948	06/28/2021	06/28/2051	Interest Rate Swap			26251L-AE-4	NSLT 2013-2A B FLOATING COUPON 1.591500 MATURITY 20520826	1	13,900,000	13,730,948
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,000,000	26,480,213	06/28/2021	06/28/2051	Interest Rate Swap			64033E-AB-2	NORTHSTAR LN-TXB-A-3 ADJUSTABLE COUPON .52500 MATURITY 20420401	1	28,000,000	26,480,213
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,030,795	21,707,700	06/28/2021	06/28/2051	Interest Rate Swap			66704J-AF-5	SLMA 2003-14 B FLOATING COUPON 0.725750 MATURITY 20651025	1	22,030,795	21,707,700
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,829,771	13,355,456	06/28/2021	06/28/2051	Interest Rate Swap			78442G-KP-0	NSLT 2021-1A B FLOATING COUPON MATURITY 20690725	1	13,829,771	13,355,456
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,600,000	13,417,980	06/28/2021	06/28/2051	Interest Rate Swap			64034X-AB-9	NSLT 2020-1A B FLOATING COUPON 1.841500 MATURITY 20680326	1	13,600,000	13,417,980
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,100,000	10,482,925	06/28/2021	06/28/2051	Interest Rate Swap			64034G-AB-6	MELNET STUDENT LOAN TRUS-SERIES 2012-2A CLASS B	1	10,100,000	10,482,925
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,567,386	6,316,207	06/28/2021	06/28/2051	Interest Rate Swap			64031C-AB-8	SLM STUDENT LOAN TRUST-SERIES 2005-5 CLASS B	1	6,567,386	6,316,207
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,137,752	4,066,272	06/28/2021	06/28/2051	Interest Rate Swap			78442G-PS-9	ASSURANT CLO I LTD-ASRNT 2018-1A A	1	4,137,752	4,066,272
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,275,000	16,146,753	06/28/2021	06/28/2051	Interest Rate Swap			04623T-AA-3	QHA Credit Partners XV L-SERIES 17-15A CLASS B	1	16,275,000	16,146,753
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,100,000	12,940,783	06/28/2021	06/28/2051	Interest Rate Swap			67707B-AB-6	CIFC Funding 2018-I Ltd-SERIES 18-1A CLASS B	1	13,100,000	12,940,783
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,350,000	7,264,005	06/28/2021	06/28/2051	Interest Rate Swap			12551R-AC-2	COOK PARK CLO LTD-COOK 2018-1A A2	1	7,350,000	7,264,005
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,000,000	12,881,466	06/28/2021	06/28/2051	Interest Rate Swap			21623P-AC-1	Navient Student Loan Tru-NAVSL 2021-1A B	1	13,000,000	12,881,466
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	4,025,124	06/28/2021	06/28/2051	Interest Rate Swap			63942N-AC-2	KKR CLO 23 Ltd-KKR 23 B	1	4,000,000	4,025,124
57629*GU9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,400,000	8,319,553	06/28/2021	06/28/2051	Interest Rate Swap			48252Y-AE-9	AEROVIAS DE MEXICO SA USD TERM LN SOUTH CAROLINA STUDENT L-SERIES 2014-1 CLASS B	2	8,400,000	8,319,553
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	10,920,838	16,427,301	12/06/2016	12/06/2046	Interest Rate Swap		5,555,231	MXP001-TT-1	SLC STUDENT LOAN TRUST-SERIES 2005-1 CLASS B	1	10,920,838	10,872,070
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,741,828	12,804,679	12/06/2016	12/06/2046	Interest Rate Swap			83715R-AG-7	SLM STUDENT LOAN TRUST-SERIES 2005-8 CLASS B	1	12,741,828	12,804,679
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,611,481	4,697,776	12/06/2016	12/06/2046	Interest Rate Swap			78442Q-AE-1	Cedar Funding IX CLO Ltd-SERIES 18-9A CLASS A2	1	4,611,481	4,697,776
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,975,566	2,910,901	12/06/2016	12/06/2046	Interest Rate Swap			78442G-QT-6	NAVIENT STUDENT LOAN TRU-SERIES 2014-1 CLASS B	1	2,975,566	2,910,901
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,300,000	19,048,193	12/06/2016	12/06/2046	Interest Rate Swap			15033E-AC-2		1	19,300,000	19,048,193
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,645,000	2,677,586	12/06/2016	12/06/2046	Interest Rate Swap			63938E-AE-4		1	2,645,000	2,677,586

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								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*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,107,828	1,997,145	12/06/2016	12/06/2046	Interest Rate Swap				64031A-AJ-5	NELNET STUDENT LOAN TRUS-SERIES 2006-3 CLASS B	1	2,107,828	1,997,145
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,403,333	6,123,297	12/06/2016	12/06/2046	Interest Rate Swap				63939L-AC-1	NAVIENT STUDENT LOAN TRU-SERIES 2015-3 CLASS B	1	6,403,333	6,123,297
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,373,422	3,414,932	12/06/2016	12/06/2046	Interest Rate Swap				64033J-AB-1	NELNET STUDENT LOAN TRUS-SERIES 2014-1A CLASS B	1	3,373,422	3,414,932
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,355,052	2,155,896	12/06/2016	12/06/2046	Interest Rate Swap				194266-AE-2	COLLEGE LOAN CORPORATION-SERIES 2005-2 CLASS B	1	2,355,052	2,155,896
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,232,298	3,310,046	12/06/2016	12/06/2046	Interest Rate Swap				64033N-AB-2	NELNET STUDENT LOAN TRUS-SERIES 2014-5A CLASS B	1	3,232,298	3,310,046
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,800,339	1,767,941	12/06/2016	12/06/2046	Interest Rate Swap				78442G-LJ-3	SLM STUDENT LOAN TRUST-SERIES 2004 - 3 CLASS B	1	1,800,339	1,767,941
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,250,000	3,163,361	12/06/2016	12/06/2046	Interest Rate Swap				64032A-AB-1	NELNET STUDENT LOAN TRUS-SERIES 2012-1A CLASS B	1	3,250,000	3,163,361
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,013,353	3,038,691	12/06/2016	12/06/2046	Interest Rate Swap				64033L-AD-2	NELNET STUDENT LOAN TRUS-SERIES 2014-2A CLASS B	1	3,013,353	3,038,691
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,240,000	3,215,185	12/06/2016	12/06/2046	Interest Rate Swap				64033K-AB-8	NELNET STUDENT LOAN TRUS-SERIES 2014-3A CLASS B	1	3,240,000	3,215,185
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,750,000	14,614,728	12/06/2016	12/06/2046	Interest Rate Swap				03767M-AG-3	Apidos CLO-SERIES 18-29A CLASS A2 Magnetite VIII Ltd-MAGNE 2014-8A	1	14,750,000	14,614,728
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,500,000	4,453,056	12/06/2016	12/06/2046	Interest Rate Swap				55952Y-AT-4	Ares XXXVIII CLO Ltd-SERIES 15-38A CLASS BR	1	4,500,000	4,453,056
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	6,582,576	12/06/2016	12/06/2046	Interest Rate Swap				04015U-AJ-7	KKR CLO 12 Ltd-KKR 12 BR2	1	6,700,000	6,582,576
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	2,978,508	12/06/2016	12/06/2046	Interest Rate Swap				48250R-BN-5	OCF CLO Ltd-SERIES 18-15A CLASS A2	1	3,000,000	2,978,508
57629*DE8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,250,000	14,138,879	12/06/2016	12/06/2046	Interest Rate Swap				67112K-AB-5	ENTERGY MISSISSIPPI INC-SECURED NOTE	1	14,250,000	14,138,879
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	17,647,703	23,819,465	09/15/2017	09/15/2047	Interest Rate Swap		5,867,304		29364N-AS-7	Bain Capital Credit CLO-BCC 2021-1A C	1	17,647,703	17,952,161
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,815,000	9,652,434	09/15/2017	09/15/2047	Interest Rate Swap				05684L-AG-0	RENAISSANCE FINANCE-SR UNSECURED	1	9,815,000	9,652,434
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,158,127	26,558,291	09/15/2017	09/15/2047	Interest Rate Swap				75972Y-AA-9	Flatiron CLO 17 Ltd-FLAT 2017-1A CR	1	26,158,127	26,558,291
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,500,000	9,358,032	09/15/2017	09/15/2047	Interest Rate Swap				33882G-AJ-7	Crestline Denali CLO Ltd-SERIES 2018-1A CLASS C	1	9,500,000	9,358,032
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3,088,086	09/15/2017	09/15/2047	Interest Rate Swap				22615E-AE-0	OH Loan Funding 2013-2 -OHALF 2013-2A CR	1	3,200,000	3,088,086
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	8,000,760	09/15/2017	09/15/2047	Interest Rate Swap				67104L-AG-2	GRIPPEN PARK CLO LTD-SERIES 17-1A CLASS B	1	8,000,000	8,000,760
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,000,000	13,921,348	09/15/2017	09/15/2047	Interest Rate Swap				39862E-AB-0	KREF Lending VII 2018-3 Term Loan	1	14,000,000	13,921,348
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		52,951,816	52,951,816	09/15/2017	09/15/2047	Interest Rate Swap				500798-MO-4	Barings Middle Market CI-BMM 2019-1A A2	1	52,951,816	52,951,816
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,212,967	28,973,311	09/15/2017	09/15/2047	Interest Rate Swap				06761T-AE-2	Long Point Park CLO Ltd-LNGPT 2017-1A A1B	1	28,212,967	28,973,311
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,600,000	23,253,788	09/15/2017	09/15/2047	Interest Rate Swap				542798-AC-7	Neuberger Berman Loan Ad-SERIES 2017-24A CLASS CR	1	23,600,000	23,253,788
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,400,000	5,311,883	09/15/2017	09/15/2047	Interest Rate Swap				64130H-AQ-4	AT&T Inc-SENIOR UNSECURED	2	5,400,000	5,311,883
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,339,149	10,958,009	09/15/2017	09/15/2047	Interest Rate Swap				00206R-GL-0	AIRCATTLE LTD-SENIOR UNSECURED	2	10,339,149	10,958,009
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,153,675	21,255,725	09/15/2017	09/15/2047	Interest Rate Swap				00928Q-AQ-4	Energy Texas Inc-SECURED	1	21,153,675	21,255,725
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,489,502	6,444,177	09/15/2017	09/15/2047	Interest Rate Swap				28365T-AF-1	UNITED AIRLINES 2016-2 C-FIRST LIEN	3	6,489,502	6,444,177
57629*DMO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,678,244	13,796,530	09/15/2017	09/15/2047	Interest Rate Swap				90933J-AA-9	AMGEN INC-SENIOR UNSECURED	2	14,678,244	13,796,530
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	1,511,678	7,787,611	09/15/2017	09/15/2047	Interest Rate Swap		6,234,477		031162-CJ-7	JB HUNT TRANSPRT SVCS-SENIOR UNSECURED NOTE	2	1,511,678	1,553,134
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		175,728	177,972	09/15/2017	09/15/2047	Interest Rate Swap				445658-CD-7		2	175,728	177,972

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								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*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		22,032,464	23,328,030	09/15/2017	09/15/2047	Interest Rate Swap				456866-AM-4	INGERSOLL-RAND CO-DEBENTURE	2	22,032,464	23,328,030
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		16,055,698	15,842,417	09/15/2017	09/15/2047	Interest Rate Swap				664397-AK-2	EVERSOURCE ENERGY-UNSECURED NOTE Kingsland Ltd-SERIES 18-8A CLASS A	2	16,055,698	15,842,417
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		184,900,000	183,279,721	09/15/2017	09/15/2047	Interest Rate Swap				42086P-AC-7	Ballyrock CLO 2019-2 Ltd-SERIES 19-2A CLASS BR	1	184,900,000	183,279,721
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		5,900,000	5,777,310	09/15/2017	09/15/2047	Interest Rate Swap				05875M-AS-1	VALLEY NATIONAL BANCORP-SUBORDINATED NOTE	2	5,900,000	5,777,310
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		6,467,265	6,643,978	09/15/2017	09/15/2047	Interest Rate Swap				919794-AB-3	Arrow Electronics Inc-DEBENTURE	2	6,467,265	6,643,978
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		13,870,013	15,850,607	09/15/2017	09/15/2047	Interest Rate Swap				042735-AK-6	Sixth Street CLO-SIXST 2021-20A C	1	13,870,013	15,850,607
57629*DL2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		3,000,000	2,969,145	09/15/2017	09/15/2047	Interest Rate Swap				83012Q-AE-4	AbbVie Inc-SENIOR UNSECURED NOTE	2	3,000,000	2,969,145
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	9,424,080	15,849,120	09/15/2017	09/15/2047	Interest Rate Swap		6,430,302		00287Y-AL-3	Ascension Health-SENIOR UNSECURED	1	9,424,080	9,418,818
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		1,025,573	962,727	09/15/2017	09/15/2047	Interest Rate Swap				04352E-AA-3	COLONIAL PIPELINE CO-SR UNSECURED DISCOVER FINANCIAL SVS-SENIOR UNSECURED	2	1,025,573	962,727
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		5,174,448	5,245,782	09/15/2017	09/15/2047	Interest Rate Swap				195869-AP-7	Humana Inc-SENIOR UNSECURED NOTE LOM LTD PARTNERSHIP-SERIES 25A CLASS C2	1	5,174,448	5,245,782
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		47,746,692	49,249,597	09/15/2017	09/15/2047	Interest Rate Swap				254709-AM-0	BlackRock Inc-SENIOR UNSECURED NOTE	1	47,746,692	49,249,597
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		8,937,266	8,960,799	09/15/2017	09/15/2047	Interest Rate Swap				444859-BA-9	Steele Creek CLO 2016-1 -SERIES 2016-1A CLASS AR	1	8,937,266	8,960,799
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		2,500,000	2,424,090	09/15/2017	09/15/2047	Interest Rate Swap				50189P-AN-2	FLORIDA POWER & LIGHT CO-SECURED BOND	1	2,500,000	2,424,090
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		5,303,392	5,321,393	09/15/2017	09/15/2047	Interest Rate Swap				09247X-AJ-0	Bain Capital Credit CLO -BCC 2018-1A A2	1	5,303,392	5,321,393
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		66,300,000	65,487,029	09/15/2017	09/15/2047	Interest Rate Swap				858102-AX-4	COX COMMUNICATIONS INC-SENIOR UNSECURED	2	66,300,000	65,487,029
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		47,045,671	49,362,659	09/15/2017	09/15/2047	Interest Rate Swap				341081-FG-7	Penske Truck Leasing Co -SENIOR UNSECURED	2	47,045,671	49,362,659
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		8,800,000	8,758,842	09/15/2017	09/15/2047	Interest Rate Swap				05683L-AC-0	Xcel Energy Inc-SENIOR UNSECURED Babson CLO Ltd 2013-I-SERIES 2013-IS CLASS BR	1	8,800,000	8,758,842
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		11,650,102	11,615,700	09/15/2017	09/15/2047	Interest Rate Swap				224044-CG-0	AERCAP IRELAND CAPITAL D-SENIOR UNSECURED	2	11,650,102	11,615,700
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,285,717	15,520,104	09/15/2017	09/15/2047	Interest Rate Swap				709599-AZ-7	GLENCORE FUNDING LLC-SR UNSECURED	2	15,285,717	15,520,104
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		20,369,558	20,849,924	09/15/2017	09/15/2047	Interest Rate Swap				98389B-AV-2	Coca-Cola Co/The-SENIOR UNSECURED	1	20,369,558	20,849,924
57629*DP3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		1,995,000	1,989,875	09/15/2017	09/15/2047	Interest Rate Swap				06760E-AC-0	Bon Secours Mercy Health-SECURED O'REILLY AUTOMOTIVE INC-SENIOR UNSECURED	2	1,995,000	1,989,875
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	250,000,000	16,899,919	22,407,101	09/15/2017	09/15/2047	Interest Rate Swap		5,989,695		00774M-AB-1	SCHLUMBERGER HLDGS CORP-SR UNSECURED	2	16,899,919	16,417,406
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		18,420,538	18,587,786	09/15/2017	09/15/2047	Interest Rate Swap				378272-AL-2	Reckitt Benckiser Treasu-SENIOR UNSECURED	1	18,420,538	18,587,786
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		50,426,920	43,571,953	09/15/2017	09/15/2047	Interest Rate Swap				191216-CY-4	ISRAEL ELECTRIC CORP LTD-SECURED NOTE	2	50,426,920	43,571,953
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		16,471,252	16,205,439	09/15/2017	09/15/2047	Interest Rate Swap				09778P-AA-3	DTE Electric Co-SECURED	1	16,471,252	16,205,439
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		8,891,554	9,003,981	09/15/2017	09/15/2047	Interest Rate Swap				67103H-AF-4	INTEL CORP-SENIOR UNSECURED NOTE	1	8,891,554	9,003,981
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		1,617,280	1,649,960	09/15/2017	09/15/2047	Interest Rate Swap				806851-AG-6	SCHLUMBERGER HLDGS CORP-SR UNSECURED	2	1,617,280	1,649,960
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		5,479,244	5,571,214	09/15/2017	09/15/2047	Interest Rate Swap				75625Q-AD-1	Reckitt Benckiser Treasu-SENIOR UNSECURED	1	5,479,244	5,571,214
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		21,024,639	21,770,154	09/15/2017	09/15/2047	Interest Rate Swap				465077-AK-1	ISRAEL ELECTRIC CORP LTD-SECURED NOTE	2	21,024,639	21,770,154
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,792,502	16,018,777	09/15/2017	09/15/2047	Interest Rate Swap				23338V-AE-6	DTE Electric Co-SECURED	1	15,792,502	16,018,777
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		70,926,214	75,865,539	09/15/2017	09/15/2047	Interest Rate Swap				458140-AK-6	INTEL CORP-SENIOR UNSECURED NOTE	1	70,926,214	75,865,539

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								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*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		23,203,796	23,821,372	09/15/2017	09/15/2047	Interest Rate Swap				11271L-AC-6	Brookfield Finance Inc-SENIOR UNSECURED	1	23,203,796	23,821,372
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		682,175	824,381	09/15/2017	09/15/2047	Interest Rate Swap				40728T-AA-1	HAMILTON COLLEGE-UNSECURED	1	682,175	824,381
57629*DN8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		1,919,180	1,963,880	09/15/2017	09/15/2047	Interest Rate Swap				756250-AE-9	RECKITT BENCKISER TREASURY-SENIOR UNSECURED	1	1,919,180	1,963,880
Awaiting PPN	Sovereign Bond of Brazil	ZZ	5,000,000	10,679,044	10,420,321	12/20/2021	06/20/2027	5 Yr Credit Default Swap	(271,050)	(255,460)		912810-RP-5	US TREASURY N/B-NOTE	1	10,679,044	10,675,781
Awaiting PPN	Sovereign Bond of Mexico	ZZ	20,000,000	24,798,072	25,666,644	03/21/2022	06/20/2027	5 Yr Credit Default Swap	(72,034)	32,984		912833-LL-2	US TREASURY STRIP COUPON RECEIPT	1	24,798,072	25,633,660
Awaiting PPN	Sovereign Bond of Columbia	ZZ	30,000,000	33,822,609	36,414,927	12/20/2021	06/20/2027	5 Yr Credit Default Swap	(1,158,025)	(1,292,106)		912810-RV-2	US TREASURY N/B-UNSECURED	1	34,980,634	37,707,033
Awaiting PPN	Sovereign Bond of India	ZZ	40,000,000	31,088,114	33,713,135	03/21/2022	06/20/2027	5 Yr Credit Default Swap	105,267	315,477		912810-RV-2	US TREASURY N/B-UNSECURED	1	30,982,847	33,397,658
Awaiting PPN	Sovereign Bond of India	ZZ		14,893,588	15,794,532	03/21/2022	06/20/2027	5 Yr Credit Default Swap				912810-RU-4	US TREASURY N/B-UNSECURED	1	14,893,588	15,794,532
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1	200,000,000	55,855,093	17,673,205	11/07/2018	11/07/2048	Interest Rate Swap		(42,794,844)		882508-BD-5	Texas Instruments Inc-SENIOR UNSECURED	1	55,855,093	60,468,049
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1		48,995,097	51,012,392	11/07/2018	11/07/2048	Interest Rate Swap				745332-CG-9	PUGET SOUND ENERGY INC-SECURED	1	48,995,097	51,012,392
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1		48,664,685	52,589,422	11/07/2018	11/07/2048	Interest Rate Swap				81373P-AA-1	Securian Financial Group-SENIOR UNSECURED	1	48,664,685	52,589,422
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1		54,230,486	56,706,187	11/07/2018	11/07/2048	Interest Rate Swap				92826C-AF-9	VISA INC-SR UNSECURED	1	54,230,486	56,706,187
57629*DX6	Evergreen Basket of Floating Rate Corporate Bonds	1		37,161,537	42,743,416	11/07/2018	11/07/2048	Interest Rate Swap				670346-AH-8	NUCOR CORP-SENIOR UNSECURED NOTE	1	37,161,537	42,743,416
57629*DIW8	Evergreen Basket of Floating Rate Corporate Bonds	1	300,000,000	45,542,125	(13,432,273)	11/08/2018	11/08/2048	Interest Rate Swap		(63,339,185)		12572Q-AH-8	CME Group Inc-SENIOR UNSECURED	1	45,542,125	49,906,912
57629*DIW8	Evergreen Basket of Floating Rate Corporate Bonds	1		51,156,934	51,930,083	11/08/2018	11/08/2048	Interest Rate Swap				00440E-AW-7	ACE INA HOLDINGS-SR UNSECURED	1	51,156,934	51,930,083
57629*DIW8	Evergreen Basket of Floating Rate Corporate Bonds	1		1,012,919	1,062,352	11/08/2018	11/08/2048	Interest Rate Swap				30231G-AW-2	EXXON MOBIL CORPORATION-SR UNSECURED	1	1,012,919	1,062,352
57629*DIW8	Evergreen Basket of Floating Rate Corporate Bonds	1		58,015,966	62,639,274	11/08/2018	11/08/2048	Interest Rate Swap				037833-BX-7	APPLE INC-SENIOR UNSECURED	1	58,015,966	62,639,274
57629*DIW8	Evergreen Basket of Floating Rate Corporate Bonds	1		56,229,275	56,832,682	11/08/2018	11/08/2048	Interest Rate Swap				91324P-CR-1	UNITEDHEALTH GROUP INC-SR UNSECURED	1	56,229,275	56,832,682
57629*DIW8	Evergreen Basket of Floating Rate Corporate Bonds	1		76,613,351	77,406,633	11/08/2018	11/08/2048	Interest Rate Swap				023135-AQ-9	AMAZON.COM INC-SR UNSECURED	1	76,613,351	77,406,633
57629*DIW8	Evergreen Basket of Floating Rate Corporate Bonds	1		11,322,343	12,217,704	11/08/2018	11/08/2048	Interest Rate Swap				438516-BS-4	Honeywell International -SENIOR UNSECURED	1	11,322,343	12,217,704
57629*DIW8	Evergreen Basket of Floating Rate Corporate Bonds	1		10,000,000	9,907,950	11/08/2018	11/08/2048	Interest Rate Swap				12511A-AC-8	CBAM Ltd-CBAM 2020-13A B1	1	10,000,000	9,907,950
57629*DIW8	Evergreen Basket of Floating Rate Corporate Bonds	1		13,300,000	13,235,774	11/08/2018	11/08/2048	Interest Rate Swap				75888F-AE-5	Regatta XIII Funding LLC-SERIES 18-2A CLASS A2	1	13,300,000	13,235,774
57629*DIW8	Evergreen Basket of Floating Rate Corporate Bonds	1		18,147,483	16,057,476	11/08/2018	11/08/2048	Interest Rate Swap				037833-DW-7	APPLE INC FIXED COUPON 2.650000 MATURITY 20500511	1	18,147,483	16,057,476
57629*DIW8	Evergreen Basket of Floating Rate Corporate Bonds	1		12,490,861	12,472,925	11/08/2018	11/08/2048	Interest Rate Swap				55818R-BC-9	Madison Park Funding XIV-MIDPK 2014-14A CRR	1	12,490,861	12,472,925
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1	160,000,000	37,923,863	2,880,675	11/08/2018	11/08/2048	Interest Rate Swap		(33,975,368)		575634-AT-7	MASSACHUSETTS ELECTRIC-SENIOR UNSECURED	2	37,923,863	36,856,043
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		35,431,582	34,833,596	11/08/2018	11/08/2048	Interest Rate Swap				45138L-BD-4	IDAHO POWER CORP-SECURED NOTE	1	35,431,582	34,833,596
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		29,323,662	29,917,592	11/08/2018	11/08/2048	Interest Rate Swap				28246Q-AB-1	Empresa de Transporte de-SENIOR UNSECURED	1	29,323,662	29,917,592
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		27,759,584	29,749,724	11/08/2018	11/08/2048	Interest Rate Swap				771196-BH-4	ROCHE HOLDING INC-SENIOR UNSECURED NOTE	1	27,759,584	29,749,724
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		30,723,056	32,081,318	11/08/2018	11/08/2048	Interest Rate Swap				437076-BH-4	Home Depot Inc/The-SENIOR UNSECURED	1	30,723,056	32,081,318
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		24,641,666	26,714,485	11/08/2018	11/08/2048	Interest Rate Swap				578454-AD-2	MAYO CLINIC-UNSECURED	1	24,641,666	26,714,485
57629*DQ1	Evergreen Basket of Floating Rate Corporate Bonds	1		17,576,025	16,708,749	11/08/2018	11/08/2048	Interest Rate Swap				571676-AH-8	Mars Inc-SENIOR UNSECURED	1	17,576,025	16,708,749
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1	160,000,000	36,816,014	15,292,018	12/10/2018	12/10/2048	Interest Rate Swap		(23,461,760)		828807-CZ-8	SIMON PROPERTY GROUP LP-SENIOR UNSECURED	1	36,816,014	38,753,778
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1		32,890,154	35,830,737	12/10/2018	12/10/2048	Interest Rate Swap				12189L-BB-6	BURLINGTON NORTH SANTA FE-SENIOR UNSECURED	1	32,890,154	35,830,737
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1		34,004,738	35,368,582	12/10/2018	12/10/2048	Interest Rate Swap				391382-AB-4	GREAT-WEST LIFE CO FINANC-SENIOR UNSECURED	1	34,004,738	35,368,582

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1		30,540,176	32,032,217	12/10/2018	12/10/2048	Interest Rate Swap			455434-BR-0	INDIANAPOLIS PWR & LIGHT-SECURED BOND	1	30,540,176	32,032,217
57629*DU2	Evergreen Basket of Floating Rate Corporate Bonds	1		54,150,751	60,401,289	12/10/2018	12/10/2048	Interest Rate Swap			002824-BH-2	ABBOTT LABORATORIES-SENIOR UNSECURED	1	54,150,751	60,401,289
57629*EP2	Evergreen Basket of Floating Rate Corporate Bonds	1	165,000,000	60,407,994	39,813,872	02/04/2019	02/04/2049	Interest Rate Swap		(19,112,178)	68389X-AM-7	ORACLE CORP-SENIOR UNSECURED NOTE	2	60,407,994	58,926,050
57629*EP2	Evergreen Basket of Floating Rate Corporate Bonds	1		63,287,950	66,053,797	02/04/2019	02/04/2049	Interest Rate Swap			149123-CB-5	Caterpillar Inc-SENIOR UNSECURED BOND	1	63,287,950	66,053,797
57629*EP2	Evergreen Basket of Floating Rate Corporate Bonds	1		72,187,802	79,174,975	02/04/2019	02/04/2049	Interest Rate Swap			377372-AE-7	GLAXOSMITHKLINE CAP INC-SR UNSECURED	1	72,187,802	79,174,975
57629*EP2	Evergreen Basket of Floating Rate Corporate Bonds	1		42,991,791	42,472,953	02/04/2019	02/04/2049	Interest Rate Swap			983024-AN-0	Wyeth LLC-NOTE	1	42,991,791	42,472,953
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	255,154,891	56,933,509	39,322,157	07/29/2021	07/29/2022	TRS Bond Index		(27,323,027)	539830-AW-9	Lockheed Martin Corp-SENIOR UNSECURED NOTE	1	56,933,509	66,645,184
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,495,681	1,509,769	07/29/2021	07/29/2022	TRS Bond Index			485134-BN-9	KANSAS CITY POWER & LT-SENIOR UNSECURED NOTE	1	1,495,681	1,509,769
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,999,270	14,473,874	07/29/2021	07/29/2022	TRS Bond Index			521070-AJ-4	Lazard Group LLC-SENIOR UNSECURED	2	13,999,270	14,473,874
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,570,757	14,918,828	07/29/2021	07/29/2022	TRS Bond Index			767201-AD-8	RIO TINTO FIN USA LTD-SENIOR UNSECURED NOTE	1	13,570,757	14,918,828
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,377,759	1,483,584	07/29/2021	07/29/2022	TRS Bond Index			12189L-AW-1	BURLINGTN NORTH SANTA FE-SENIOR UNSECURED	1	1,377,759	1,483,584
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		15,630,343	15,209,949	07/29/2021	07/29/2022	TRS Bond Index			03076C-AH-9	Ameriprise Financial Inc-SENIOR UNSECURED	1	15,630,343	15,209,949
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,470,276	13,472,469	07/29/2021	07/29/2022	TRS Bond Index			92928Q-AE-8	VEA Finance LLC-SENIOR UNSECURED	2	13,470,276	13,472,469
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,802,526	8,975,302	07/29/2021	07/29/2022	TRS Bond Index			373298-CF-3	GEORGIA-PACIFIC LLC-SENIOR UNSECURED NOTE	1	8,802,526	8,975,302
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,249,801	8,375,635	07/29/2021	07/29/2022	TRS Bond Index			45866F-AA-2	INTERCONTINENTALEXCHANGE-SENIOR UNSECURED NOTE	1	8,249,801	8,375,635
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,500,000	13,499,960	07/29/2021	07/29/2022	TRS Bond Index			03329A-AE-5	Anchorage Capital CLO Lt-SERIES 2014-SRA CLASS B	1	13,500,000	13,499,960
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,000,000	9,875,070	07/29/2021	07/29/2022	TRS Bond Index			87246M-AU-6	TICP CLO VI 2016-2 Ltd-TICP 2016-6A BR2	1	10,000,000	9,875,070
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,000,000	9,751,750	07/29/2021	07/29/2022	TRS Bond Index			12563Y-AC-3	CIFC Funding 2021-I1-CIFC 2021-2A B	1	10,000,000	9,751,750
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,151,494	5,040,549	07/29/2021	07/29/2022	TRS Bond Index			020002-AZ-4	ALLSTATE CORP-SR UNSECURED	1	5,151,494	5,040,549
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		259,287	254,353	07/29/2021	07/29/2022	TRS Bond Index			12189L-AQ-4	Burlington Northern Sant-SENIOR UNSECURED	1	259,287	254,353
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		26,313,046	27,938,130	07/29/2021	07/29/2022	TRS Bond Index			448814-EJ-8	HYDRO-QUEBEC-NOTE	1	26,313,046	27,938,130
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		60,000,000	59,432,400	07/29/2021	07/29/2022	TRS Bond Index			67332F-AD-5	RRPF Engine Leasing Ltd Senior Secured	2	60,000,000	59,432,400
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		12,500,000	12,389,700	07/29/2021	07/29/2022	TRS Bond Index			67115L-AC-8	Oak Hill Credit Partners-OAKC 2021-16A B	1	12,500,000	12,389,700
57629*GT2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	282,968,750	4,759,238	(3,679,789)	06/08/2021	06/08/2022	TRS Bond Index		(8,515,074)	57174B-AZ-5	Marsh & McLennan Cos Inc-SR UNSECURED	2	4,759,238	4,835,285
57629*GT2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,537,680	5,656,143	06/08/2021	06/08/2022	TRS Bond Index			69353R-EQ-7	PNC Bank NA-SENIOR UNSECURED	1	5,537,680	5,656,143
57629*GT2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,550,000	10,536,338	06/08/2021	06/08/2022	TRS Bond Index			74983A-AC-7	RR 19 Ltd-RRAM 2021-19A A2	1	10,550,000	10,536,338
57629*GT2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,365,307	17,673,756	06/08/2021	06/08/2022	TRS Bond Index			521070-AG-0	LAZARD GROUP LLC-SENIOR UNSECURED	2	17,365,307	17,673,756
57629*GT2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,169,656	17,556,432	06/08/2021	06/08/2022	TRS Bond Index			780082-AD-5	Royal Bank of Canada-SUBORDINATED	1	17,169,656	17,556,432
57629*GT2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,762,528	18,933,500	06/08/2021	06/08/2022	TRS Bond Index			00830Y-AB-7	Africa Finance Corp-SENIOR UNSECURED	1	18,762,528	18,933,500
57629*GT2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,631,400	14,951,795	06/08/2021	06/08/2022	TRS Bond Index			74340X-BH-3	Prologis LP-SENIOR UNSECURED	1	14,631,400	14,951,795
57629*GT2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,000,000	13,721,876	06/08/2021	06/08/2022	TRS Bond Index			67582R-AC-7	Wells Fargo-OCT53 2021-1A B	1	14,000,000	13,721,876

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*GT2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		29,012,652	31,466,708	06/08/2021	06/08/2022	TRS Bond Index			911312-AJ-5	UNITED PARCEL SERVICE TN-SENIOR UNSECURED NOTE	1	29,012,652	31,466,708
57629*GT2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	6,969,974	06/08/2021	06/08/2022	TRS Bond Index			06654D-AB-3	Banner Health-UNSECURED	1	7,500,000	6,969,974
57629*GT2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,047,240	3,038,631	06/08/2021	06/08/2022	TRS Bond Index			06051G-GA-1	BANK OF AMERICA CORP-SENIOR UNSECURED	1	3,047,240	3,038,631
57629*GT2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		136,412,335	136,412,335	06/08/2021	06/08/2022	TRS Bond Index			57542Z-A7-2	MM Investment Holding Revolver Floating Line	2	136,412,335	136,412,335
57629*GT2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,759,895	06/08/2021	06/08/2022	TRS Bond Index			67102Q-AZ-1	QHA Credit Partners VII -SERIES 2012-7A CLASS BR3	1	15,000,000	14,759,895
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	3,421,064	(586,262)	08/01/2019	08/01/2049	Interest Rate Swap		(4,088,189)	207597-EJ-0	Connecticut Light & Powe-SECURED	1	3,421,064	3,501,927
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,593,036	1,578,896	08/01/2019	08/01/2049	Interest Rate Swap			771196-BK-7	ROCHE HOLDING INC-SR UNSECURED	1	1,593,036	1,578,896
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,559,992	10,226,556	08/01/2019	08/01/2049	Interest Rate Swap			007589-AE-4	Advocate Health & Hospit-UNSECURED	1	11,559,992	10,226,556
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,341,892	3,489,443	08/01/2019	08/01/2049	Interest Rate Swap			78409V-AM-6	S&P Global Inc-SENIOR UNSECURED	1	3,341,892	3,489,443
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,954,555	11,447,611	08/01/2019	08/01/2049	Interest Rate Swap			67080L-AA-3	Nuveen LLC-SENIOR UNSECURED	1	11,954,555	11,447,611
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		204,386	195,870	08/01/2019	08/01/2049	Interest Rate Swap			02377A-AA-6	AMER AIRLN 14-1 A PTT-SECURED NOTE	3	204,386	195,870
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,766,830	10,279,055	08/01/2019	08/01/2049	Interest Rate Swap			12572Q-AJ-4	CME Group Inc-SENIOR UNSECURED	1	10,766,830	10,279,055
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,685,914	2,701,923	08/01/2019	08/01/2049	Interest Rate Swap			133131-AT-9	CAMDEN PROPERTY TRUST-SENIOR UNSECURED NOTE REID	1	2,685,914	2,701,923
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,363,049	9,951,793	08/01/2019	08/01/2049	Interest Rate Swap			828807-DE-4	Simon Property Group LP-SENIOR UNSECURED	1	10,363,049	9,951,793
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,132,891	11,861,461	08/01/2019	08/01/2049	Interest Rate Swap			039483-AN-2	Archer-Daniels-Midland C-NOTE	1	10,132,891	11,861,461
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,593,558	3,665,818	08/01/2019	08/01/2049	Interest Rate Swap			369550-BG-2	General Dynamics Corp-SENIOR UNSECURED	1	3,593,558	3,665,818
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,886,950	08/01/2019	08/01/2049	Interest Rate Swap			13876L-AL-1	CANVC 2020-1A BR FLOATING COUPON MATURITY 20340715	1	10,000,000	9,886,950
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		125,052	125,565	08/01/2019	08/01/2049	Interest Rate Swap			46625H-KC-3	JPMorgan Chase & Co-SR UNSECURED	1	125,052	125,565
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,677,173	5,729,961	08/01/2019	08/01/2049	Interest Rate Swap			29364W-AM-0	ENTERGY LOUISIANA LLC 1ST MTD BD	1	5,677,173	5,729,961
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,968,049	2,936,018	08/01/2019	08/01/2049	Interest Rate Swap			48730P-AC-4	KEENAN DEV ASSOCS TENN LLC LEASE REV BD 2005	1	2,968,049	2,936,018
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,475,000	16,345,226	08/01/2019	08/01/2049	Interest Rate Swap			06760G-AA-9	Barings CLO Ltd 2018-2 -SERIES 18-1A CLASS A1	1	16,475,000	16,345,226
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,200,000	16,099,398	08/01/2019	08/01/2049	Interest Rate Swap			06760J-AE-5	Barings CLO Ltd 2018-11-SERIES 2018-2A CLAS A1B	1	16,200,000	16,099,398
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,000,000	15,898,896	08/01/2019	08/01/2049	Interest Rate Swap			06760X-AC-8	BARINGS CLO LTD 2018-IV-SERIES 18-4A CLASS A2	1	16,000,000	15,898,896
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,207,934	23,429,244	08/01/2019	08/01/2049	Interest Rate Swap			00830Y-AC-5	Africa Finance Corp-SENIOR UNSECURED	1	23,207,934	23,429,244
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		38,220,875	41,570,501	08/01/2019	08/01/2049	Interest Rate Swap			039483-BM-3	ARCHER-DANIELS-MIDLAND C-SENIOR UNSECURED	1	38,220,875	41,570,501
57629*EQ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		54,100,000	53,909,568	08/01/2019	08/01/2049	Interest Rate Swap			67104L-AE-7	QHA Loan Funding 2013-2 -QHAF 2013-2A AR	1	54,100,000	53,909,568
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	10,800,000	8,127,758	08/01/2019	08/01/2049	Interest Rate Swap		(2,499,442)	94949J-AC-9	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A2	1	10,800,000	10,627,200
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		42,900,000	42,645,560	08/01/2019	08/01/2049	Interest Rate Swap			67115L-AA-2	Oak Hill Credit Partners-OAKC 2021-16A A	1	42,900,000	42,645,560
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,995,397	6,107,320	08/01/2019	08/01/2049	Interest Rate Swap			448814-CP-6	HYDRO-QUEBEC-DEBENTURE	1	4,995,397	6,107,320
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,615,428	3,750,962	08/01/2019	08/01/2049	Interest Rate Swap			002824-BM-1	ABBOTT LABORATORIES-SENIOR UNSECURED	1	3,615,428	3,750,962
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,316,237	4,320,622	08/01/2019	08/01/2049	Interest Rate Swap			44107H-AC-6	NY Society for Relief of-SECURED	1	4,316,237	4,320,622

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								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*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		60,000,000	59,339,460	08/01/2019	08/01/2049	Interest Rate Swap				83614X-AQ-4	Sound Point GLO XXVI Ltd-SNDPT 2020-1A AR	1	60,000,000	59,339,460
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,753,720	08/01/2019	08/01/2049	Interest Rate Swap				67707C-AS-7	Oak Hill Credit Partners-OAKC 2014-10RA BR	1	20,000,000	19,753,720
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,425,000	3,384,417	08/01/2019	08/01/2049	Interest Rate Swap				08180X-AQ-5	Benefit Street Partners -BSP 2015-8A A1BR	1	3,425,000	3,384,417
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,600,000	5,449,069	08/01/2019	08/01/2049	Interest Rate Swap				40437W-AS-7	HPS Loan Management 14-2-HLM 14A-19 BR	1	5,600,000	5,449,069
57629*ET4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		253,939	250,260	08/01/2019	08/01/2049	Interest Rate Swap				341081-FJ-1	FLORIDA POWER & LIGHT CO-SECURED INTERCONTINENTALEXCHANGE-SENIOR UNSECURED	1	253,939	250,260
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	2,119,708	(1,940,815)	08/01/2019	08/01/2049	Interest Rate Swap		(4,088,189)		45866F-AD-6	INTERCONTINENTALEXCHANGE-SENIOR UNSECURED	1	2,119,708	2,147,374
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,546,458	8,754,568	08/01/2019	08/01/2049	Interest Rate Swap				64952W-CX-9	New York Life Global Fun-SECURED Virginia Electric & Powe-SENIOR UNSECURED	1	8,546,458	8,754,568
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,175,599	9,414,784	08/01/2019	08/01/2049	Interest Rate Swap				927804-FZ-2	Magna International Inc-SR UNSECURED	2	9,175,599	9,414,784
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,548,314	7,747,607	08/01/2019	08/01/2049	Interest Rate Swap				558222-AR-5	State Street Corp-SUBORDINATED NOTE UNSECURED	1	7,548,314	7,747,607
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		199,954	201,705	08/01/2019	08/01/2049	Interest Rate Swap				857477-AL-7	STUDENT LOAN MKTG ASSOC-ZERO CPN BND	1	199,954	201,705
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,142,328	11,433,462	08/01/2019	08/01/2049	Interest Rate Swap				863871-AM-1	US Bancorp-SENIOR UNSECURED Old National Bancorp/IN-SENIOR UNSECURED NOTE	2	11,142,328	11,433,462
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,171,163	3,241,870	08/01/2019	08/01/2049	Interest Rate Swap				91159H-HR-4	Costco Wholesale Corp-SENIOR UNSECURED	1	3,171,163	3,241,870
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,375,000	6,474,097	08/01/2019	08/01/2049	Interest Rate Swap				680033-AC-1	MICROSOFT CORP-SR UNSECURED	1	6,375,000	6,474,097
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,340,166	2,420,572	08/01/2019	08/01/2049	Interest Rate Swap				22160K-AM-7	Microsoft Corp-SENIOR UNSECURED	1	2,340,166	2,420,572
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,386,845	24,172,985	08/01/2019	08/01/2049	Interest Rate Swap				594918-BE-3	Parker-Hannifin Corp-NOTE	1	24,386,845	24,172,985
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,866,051	10,497,404	08/01/2019	08/01/2049	Interest Rate Swap				594918-CA-0	AEP TEXAS CENTRAL CO-SR UNSECURED	1	11,866,051	10,497,404
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,458,912	4,489,126	08/01/2019	08/01/2049	Interest Rate Swap				70109H-AK-1	HYDRO-QUEBEC-DEBENTURE	2	4,458,912	4,489,126
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,869,550	7,980,567	08/01/2019	08/01/2049	Interest Rate Swap				0010EP-AN-8	MM Investment Holding Revolver Fixed Line	2	7,869,550	7,980,567
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,009,031	7,195,414	08/01/2019	08/01/2049	Interest Rate Swap				448814-CS-0	VISA INC-SR UNSECURED Intercontinental Exchang-SENIOR UNSECURED	1	7,009,031	7,195,414
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		67,999,998	68,000,000	08/01/2019	08/01/2049	Interest Rate Swap				57542Z-AS-8	Wells Fargo & Co-SR UNSECURED GLAXOSMITHKLINE CAP LTD-SR UNSECURED	2	67,999,998	68,000,000
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,039,457	1,041,742	08/01/2019	08/01/2049	Interest Rate Swap				92826C-AD-4	JOHNS HOPKINS HEALTH SYS-SENIOR UNSECURED NOTE	1	1,039,457	1,041,742
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,217,961	2,303,234	08/01/2019	08/01/2049	Interest Rate Swap				45866F-AF-1	BOC Aviation Ltd-SENIOR UNSECURED Camden Property Trust-SENIOR UNSECURED	1	2,217,961	2,303,234
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,491,698	7,602,688	08/01/2019	08/01/2049	Interest Rate Swap				94974B-GH-7	USTA National Tennis Cen Senior Secured	2	7,491,698	7,602,688
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,298,344	7,302,212	08/01/2019	08/01/2049	Interest Rate Swap				377373-AD-7	EAIV Delta MSN 15200	1	7,298,344	7,302,212
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,892,496	1,909,676	08/01/2019	08/01/2049	Interest Rate Swap				478111-AB-3	HEB Grocery Co. L.P. Senior Note Ser	1	1,892,496	1,909,676
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,421,313	3,399,244	08/01/2019	08/01/2049	Interest Rate Swap				09681L-AJ-9	EAIV Delta MSN 15187	1	3,421,313	3,399,244
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,896,317	5,097,627	08/01/2019	08/01/2049	Interest Rate Swap				133131-AW-2		1	4,896,317	5,097,627
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,122,968	2,130,706	08/01/2019	08/01/2049	Interest Rate Swap				903638-AA-8		1	2,122,968	2,130,706
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,438,666	1,394,122	08/01/2019	08/01/2049	Interest Rate Swap				247358-FG-4		1	1,438,666	1,394,122
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	3,084,930	08/01/2019	08/01/2049	Interest Rate Swap				42251F-AM-6		1	3,000,000	3,084,930
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,643,284	1,602,753	08/01/2019	08/01/2049	Interest Rate Swap				247358-EE-0		1	1,643,284	1,602,753

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,638,421	1,598,009	08/01/2019	08/01/2049	Interest Rate Swap			247358-MT-8	EAIV Delta MSN 15186	1	1,638,421	1,598,009
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,659,974	13,954,387	08/01/2019	08/01/2049	Interest Rate Swap			16876B-AB-8	Children's Hospital Corp-SENIOR UNSECURED	1	16,659,974	13,954,387
57629*EX5	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,243,876	30,535,895	08/01/2019	08/01/2049	Interest Rate Swap			00401M-AB-2	ABU DHABI CRUDE OIL PIPE-SECURED Palmer Square CLO 2014-1-SERIES	1	28,243,876	30,535,895
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	150,000,000	14,811,852	(603,738)	08/30/2019	08/30/2034	Interest Rate Swap		(15,288,890)	69688X-AU-5	2014-1A CLASS A2RR	1	14,811,852	14,685,152
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		2,225,484	2,376,154	08/30/2019	08/30/2034	Interest Rate Swap			281378-AB-5	EDUCATIONAL SERVICES OF -SERIES 2015-1 CLASS B	1	2,225,484	2,376,154
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		2,356,330	2,342,633	08/30/2019	08/30/2034	Interest Rate Swap			281377-AB-9	EDUCATIONAL SERVICES OF -SERIES 2014-2 CLASS B	1	2,356,330	2,342,633
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		981,903	913,857	08/30/2019	08/30/2034	Interest Rate Swap			19458L-BD-1	2005-A CLASS B	1	981,903	913,857
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		17,201,651	17,088,372	08/30/2019	08/30/2034	Interest Rate Swap			03666H-AA-9	Antares Holdings LP-SENIOR UNSECURED	2	17,201,651	17,088,372
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		4,196,276	4,200,355	08/30/2019	08/30/2034	Interest Rate Swap			445658-CE-5	JB HUNT TRANSPRT SVCS-SR UNSECURED	2	4,196,276	4,200,355
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		12,226,198	12,264,231	08/30/2019	08/30/2034	Interest Rate Swap			708696-BY-4	Pennsylvania Electric Co-SENIOR UNSECURED	2	12,226,198	12,264,231
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		23,950,485	24,925,343	08/30/2019	08/30/2034	Interest Rate Swap			806851-AK-7	Schlumberger Holdings Co-SENIOR UNSECURED	2	23,950,485	24,925,343
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		20,601,682	20,946,157	08/30/2019	08/30/2034	Interest Rate Swap			10510K-AC-1	BRAMBLES USA INC-SR UNSECURED HONEYWELL INTERNATIONAL -	2	20,601,682	20,946,157
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		32,521,284	34,565,096	08/30/2019	08/30/2034	Interest Rate Swap			438516-BB-1	SENIORUNSECURED NOTE HONEYWELL INTERNATIONAL -SENIOR	1	32,521,284	34,565,096
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		25,063,656	25,976,223	08/30/2019	08/30/2034	Interest Rate Swap			438516-AT-3	NOTE ANCHORAGE CAPITAL CLO 1--ANCHC	1	25,063,656	25,976,223
57629*ER8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,386,361	15,323,542	08/30/2019	08/30/2034	Interest Rate Swap			03328Y-AA-2	2018-1RA A1	1	15,386,361	15,323,542
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	200,000,000	19,723,400	(8,733,117)	08/30/2019	08/30/2039	Interest Rate Swap		(25,910,243)	683304-AY-3	PECO Energy Co-SECURED MCCORMICK & CO INC/MID-SENIOR	1	19,723,400	17,177,126
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,916,585	16,615,917	08/30/2019	08/30/2039	Interest Rate Swap			579780-AN-7	UNSECURED United Airlines 2019-2 C-FIRST LIEN	2	15,916,585	16,615,917
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		18,932,919	17,013,263	08/30/2019	08/30/2039	Interest Rate Swap			90932K-AA-7	CROWN CASTLE INTL CORP-SENIOR UNSECURED	3	18,932,919	17,013,263
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		14,330,660	14,562,945	08/30/2019	08/30/2039	Interest Rate Swap			22822V-AE-1	GLENCORE FUNDING LLC-SENIOR UNSECURED NOTE	2	14,330,660	14,562,945
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		29,225,781	29,697,375	08/30/2019	08/30/2039	Interest Rate Swap			378272-AF-5	Aviation Capital Group L-SENIOR UNSECURED	2	29,225,781	29,697,375
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		26,286,609	26,099,595	08/30/2019	08/30/2039	Interest Rate Swap			05369A-AA-9	Mettler-Toledo Internati Senior Note Ser	2	26,286,609	26,099,595
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		45,350,000	46,273,235	08/30/2019	08/30/2039	Interest Rate Swap			592688-B8-3	Elmwood CLO I Ltd-ELM11 2019-1A BR	2	45,350,000	46,273,235
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,000,000	9,969,650	08/30/2019	08/30/2039	Interest Rate Swap			290015-AN-6	Keyne CLO 9 Ltd-SERIES 20-9A CLASS B1	1	10,000,000	9,969,650
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		7,850,000	7,810,970	08/30/2019	08/30/2039	Interest Rate Swap			48661Q-AE-1	ARES LI CLO Ltd-ARES 2019-51A A1R C1FC Funding 2018-11 Ltd-C1FC 2018-2A A2	1	7,850,000	7,810,970
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,000,000	14,836,080	08/30/2019	08/30/2039	Interest Rate Swap			04019L-AL-8	Madison Park Funding Ltd-SERIES 18-28A CLASS A2	1	15,000,000	14,836,080
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		15,000,000	14,935,725	08/30/2019	08/30/2039	Interest Rate Swap			17180W-AC-9	Yara International ASA-SENIOR UNSECURED	2	15,000,000	14,935,725
57629*EY3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		11,750,000	11,669,947	08/30/2019	08/30/2039	Interest Rate Swap			55821A-AC-2	Edwards Lifesciences Cor-SENIOR UNSECURED	2	11,750,000	11,669,947
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2	200,000,000	708,956	(31,254,110)	08/30/2019	08/30/2049	Interest Rate Swap		(31,976,876)	984851-AF-2	UNSECURED	2	708,956	722,766
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		30,164,544	31,511,897	08/30/2019	08/30/2049	Interest Rate Swap			28176E-AD-0	UNSECURED	2	30,164,544	31,511,897
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		36,998,742	38,724,530	08/30/2019	08/30/2049	Interest Rate Swap			36144B-BC-6	GATX Corp-SENIOR UNSECURED BUNGE LTD FINANCE CORP-SENIOR UNSECURED	2	36,998,742	38,724,530
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		17,587,219	17,957,561	08/30/2019	08/30/2049	Interest Rate Swap			120568-AX-8	UNSECURED	2	17,587,219	17,957,561

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		21,199,499	20,292,941	08/30/2019	08/30/2049	Interest Rate Swap			00908P-AC-1	Air Canada 2017-1 Class -SECURED	3	21,199,499	20,292,941
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		5,150,305	5,399,260	08/30/2019	08/30/2049	Interest Rate Swap			171340-AN-2	CHURCH & DWIGHT CO INC-SENIOR UNSECURED	2	5,150,305	5,399,260
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		10,238,559	10,295,206	08/30/2019	08/30/2049	Interest Rate Swap			80687P-AA-4	Schneider Electric SE-SENIOR UNSECURED NOTE	1	10,238,559	10,295,206
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		45,158,022	45,805,048	08/30/2019	08/30/2049	Interest Rate Swap			23338V-AE-6	DTE Electric Co-SECURED	1	45,158,022	45,805,048
57629*EU1	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2		65,999,998	66,000,000	08/30/2019	08/30/2049	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	65,999,998	66,000,000
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	306,000,000	75,000,000	30,884,734	09/03/2019	09/03/2049	Interest Rate Swap		(46,375,841)	30290Y-AC-5	FS Global Credit Opportu-FS GLOBAL CREDIT	1	75,000,000	77,260,575
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,458,024	10,863,823	09/03/2019	09/03/2049	Interest Rate Swap			801060-AD-6	Sanofi-SENIOR UNSECURED	1	10,458,024	10,863,823
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,062,304	7,100,936	09/03/2019	09/03/2049	Interest Rate Swap			00108W-AH-3	AEP Texas Inc-SENIOR UNSECURED	2	7,062,304	7,100,936
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,200,000	21,713,002	09/03/2019	09/03/2049	Interest Rate Swap			892331-AD-1	Toyota Motor Corp-SENIOR UNSECURED	1	21,200,000	21,713,002
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,692,588	21,433,319	09/03/2019	09/03/2049	Interest Rate Swap			79466L-AF-1	salesforce.com Inc-SENIOR UNSECURED	1	20,692,588	21,433,319
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,061,643	7,200,770	09/03/2019	09/03/2049	Interest Rate Swap			369550-BC-1	General Dynamics Corp-SENIOR UNSECURED	1	7,061,643	7,200,770
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,824,934	24,192,204	09/03/2019	09/03/2049	Interest Rate Swap			892330-AC-5	Toyota Industries Corp-SENIOR UNSECURED	1	23,824,934	24,192,204
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		34,893,378	34,807,500	09/03/2019	09/03/2049	Interest Rate Swap			501886-AT-0	LCM XVIII LP-LCM 18A A1R	1	34,893,378	34,807,500
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		45,000,000	44,815,185	09/03/2019	09/03/2049	Interest Rate Swap			13876J-AC-6	Canyon Capital CLO Ltd-CANVC 2012-18A A	1	45,000,000	44,815,185
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,307,973	2,333,277	09/03/2019	09/03/2049	Interest Rate Swap			313747-AU-1	Federal Realty Investmen-SENIOR UNSECURED	2	2,307,973	2,333,277
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,045	22,107	09/03/2019	09/03/2049	Interest Rate Swap			219868-BS-4	CORP ANDINA DE FOMENTO-SENIOR UNSECURED NOTE	1	22,045	22,107
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,011,386	5,007,224	09/03/2019	09/03/2049	Interest Rate Swap			879240-AQ-2	COMCAST CABLE HOLDINGS-SENIOR UNSECURED NOTE	1	5,011,386	5,007,224
57629*FB2	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		99,999,996	100,000,000	09/03/2019	09/03/2049	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	99,999,996	100,000,000
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	255,000,000	79,999,997	42,505,326	09/03/2019	09/03/2049	Interest Rate Swap		(37,494,674)	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	79,999,997	80,000,000
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,942,969	8,129,939	09/03/2019	09/03/2049	Interest Rate Swap			06406R-AF-4	Bank of New York Mellon -SENIOR UNSECURED	1	7,942,969	8,129,939
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,454,884	2,697,574	09/03/2019	09/03/2049	Interest Rate Swap			90932P-AA-6	UNITED AIR 2014-1 A PTT-SECURED NOTE	2	2,454,884	2,697,574
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,835,769	13,105,196	09/03/2019	09/03/2049	Interest Rate Swap			60682Z-AV-6	Mitsubishi UFJ Financial-SENIOR UNSECURED	1	12,835,769	13,105,196
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,082,265	3,142,781	09/03/2019	09/03/2049	Interest Rate Swap			857477-AN-3	State Street Corp-SR UNSECURED	1	3,082,265	3,142,781
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,800,000	6,851,560	09/03/2019	09/03/2049	Interest Rate Swap			631005-BH-7	Narragansett Electric Co-SENIOR UNSECURED	2	6,800,000	6,851,560
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,384,381	2,438,431	09/03/2019	09/03/2049	Interest Rate Swap			532457-AZ-1	Eli Lilly & Co-SENIOR UNSECURED	1	2,384,381	2,438,431
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,975,489	1,987,803	09/03/2019	09/03/2049	Interest Rate Swap			06366R-JJ-5	BANK OF MONTREAL-SR UNSECURED	1	1,975,489	1,987,803
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,103,509	12,420,420	09/03/2019	09/03/2049	Interest Rate Swap			09062X-AF-0	BIOGEN INC-SR UNSECURED	2	12,103,509	12,420,420
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,279,717	7,266,973	09/03/2019	09/03/2049	Interest Rate Swap			46625H-JY-7	JPMorgan Chase & Co-SUBORDINATED NOTE	1	7,279,717	7,266,973
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,688,989	2,781,654	09/03/2019	09/03/2049	Interest Rate Swap			452308-AX-7	Illinois Tool Works Inc-SENIOR UNSECURED	1	2,688,989	2,781,654
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		29,705,825	29,819,437	09/03/2019	09/03/2049	Interest Rate Swap			254687-CP-9	Walt Disney Co/The-SENIOR UNSECURED	1	29,705,825	29,819,437
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,616,784	7,576,242	09/03/2019	09/03/2049	Interest Rate Swap			313747-AY-3	Federal Realty Investmen-SENIOR UNSECURED	2	7,616,784	7,576,242

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								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*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,670,026	7,199,169	09/03/2019	09/03/2049	Interest Rate Swap				477143-AJ-0	JetBlue 2019-1 Class A P-FIRST LIEN	2	7,670,026	7,199,169
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,349,511	6,349,444	09/03/2019	09/03/2049	Interest Rate Swap				670346-AP-0	Nucor Corp-SENIOR UNSECURED SLM STUDENT LOAN TRUST-SERIES 2006-2 CLASS B	1	6,194,511	6,349,444
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,157,783	2,081,538	09/03/2019	09/03/2049	Interest Rate Swap				784426-RY-4	Kingsland VI Ltd-KING 2013-6A AR Steele Creek CLO 2014-1-SERIES 14-1RA CLASS A	1	2,157,783	2,081,538
57629*ES6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		100,000,000	99,586,800	09/03/2019	09/03/2049	Interest Rate Swap				420860-AA-9	CIFC Funding 2020-1 Ltd-CIFC 2020-1A A1R	1	100,000,000	99,586,800
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	110,000,000	96,162,733	01/08/2020	01/08/2032	Interest Rate Swap		(12,983,447)		85816W-AC-8	ALM XIV Ltd-SERIES 14-14A CLASS A1R2	1	110,000,000	109,146,180
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		72,155,000	71,705,258	01/08/2020	01/08/2032	Interest Rate Swap				125550-AN-6	CIFC Funding 2014-V Ltd-CIFC 2014-5A A1R2	1	72,155,000	71,705,258
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,900,000	15,817,845	01/08/2020	01/08/2032	Interest Rate Swap				74988L-AA-2	Wind River CLO Ltd-SERIES 18-3A CLASS A2	1	15,900,000	15,817,845
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,416,535	15,457,422	01/08/2020	01/08/2032	Interest Rate Swap				12550A-AT-3	Ares XXVII CLO Ltd-ARES 2013-2A BR2	1	15,416,535	15,457,422
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,954,685	01/08/2020	01/08/2032	Interest Rate Swap				88432U-AC-0	Ballyrock CLO 2018-1 Ltd	1	15,000,000	14,954,685
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,752,440	01/08/2020	01/08/2032	Interest Rate Swap				00190Y-BF-1	CCOF Onshore Co-Borrower Revolving Loan	1	11,900,000	11,752,440
57629*EB3	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,723,023	24,760,025	01/08/2020	01/08/2032	Interest Rate Swap				05875H-AA-1	Hofer Financial Services Senior Note Ser	1	24,723,023	24,760,025
57629*EW7	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	216,000,000	204,142,916	01/08/2020	01/08/2035	Interest Rate Swap		(11,857,084)		12499H-MM-8	TPF Equity REIT Operatin Gtd Senior Note	1	216,000,000	216,000,000
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	400,000,000	74,770,000	30,388,493	02/11/2020	02/11/2050	Interest Rate Swap		(44,618,902)		A3158F-AC-3	AquaSure Finance Pty Ltd Gtd Senior Secu	1	74,770,000	75,007,395
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		79,100,000	79,413,869	02/11/2020	02/11/2050	Interest Rate Swap				87278*-AD-4	Johnson Matthey PLC Senior Note Ser	1	79,100,000	79,413,869
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		57,050,000	58,430,154	02/11/2020	02/11/2050	Interest Rate Swap				Q0458*-AB-5	Safran Senior Note Ser	2	57,050,000	58,430,154
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		59,800,000	59,483,479	02/11/2020	02/11/2050	Interest Rate Swap				G5147*-AD-8	Australia Pacific Airpor Gtd Senior Note	2	59,800,000	59,483,479
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		62,900,000	64,345,065	02/11/2020	02/11/2050	Interest Rate Swap				786584-AA-9	Anchorage Capital CLO 3-ANCH	1	62,900,000	64,345,065
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		62,800,000	64,985,566	02/11/2020	02/11/2050	Interest Rate Swap				Q0832*-AD-8	AGL CLO Ltd-AGL 2021-10A B	1	62,800,000	64,985,566
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,500,000	7,386,135	02/11/2020	02/11/2050	Interest Rate Swap				03330A-AE-2	Babson CLO Ltd/Cayman Is-BABSN 2021-2A B	1	7,500,000	7,386,135
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,750,000	6,608,405	02/11/2020	02/11/2050	Interest Rate Swap				00119Y-AC-7	Neuberger Berman CLO Ltd-NEUB 2021-44A B	1	6,750,000	6,608,405
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,025,000	11,872,691	02/11/2020	02/11/2050	Interest Rate Swap				06762J-AC-7	Bain Capital Credit CLO -BCC 2021-5A B	1	12,025,000	11,872,691
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,900,000	11,779,156	02/11/2020	02/11/2050	Interest Rate Swap				64133V-AC-1	Barings Middle Market CL-BMM 2018-1A A2	1	11,900,000	11,779,156
57629*FA4	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,100,000	6,016,351	02/11/2020	02/11/2050	Interest Rate Swap				05682E-AE-3	Madison Park Funding XLV-MDPK 2020-45A BR	1	6,100,000	6,016,351
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	185,000,000	23,067,012	1,408,318	02/20/2020	02/20/2050	Interest Rate Swap		(23,506,708)		06761M-AB-3	Goldentree Loan Managem-GLM 2019-4A BR	1	23,067,012	24,915,026
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,500,000	5,442,630	02/20/2020	02/20/2050	Interest Rate Swap				55820B-AL-1	1828 CLO Ltd-GUGGA 2016-1A 1JR	1	5,500,000	5,442,630
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	14,913,390	02/20/2020	02/20/2050	Interest Rate Swap				38137Y-AS-0	CARLYLE US CLO 2018-3 LT-CGMS 2018-3A A1B	1	15,000,000	14,913,390
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,500,000	11,420,006	02/20/2020	02/20/2050	Interest Rate Swap				282523-AM-1	Oak Hill Credit Partners-OAKC 2020-5A B	1	11,500,000	11,420,006
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,949,552	02/20/2020	02/20/2050	Interest Rate Swap				14317R-AC-3	Neuberger Berman CLO XIV-NEUB 2013-14A BR2	1	8,000,000	7,949,552
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,700,000	7,610,703	02/20/2020	02/20/2050	Interest Rate Swap				67113G-AG-2	Eaton Vance CLO 2018-1 L-EATON 2018-1A B	1	7,700,000	7,610,703
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	9,146,668	02/20/2020	02/20/2050	Interest Rate Swap				64129J-BG-4		1	9,200,000	9,146,668
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,899,992	02/20/2020	02/20/2050	Interest Rate Swap				27831B-AE-3		1	8,000,000	7,899,992

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								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		14,700,000	14,560,644	02/20/2020	02/20/2050	Interest Rate Swap			55821L-AC-8	Madison Park Funding XXX-MDPK 2021-39A B	1	14,700,000	14,560,644
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,500,000	14,406,925	02/20/2020	02/20/2050	Interest Rate Swap			553205-AC-9	MP CLO III LTD-IMP3 2013-1A AR	1	14,500,000	14,406,925
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,500,000	9,449,137	02/20/2020	02/20/2050	Interest Rate Swap			88432U-AE-6	Wind River CLO Ltd-SERIES 18-3A CLASS B	1	9,500,000	9,449,137
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,150,260	3,153,158	02/20/2020	02/20/2050	Interest Rate Swap			05875H-AC-7	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A CLASS A2	1	3,150,260	3,153,158
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,944,409	9,866,102	02/20/2020	02/20/2050	Interest Rate Swap			03328T-BC-8	Anchorage Capital CLO 7 -ANCHC 2015-7A BR2 FLOATING	1	9,944,409	9,866,102
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,000,000	7,961,832	02/20/2020	02/20/2050	Interest Rate Swap			74979V-AE-3	RR Ltd-RRAM 2018-5A A2	1	8,000,000	7,961,832
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,712,420	02/20/2020	02/20/2050	Interest Rate Swap			74980P-AC-7	ALM Ltd/KY-SERIES 21-14A CLASS A2	1	20,000,000	19,712,420
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,700,000	7,504,589	02/20/2020	02/20/2050	Interest Rate Swap			97314H-AC-3	Wind River CLO Ltd-WINDR 2021-1A B1	1	7,700,000	7,504,589
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,980,570	02/20/2020	02/20/2050	Interest Rate Swap			55820C-AG-0	Madison Park Funding XXI-MDPK 2018-29A B	1	10,000,000	9,980,570
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	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	7,000,000
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	7,000,126	02/20/2020	02/20/2050	Interest Rate Swap			36248M-AL-1	GT Loan Financing I Ltd -SERIES 2013-1A CLASS BR	1	7,000,000	7,000,126
57629*EJ6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,100,000	9,956,459	02/20/2020	02/20/2050	Interest Rate Swap			83615P-AC-1	Sound Point Clo XXXI Ltd-SNDPT 2021-3A B	1	10,100,000	9,956,459
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	215,000,000	51,250,853	23,661,364	02/20/2020	02/20/2050	Interest Rate Swap		(27,589,489)	500798-MS-5	KREF Lending VII LLC - Term Loan Series 2019-7	1	51,250,853	51,250,853
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,300,000	24,037,001	02/20/2020	02/20/2050	Interest Rate Swap			70470M-AC-9	Peace Park CLO Ltd-PCEPK 2021-1A A	1	24,300,000	24,037,001
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,000,000	21,552,278	02/20/2020	02/20/2050	Interest Rate Swap			97315T-AE-2	THL Credit Wind River 20-WINDR 2017-1A BR	1	22,000,000	21,552,278
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,250,000	21,088,436	02/20/2020	02/20/2050	Interest Rate Swap			87246M-AS-1	TICP CLO VI 2016-2 Ltd-TICP 2016-6A AR2	1	21,250,000	21,088,436
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,000,000	20,790,462	02/20/2020	02/20/2050	Interest Rate Swap			55821C-AC-8	Atrium IX-ATRM 9A BR2	1	21,000,000	20,790,462
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,000,000	23,862,000	02/20/2020	02/20/2050	Interest Rate Swap			38137Y-AQ-4	GLM 2019-4A AJR FLOATING COUPON 1.537820 MATURITY 20310424	1	24,000,000	23,862,000
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		48,000,000	47,667,456	02/20/2020	02/20/2050	Interest Rate Swap			87271L-AJ-1	TIAA CLO I Ltd-TIA 2016-1A AR	1	48,000,000	47,667,456
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,904,219	26,771,094	02/20/2020	02/20/2050	Interest Rate Swap			33883G-AA-5	Flatiron CLO 18 Ltd-FLAT 2018-1A A	1	26,904,219	26,771,094
57629*FC0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,100,000	8,029,020	02/20/2020	02/20/2050	Interest Rate Swap			42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	8,100,000	8,029,020
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	51,500,000	14,051,254	02/25/2020	02/25/2050	Interest Rate Swap		(38,161,197)	65791#-AA-9	Manchester United Football Club, Ltd Senior Secu	1	51,500,000	52,212,451
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		106,999,996	107,000,000	02/25/2020	02/25/2050	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	106,999,996	107,000,000
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		45,500,000	45,768,860	02/25/2020	02/25/2050	Interest Rate Swap			15678#-AJ-4	Cerner Corporation Senior Note Ser	1	45,500,000	45,768,860
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		39,500,000	38,284,704	02/25/2020	02/25/2050	Interest Rate Swap			Q3996#-AK-7	Victoria Power Networks Gtd Senior Note	1	39,500,000	38,284,704
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,240,629	30,575,939	02/25/2020	02/25/2050	Interest Rate Swap			04351L-AA-8	ASCENSION HEALTH-UNSECURED BOND	1	24,240,629	30,575,939
57629*EV9	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,577,965	19,290,244	02/25/2020	02/25/2050	Interest Rate Swap			46247#-AA-2	Iowa Interstate Railroad Senior Secured	1	18,577,965	19,290,244
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	37,900,000	1,718,489	02/25/2020	02/25/2050	Interest Rate Swap		(37,531,092)	Q3920#-AL-3	Fonterra Co-operative Gr Senior Unsecured Notes	1	37,900,000	39,249,581
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		42,700,000	43,442,895	02/25/2020	02/25/2050	Interest Rate Swap			838515-G*-9	South Jersey Gas Co. First Mortgage	1	42,700,000	43,442,895
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,200,000	30,216,640	02/25/2020	02/25/2050	Interest Rate Swap			23325P-A*-5	DNP Select Income Fund I Senior Secured	1	30,200,000	30,216,640
57629*EZ0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		36,150,000	41,223,580	02/25/2020	02/25/2050	Interest Rate Swap			Q3535#-AD-8	Envestra Victoria Pty Lt Senior Secured	1	36,150,000	41,223,580

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*EZO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		39,000,000	39,445,653	02/25/2020	02/25/2050	Interest Rate Swap			749868-AV-3	RREEF AMERICA REIT II INC SR UNSECD NT SER D	1	39,000,000	39,445,653
57629*EZO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		38,250,000	38,084,492	02/25/2020	02/25/2050	Interest Rate Swap			Q3920F-AG-4	Fonterra Co-operative Gr Senior Note	1	38,250,000	38,084,492
57629*EZO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,034,918	33,490,262	02/25/2020	02/25/2050	Interest Rate Swap			87305Q-CN-1	TTX CO-SENIOR UNSECURED KEYCORP STUDENT LOAN TRU-SERIES	1	31,034,918	33,490,262
57629*EZO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,013,702	900,280	02/25/2020	02/25/2050	Interest Rate Swap			493268-BW-5	2004-A CLASS 1B YOYA CLO 2017-4 LTD-SERIES 17-4A CLASS B	1	1,013,702	900,280
57629*EZO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,900,000	7,769,737	02/25/2020	02/25/2050	Interest Rate Swap			92916Q-AC-6	Ares XLIII CLO Ltd-SERIES 2017-43A CLASS CR	1	7,900,000	7,769,737
57629*EZO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,050,000	7,019,819	02/25/2020	02/25/2050	Interest Rate Swap			04016P-AN-8	Carlyle Global Market St-SERIES 18-4A CLASS A2	1	7,050,000	7,019,819
57629*EZO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,000,000	6,928,537	02/25/2020	02/25/2050	Interest Rate Swap			14315R-AE-1	Mirvac Group Finance Ltd Senior Note	1	7,000,000	6,928,537
57629*FDB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	38,900,000	(4,509,573)	02/26/2020	02/26/2050	Interest Rate Swap		(43,730,965)	06235F-AN-2	RS 2018 Private, LLC Senior Secured Note	1	38,900,000	39,221,392
57629*FDB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		34,612,500	34,808,995	02/26/2020	02/26/2050	Interest Rate Swap			74979U-AA-3	BMW U.S. Capital LLC Gtd Senior Note	1	34,612,500	34,808,995
57629*FDB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		35,600,000	36,083,484	02/26/2020	02/26/2050	Interest Rate Swap			05565E-G8-8	DEXUS Funds Management L Senior Note Ser	1	35,600,000	36,083,484
57629*FDB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		38,150,000	38,727,019	02/26/2020	02/26/2050	Interest Rate Swap			Q3189*-AC-3	A&E Television Networks, Senior Note Ser	1	38,150,000	38,727,019
57629*FDB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		37,600,000	37,935,279	02/26/2020	02/26/2050	Interest Rate Swap			00003F-AB-9	Carlyle Global Market St-SERIES 18-4A CLASS A2	1	37,600,000	37,935,279
57629*FDB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,100,000	31,367,398	02/26/2020	02/26/2050	Interest Rate Swap			74264*-AC-0	PRISA LHC Senior Note Ser	1	31,100,000	31,367,398
57629*FDB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		32,900,000	33,008,406	02/26/2020	02/26/2050	Interest Rate Swap			48661E-B*-8	KAYNE ANDERSON MID/ENERGY-SR UNSECD SER D	1	32,900,000	33,008,406
57629*FDB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,000,000	15,762,080	02/26/2020	02/26/2050	Interest Rate Swap			65023P-AQ-3	Newark BSL CLO 2 Ltd-NBCLO 2017-1A A2R	1	16,000,000	15,762,080
57629*FDB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,850,000	9,751,323	02/26/2020	02/26/2050	Interest Rate Swap			48254H-AC-8	KKR Clo 32 Ltd-KKR 32A B Elmwood CLO VII Ltd-ELMW7 2020-4A B	1	9,850,000	9,751,323
57629*FDB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,300,000	8,222,627	02/26/2020	02/26/2050	Interest Rate Swap			29002Q-AC-3	Bain Capital Credit CLO -BCC 2017-2A CR2	1	8,300,000	8,222,627
57629*FDB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,125,000	5,095,952	02/26/2020	02/26/2050	Interest Rate Swap			05683H-AS-4	BABSON CLO LTD-SERIES 17-1A CLASS C	1	5,125,000	5,095,952
57629*FDB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,100,000	5,037,887	02/26/2020	02/26/2050	Interest Rate Swap			06760B-AJ-1	CGMS 2021-6A A1 FLOATING COUPON MATURITY 20340715	1	5,100,000	5,037,887
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	50,000,000	(20,700,314)	06/15/2020	06/15/2050	Interest Rate Swap		(70,441,664)	143133-AA-4	Signal Peak CLO 9 Ltd-SPEAK 2021-9A A1	1	50,000,000	49,741,350
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	49,497,500	06/15/2020	06/15/2050	Interest Rate Swap			82670Q-AA-7	Apidos CLO XXVI-APID 2017-26A A2R	1	50,000,000	49,497,500
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,100,000	12,983,174	06/15/2020	06/15/2050	Interest Rate Swap			037666-AQ-5	DOLO 2021-1A A1A FLOATING COUPON MATURITY 20360715	1	13,100,000	12,983,174
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		45,875,000	45,422,948	06/15/2020	06/15/2050	Interest Rate Swap			25255D-AA-8	WINDR 2017-3A BR FLOATING COUPON MATURITY 20350415	1	45,875,000	45,422,948
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,600,000	13,519,706	06/15/2020	06/15/2050	Interest Rate Swap			97316L-AC-2	KKR 25 BR FLOATING COUPON 1.929960 MATURITY 20340715	1	13,600,000	13,519,706
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,525,000	11,494,332	06/15/2020	06/15/2050	Interest Rate Swap			48252U-AJ-6	BABSON 2019-1A BR FLOATING COUPON 1.926430 MATURITY 20360415	1	11,525,000	11,494,332
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,000,000	10,920,712	06/15/2020	06/15/2050	Interest Rate Swap			06759J-AS-7	GREYWOLF CLO VI Ltd-GWOLF 2018-1A A2	1	11,000,000	10,920,712
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	9,130,954	06/15/2020	06/15/2050	Interest Rate Swap			38809G-AC-9	OAKTREE CLO 2018-1 LTD SR SECD NT CL A-2	1	9,200,000	9,130,954
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,650,000	8,527,222	06/15/2020	06/15/2050	Interest Rate Swap			67400F-AE-1	Buttermilk Park CLO Ltd-BMILK 2018-1A A1	1	8,650,000	8,527,222
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,077,361	8,261,646	06/15/2020	06/15/2050	Interest Rate Swap			124166-AA-7	CANYC 2021-3A B FLOATING COUPON MATURITY 20340715	1	8,077,361	8,261,646
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,000,000	10,877,240	06/15/2020	06/15/2050	Interest Rate Swap			13875M-AC-0	Babson CLO Ltd 2016-1-BABSON 2016-1A A2R	1	11,000,000	10,877,240
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,200,000	7,149,816	06/15/2020	06/15/2050	Interest Rate Swap			06759M-AE-1		1	7,200,000	7,149,816

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,900,000	6,833,643	06/15/2020	06/15/2050	Interest Rate Swap			67110U-AN-9	QHA Loan Funding 2016-1 -0HALF 2016-1A B1R	1	6,900,000	6,833,643
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	6,633,402	06/15/2020	06/15/2050	Interest Rate Swap			87249C-AC-5	TICP CLO X LTD-SERIES 18-10A CLASS	1	6,700,000	6,633,402
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,000,000	25,000,000	06/15/2020	06/15/2050	Interest Rate Swap			12499#-MM-8	CCOF Onshore Co-Borrower Revolving Loan	1	25,000,000	25,000,000
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,995,104	6,160,326	06/15/2020	06/15/2050	Interest Rate Swap			87250R-AA-2	TICP CLO XV Ltd-TICP 2020-15A A	1	5,995,104	6,160,326
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,800,000	5,759,684	06/15/2020	06/15/2050	Interest Rate Swap			29002G-AC-5	Elmwood CLO IV Ltd-ELMW4 2020-1A B	1	5,800,000	5,759,684
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,750,000	5,703,051	06/15/2020	06/15/2050	Interest Rate Swap			77340G-AL-5	Rockford Tower CLO 2017-2 Ltd	1	5,750,000	5,703,051
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,650,000	5,411,627	06/15/2020	06/15/2050	Interest Rate Swap			50200F-AG-4	LCM 26 Ltd-SERIES 26A CLASS C	1	5,650,000	5,411,627
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,250,000	5,207,297	06/15/2020	06/15/2050	Interest Rate Swap			12555X-AG-6	CIFC Funding Ltd-CIFC 2019-6A C	1	5,250,000	5,207,297
57629*FF3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,573,684	17,573,684	06/15/2020	06/15/2050	Interest Rate Swap			87241F-AA-0	TCW Direct Lending Structured Solutions 2019 LLC - Class A Note	1	17,573,684	17,573,684
57629*FE6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	56,449,868	(31,709,881)	06/29/2020	06/29/2050	Interest Rate Swap		(86,591,510)	149123-CJ-8	Caterpillar Inc-SENOR UNSECURED	1	56,449,868	54,881,629
57629*FE6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,525,888	44,647,352	06/29/2020	06/29/2050	Interest Rate Swap			91324P-EA-6	UnitedHealth Group Inc-SENOR UNSECURED	1	50,525,888	44,647,352
57629*FE6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		46,542,108	43,099,915	06/29/2020	06/29/2050	Interest Rate Swap			143499-AB-7	Carnegie Institution of -UNSECURED	1	46,542,108	43,099,915
57629*FE6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		44,787,470	44,542,135	06/29/2020	06/29/2050	Interest Rate Swap			355611-AA-2	Fred Hutchinson Cancer R-UNSECURED	1	44,787,470	44,542,135
57629*FE6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,893,492	12,076,848	06/29/2020	06/29/2050	Interest Rate Swap			29157T-AD-8	Emory University-UNSECURED	1	12,893,492	12,076,848
57629*FE6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		52,690,909	52,748,869	06/29/2020	06/29/2050	Interest Rate Swap			72403Z-NR-1	PIONEERS GATE LLC 2020-2 CERB	1	52,690,909	52,748,869
57629*FE6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	50,280,000	06/29/2020	06/29/2050	Interest Rate Swap			72403Z-MZ-4	PIONEERS GATE LLC 2017-7 FNBM	1	50,000,000	50,280,000
57629*FE6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	6,592,110	06/29/2020	06/29/2050	Interest Rate Swap			14315D-AC-6	Carlyle Global Market St-CGMS 2021-3SA A2	1	6,700,000	6,592,110
57629*FE6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,904,149	22,689,799	06/29/2020	06/29/2050	Interest Rate Swap			26442T-AH-0	Duke University-SECURED	1	25,904,149	22,689,799
57629*FE6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,635,438	23,462,702	06/29/2020	06/29/2050	Interest Rate Swap			06654D-AC-1	Banner Health-UNSECURED	1	25,635,438	23,462,702
57629*FE6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,750,000	11,508,514	06/29/2020	06/29/2050	Interest Rate Swap			50200F-AE-9	LCM 26 Ltd-SERIES 26A CLASS B	1	11,750,000	11,508,514
57629*FE6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	11,482,550	06/29/2020	06/29/2050	Interest Rate Swap			64130H-AN-1	Neuberger Berman Loan Ad-NEUB 2017-24A BR FLOATING	1	11,600,000	11,482,550
57629*FE6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,325,000	10,167,513	06/29/2020	06/29/2050	Interest Rate Swap			05683E-AQ-5	Bain Capital Credit CLO -BCC 2020-2A BR	1	10,325,000	10,167,513
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	161,034,783	16,600,000	1,782,055	07/13/2021	07/13/2022	TRS Bond Index		(15,339,899)	12656*-AD-4	CSLB Holdings, Inc. Gtd Senior Note	1	16,600,000	17,121,954
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		16,500,000	16,772,580	07/13/2021	07/13/2022	TRS Bond Index			12656*-AC-6	CSLB Holdings, Inc. Gtd Senior Note	1	16,500,000	16,772,580
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		16,500,000	16,816,190	07/13/2021	07/13/2022	TRS Bond Index			Q9194@-AC-1	Transpower New Zealand L Senior Note Ser	1	16,500,000	16,816,190
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		16,450,000	16,686,189	07/13/2021	07/13/2022	TRS Bond Index			674003-A*-9	Oaktree Capital Managemen Senior Note Ser	1	16,450,000	16,686,189
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,465,625	9,083,015	07/13/2021	07/13/2022	TRS Bond Index			02379*-AA-7	American Airlines Group Senior Secured Notes Class A	1	9,465,625	9,083,015
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		37,500,034	37,831,380	07/13/2021	07/13/2022	TRS Bond Index			91412N-AK-6	UNIVERSITY OF CHICAGO-UNSECURED BOND	1	37,500,034	37,831,380
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		14,250,000	14,310,078	07/13/2021	07/13/2022	TRS Bond Index			486606-K*-2	KAYNE ANDERSON MLP INVT CO-SR UNSEC SER KK	1	14,250,000	14,310,078
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		15,000,000	15,221,595	07/13/2021	07/13/2022	TRS Bond Index			05616B-A*-1	BABSON CAPITAL PARTN INVS TR-SR CONV NT	1	15,000,000	15,221,595
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,500,000	13,295,381	07/13/2021	07/13/2022	TRS Bond Index			74170*-AN-9	Prime Property Fund LLC Senior Note Ser	1	13,500,000	13,295,381

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		11,900,000	11,814,796	07/13/2021	07/13/2022	TRS Bond Index			73020*-AK-9	PNG Companies LLC Senior Secured	1	11,900,000	11,814,796
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,730,000	14,274,697	07/13/2021	07/13/2022	TRS Bond Index			05237*-AH-7	Austin Powder Holdings C Senior Note Ser	1	13,730,000	14,274,697
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		14,325,000	14,614,007	07/13/2021	07/13/2022	TRS Bond Index			674003-A8-7	Oaktree Capital Managemen Senior Note Ser	1	14,325,000	14,614,007
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,175,000	7,099,081	07/13/2021	07/13/2022	TRS Bond Index			033291-AN-5	Anchorage Capital Clo 13-ANHC 2019-13A B1R	1	7,175,000	7,099,081
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	23,000,000	(26,671,808)	09/02/2020	09/02/2050	Interest Rate Swap		(49,387,436)	41242*-AY-8	Hardwood Funding LLC Senior Secured	1	23,000,000	22,715,628
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,190,000	22,572,933	09/02/2020	09/02/2050	Interest Rate Swap			07795*-AA-0	QIC Finance (Shopping Ce Gtd Senior Note	1	22,190,000	22,572,933
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,700,000	7,624,086	09/02/2020	09/02/2050	Interest Rate Swap			949723-AC-4	Wellman Park CLO Ltd-SERIES 21-1A CLASS B	1	7,700,000	7,624,086
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,036,447	10,610,506	09/02/2020	09/02/2050	Interest Rate Swap			02376*-AA-0	American Airlines Group Senior Secured	1	11,036,447	10,610,506
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,600,000	22,350,492	09/02/2020	09/02/2050	Interest Rate Swap			05237*-AF-1	Austin Powder Holdings C Senior Note Ser	1	21,600,000	22,350,492
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,600,000	18,769,837	09/02/2020	09/02/2050	Interest Rate Swap			G20448-BA-2	Compass Group PLC Senior Note Ser WINGS Aviation 62696 USD Tranche A-1 Ln	1	18,600,000	18,769,837
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,862,381	16,875,803	09/02/2020	09/02/2050	Interest Rate Swap			929287-ZZ-6	CSLB Holdings, Inc. Gtd Senior Note	1	16,862,381	16,875,803
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,400,000	19,865,112	09/02/2020	09/02/2050	Interest Rate Swap			12656*-AK-8	YORKSHIRE WTR SERV BRADFORD-GTD SR SEC CL A	1	20,400,000	19,865,112
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,100,000	21,399,008	09/02/2020	09/02/2050	Interest Rate Swap			G88508-AC-7	LMI LTD PARTNERSHIP-SERIES 15A CLASS CR	1	21,100,000	21,399,008
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,950,000	8,738,234	09/02/2020	09/02/2050	Interest Rate Swap			50184N-AP-7	Cargill Inc-SENIOR UNSECURED	1	8,950,000	8,738,234
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,004,278	29,796,928	09/02/2020	09/02/2050	Interest Rate Swap			141781-BJ-2	Goldentree Loan Managem-GLM 2017-1A B1R2	1	28,004,278	29,796,928
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,500,000	8,303,404	09/02/2020	09/02/2050	Interest Rate Swap			38136F-BJ-1	Voya CLO 2018-4 Ltd-SERIES 18-4A CLASS BR	1	8,500,000	8,303,404
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,550,000	7,462,873	09/02/2020	09/02/2050	Interest Rate Swap			92917W-AY-4	Bain Capital Credit CLO-BCC 2021-2A B	1	7,550,000	7,462,873
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,850,000	13,684,493	09/02/2020	09/02/2050	Interest Rate Swap			05684R-AE-2	KKR CLO 36 Ltd-KKR 36A B	1	13,850,000	13,684,493
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,700,000	13,541,244	09/02/2020	09/02/2050	Interest Rate Swap			48255A-AC-2	Benefit Street Partners -BSP 2019-17A BR	1	13,700,000	13,541,244
57629*FJ5	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,500,000	5,459,339	09/02/2020	09/02/2050	Interest Rate Swap			08182B-AN-8	Prime Property Fund LLC Senior Note Ser	1	5,500,000	5,459,339
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	18,750,000	(29,853,670)	09/02/2020	09/02/2050	Interest Rate Swap		(49,238,339)	74170*-AC-3	Major League Baseball Tr Series 44 Term Note	1	18,750,000	19,384,669
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,100,000	20,008,505	09/02/2020	09/02/2050	Interest Rate Swap			56081*-CA-6	JetBlue Airways Corporat Pass Thru Certi	1	20,100,000	20,008,505
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,677,678	12,774,016	09/02/2020	09/02/2050	Interest Rate Swap			47715*-AA-5	Compass Group PLC Senior Note Ser Hardwood Funding LLC Senior Note	1	12,677,678	12,774,016
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,450,000	20,821,740	09/02/2020	09/02/2050	Interest Rate Swap			G20448-AY-1	GI Manager L.P. Senior Secured Notes	1	20,450,000	20,821,740
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,700,000	18,998,882	09/02/2020	09/02/2050	Interest Rate Swap			41242*-AJ-6	Hardwood Funding LLC Senior Secured	1	18,700,000	18,998,882
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,315,000	18,894,725	09/02/2020	09/02/2050	Interest Rate Swap			36198*-AA-4	Hardwood Funding LLC Senior Secured	1	19,315,000	18,894,725
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,700,000	17,490,467	09/02/2020	09/02/2050	Interest Rate Swap			41242*-AX-0	AEF TRANSMISSION CO LLC SR NT SER A	1	17,700,000	17,490,467
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,209,210	9,265,191	09/02/2020	09/02/2050	Interest Rate Swap			00114*-AA-1	Oncor Electric Delivery SR SEC0 NT SER B	1	9,209,210	9,265,191
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,900,000	16,088,622	09/02/2020	09/02/2050	Interest Rate Swap			68233J-A8-3	WAL-MART STORES INC-SENIOR NOTE Golub Capital Partners C-GOCAP	1	15,900,000	16,088,622
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		62,448,700	78,040,553	09/02/2020	09/02/2050	Interest Rate Swap			931142-CS-0	2015-26A A2R	1	62,448,700	78,040,553
57629*FLO	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		27,700,000	27,248,102	09/02/2020	09/02/2050	Interest Rate Swap			38176D-AJ-8		1	27,700,000	27,248,102

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*FIM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	200,000,000	24,000,000	(25,350,570)	09/02/2020	09/02/2050	Interest Rate Swap		(49,515,234)	00114*-AR-4	AEP Transmission Company Senior Note Ser	1	24,000,000	24,164,664
57629*FIM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,700,000	27,023,627	09/02/2020	09/02/2050	Interest Rate Swap			G4622*-AB-5	Howard De Walden Estates Gtd Senior Note	1	25,700,000	27,023,627
57629*FIM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,750,000	25,083,284	09/02/2020	09/02/2050	Interest Rate Swap			G0646*-AN-9	Associated British Foods Senior Note Ser	1	24,750,000	25,083,284
57629*FIM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,900,000	24,191,508	09/02/2020	09/02/2050	Interest Rate Swap			57169*-AU-1	Mars, Inc. Senior Note Ser	1	23,900,000	24,191,508
57629*FIM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,750,000	22,520,189	09/02/2020	09/02/2050	Interest Rate Swap			06235*-AF-9	Mirvac Group Finance Ltd Gtd Senior Note	1	21,750,000	22,520,189
57629*FIM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,150,000	20,378,058	09/02/2020	09/02/2050	Interest Rate Swap			25763*-AE-0	Donaldson Co Inc Senior Note Ser	1	20,150,000	20,378,058
57629*FIM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		96,999,996	97,000,000	09/02/2020	09/02/2050	Interest Rate Swap			57542*-AG-8	MM Investment Holding Revolver Fixed Line	2	96,999,996	97,000,000
57629*FIM8	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,000,000	12,902,227	09/02/2020	09/02/2050	Interest Rate Swap			48250W-AG-0	KKR CLO 14 Ltd-KKR 14 AR	1	13,000,000	12,902,227
57629*FV6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	8,500,000	(28,290,226)	09/02/2020	09/02/2050	Interest Rate Swap		(36,784,982)	74170*-AR-0	Prime Property Fund LLC Senior Note Ser	1	8,500,000	8,494,756
57629*FV6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,200,000	9,445,990	09/02/2020	09/02/2050	Interest Rate Swap			G1108*-AF-5	British Land Company PLC Senior Note Ser	1	9,200,000	9,445,990
57629*FV6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,500,000	8,507,650	09/02/2020	09/02/2050	Interest Rate Swap			41242*-BF-8	Hardwood Funding LLC Senior Secured	1	8,500,000	8,507,650
57629*FV6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,200,000	8,259,770	09/02/2020	09/02/2050	Interest Rate Swap			479142-E8-6	Johnson Matthey PLC Series A Senior Notes	1	8,200,000	8,259,770
57629*FV6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,750,000	8,551,918	09/02/2020	09/02/2050	Interest Rate Swap			151515-YY-3	Bridge Investment Group Senior Secured Notes	1	8,750,000	8,551,918
57629*FV6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,416,667	6,641,988	09/02/2020	09/02/2050	Interest Rate Swap			838515-F8-8	South Jersey Gas Co. Medium Term Not	1	6,416,667	6,641,988
57629*FV6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,386,855	7,434,182	09/02/2020	09/02/2050	Interest Rate Swap			184692-B8-9	Clearbridge Energy MLP F Senior Secured	1	7,386,855	7,434,182
57629*FV6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,386,855	7,371,748	09/02/2020	09/02/2050	Interest Rate Swap			184692-B8-7	Clearbridge Energy MLP Fd Inc-Senior Secured	1	7,386,855	7,371,748
57629*FV6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,420,256	5,170,339	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AK-9	Avolon Aerospace Leasing Secured Note B7	1	5,420,256	5,170,339
57629*FV6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,137,516	6,376,259	09/02/2020	09/02/2050	Interest Rate Swap			C1466*-AA-6	OPR Leasing Ltd Senior Secured	2	6,137,516	6,376,259
57629*FV6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,950,000	7,359,584	09/02/2020	09/02/2050	Interest Rate Swap			92203*-AR-9	Vanguard Group, Inc. Senior Notes Series D	1	6,950,000	7,359,584
57629*FV6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,450,000	4,381,399	09/02/2020	09/02/2050	Interest Rate Swap			04018E-AE-1	Ares LIX CLO Ltd-ARES 2021-59A C1	1	4,450,000	4,381,399
57629*FV6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,084,561	4,864,832	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AH-6	Avolon Aerospace Leasing Secured Note B7	1	5,084,561	4,864,832
57629*FV6	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		93,878,559	96,723,417	09/02/2020	09/02/2050	Interest Rate Swap			055451-AV-0	BHP Billiton Finance USA-SR UNSECURED	1	93,878,559	96,723,417
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	13,864,000	(23,405,303)	09/02/2020	09/02/2050	Interest Rate Swap		(36,353,665)	78403D-AR-1	SBA Tower Trust-ASSET BACKED RREEF America REIT II, I Senior Note Ser	1	13,864,000	12,948,362
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,700,000	6,845,062	09/02/2020	09/02/2050	Interest Rate Swap			749868-AN-1	Avolon Aerospace Leasing Secured Note A3	1	6,700,000	6,845,062
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,938,749	4,723,375	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AA-1	Prime Property Fund LLC Senior Note Ser	1	4,938,749	4,723,375
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,440,000	6,526,953	09/02/2020	09/02/2050	Interest Rate Swap			74170*-AD-1	Avolon Aerospace Leasing Secured Note A3	1	6,440,000	6,526,953
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,911,755	4,699,514	09/02/2020	09/02/2050	Interest Rate Swap			05389L-AD-5	Avolon Aerospace Funding Senior Secured	1	4,911,755	4,699,514
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,922,471	5,818,141	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AE-1	Avolon Aerospace Funding Senior Secured	1	5,922,471	5,818,141
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,902,517	5,816,648	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AG-6	Avolon Aerospace Funding Senior Secured	1	5,902,517	5,816,648
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,500,805	6,567,763	09/02/2020	09/02/2050	Interest Rate Swap			184692-B*-1	Clearbridge Energy MLP Fd Inc-Senior Secured	1	6,500,805	6,567,763
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,517,005	5,422,891	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AC-5	Avolon Aerospace Funding Senior Secured	1	5,517,005	5,422,891

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,200,000	6,168,947	09/02/2020	09/02/2050	Interest Rate Swap			393154-L8-6	Green Mountain Power Cor First Mtg Bond	1	5,200,000	6,168,947
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,026,556	10,009,601	09/02/2020	09/02/2050	Interest Rate Swap			110122-CL-0	Bristol-Myers Squibb Co-SENIOR UNSECURED	1	10,026,556	10,009,601
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		36,624,719	37,538,574	09/02/2020	09/02/2050	Interest Rate Swap			45866F-AH-7	Intercontinental Exchang-SENIOR UNSECURED	1	36,624,719	37,538,574
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	19,868,120	09/02/2020	09/02/2050	Interest Rate Swap			55819D-AE-6	Madison Park Funding XXX-MDPK 2018-31A A2A	1	20,000,000	19,868,120
57629*FP1	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		57,999,998	58,000,000	09/02/2020	09/02/2050	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	57,999,998	58,000,000
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	6,500,000	(29,420,745)	09/02/2020	09/02/2050	Interest Rate Swap		(36,401,589)	90312*-AC-8	UNS Gas, Inc. Gtd Senior Note	1	6,500,000	6,980,844
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,028,045	2,012,644	09/02/2020	09/02/2050	Interest Rate Swap			46625H-JE-1	JPMorgan Chase & Co-SR UNSECURED	1	2,028,045	2,012,644
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,596,187	4,905,754	09/02/2020	09/02/2050	Interest Rate Swap			63080#-AA-5	INARA Caves Lease Trust Lease Backed Ce	1	4,596,187	4,905,754
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,400,000	5,515,679	09/02/2020	09/02/2050	Interest Rate Swap			47914Z-E#-4	Johnson Matthey PLC Series B Senior Notes	1	5,400,000	5,515,679
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,579,676	4,480,434	09/02/2020	09/02/2050	Interest Rate Swap			05400F-AA-9	Avolon Aerospace Funding Senior Secured	1	4,579,676	4,480,434
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,065,275	8,005,002	09/02/2020	09/02/2050	Interest Rate Swap			064159-SH-0	Bank of Nova Scotia/The-SENIOR UNSECURED	1	8,065,275	8,005,002
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		839,545	862,310	09/02/2020	09/02/2050	Interest Rate Swap			05577@-AN-0	BTMU Capital Corp. Equipment Note Pennsylvania Power Co. First Mtg	1	839,545	862,310
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		804,134	809,127	09/02/2020	09/02/2050	Interest Rate Swap			709068-C*-9	Series	2	804,134	809,127
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,986,029	19,447,050	09/02/2020	09/02/2050	Interest Rate Swap			06761T-AG-7	BIM 2019-1A B FLOATING COUPON 3,975000 MATURITY 20311015	1	18,986,029	19,447,050
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,090,758	4,631,654	09/02/2020	09/02/2050	Interest Rate Swap			589331-AD-9	MERCK SHARP & DOHME CORP-DEBTURE	1	4,090,758	4,631,654
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		928,750	937,332	09/02/2020	09/02/2050	Interest Rate Swap			05348E-AW-9	AVALONBAY COMMUNITIES IN-SR UNSECURED	1	928,750	937,332
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,500,000	4,586,306	09/02/2020	09/02/2050	Interest Rate Swap			74264*-AD-8	PRISA LHC LLC-SENIOR NOTE SER B	1	4,500,000	4,586,306
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,032,125	09/02/2020	09/02/2050	Interest Rate Swap			46513A-NC-0	ISRAEL STATE JUBILEE ISSUE BD 7TH SER	1	5,000,000	5,032,125
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,194,334	5,033,249	09/02/2020	09/02/2050	Interest Rate Swap			89236T-DR-3	Toyota Motor Credit Corp-SENIOR UNSECURED	1	5,194,334	5,033,249
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,750,000	3,915,086	09/02/2020	09/02/2050	Interest Rate Swap			018522-D8-8	ALLETE Inc. First Mortgage	1	3,750,000	3,915,086
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,870,527	3,890,290	09/02/2020	09/02/2050	Interest Rate Swap			18469P-A#-7	Clearbridge Energy MLP Op Fd Inc-Senior Secured	1	3,870,527	3,890,290
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,500,000	9,346,224	09/02/2020	09/02/2050	Interest Rate Swap			74980X-AC-0	ALM Ltd/KY-BRAM 2021-15A A2	1	9,500,000	9,346,224
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,767,648	3,791,444	09/02/2020	09/02/2050	Interest Rate Swap			18469Q-A#-5	Clearbridge Energy MLP Fd Inc-Senior Secured	1	3,767,648	3,791,444
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,250,000	9,119,816	09/02/2020	09/02/2050	Interest Rate Swap			64131T-AS-3	Neuberger Berman CLO XVI-SERIES 2017 CALSS 16SA	1	9,250,000	9,119,816
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,006,080	3,017,544	09/02/2020	09/02/2050	Interest Rate Swap			486606-J8-6	Kayne Anderson MLP Inves Senior Note Ser	1	3,006,080	3,017,544
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,014,324	2,008,600	09/02/2020	09/02/2050	Interest Rate Swap			84519#-AF-1	Southwest Power Pool, In Senior Note Ser	1	2,014,324	2,008,600
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,133,684	1,111,059	09/02/2020	09/02/2050	Interest Rate Swap			247358-LL-6	EAIV Delta MSN 15176	1	1,133,684	1,111,059
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,123,100	1,100,686	09/02/2020	09/02/2050	Interest Rate Swap			247358-VV-3	EAIV Delta MSN 15170	1	1,123,100	1,100,686
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		744,430	757,716	09/02/2020	09/02/2050	Interest Rate Swap			89838#-AA-5	Dartmouth College Senior Secured	1	744,430	757,716
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,960,596	1,979,008	09/02/2020	09/02/2050	Interest Rate Swap			18469Q-A#-7	Clearbridge Energy MLP TR Fd Inc-Senior Secured	1	1,960,596	1,979,008
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		50,000,000	49,637,100	09/02/2020	09/02/2050	Interest Rate Swap			03329F-AN-4	Anchorage Capital CLO 15-ANCHC 2020-15A AR	1	50,000,000	49,637,100

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,000,000	20,857,032	09/02/2020	09/02/2050	Interest Rate Swap			97316D-AA-4	Wind River CLO Ltd-WINDR 2021-3A A	1	21,000,000	20,857,032
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	2,964,453	09/02/2020	09/02/2050	Interest Rate Swap			08180X-AQ-5	Benefit Street Partners -BSP 2015-8A A1BR	1	3,000,000	2,964,453
57629*F09	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,450,000	2,428,749	09/02/2020	09/02/2050	Interest Rate Swap			04018X-AG-4	ARES CLO-ARES 2021-ALFA C	1	2,450,000	2,428,749
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	240,000,000	145,558,749	07/14/2020	07/14/2050	Interest Rate Swap		(94,441,251)	12503Z-MM-8	CCLF SPV LLC-Revolving Credit Facility	2	240,000,000	240,000,000
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,969,998	29,757,803	07/14/2020	07/14/2050	Interest Rate Swap			244199-AW-5	Deere & Co-BOND	1	24,969,998	29,757,803
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,465,000	32,648,690	07/14/2020	07/14/2050	Interest Rate Swap			Z22066-36-8	AUST & NZ BANKING GROUP-SUBORDINATED NOTE	1	21,465,000	32,648,690
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		41,864,555	50,862,194	07/14/2020	07/14/2050	Interest Rate Swap			873050-CB-5	TTX CO-UNSECURED NOTE	1	41,864,555	50,862,194
57629*FT3	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		36,111,476	43,377,745	07/14/2020	07/14/2050	Interest Rate Swap			594918-CB-8	MICROSOFT CORP-SENIOR UNSECURED	1	36,111,476	43,377,745
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	150,000,000	13,736,675	(33,828,824)	07/14/2020	07/14/2050	Interest Rate Swap		(47,841,424)	662325-BE-7	North Shore Gas Co. First Mtg Bond	1	13,736,675	14,012,600
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,300,000	14,093,531	07/14/2020	07/14/2050	Interest Rate Swap			G1108H-AG-3	British Land Company PLC Senior Note Ser	1	13,300,000	14,093,531
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		12,400,000	12,426,685	07/14/2020	07/14/2050	Interest Rate Swap			720186-F*-1	Piedmont Natural Gas Co. Senior Note Ser	2	12,400,000	12,426,685
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,600,000	11,600,139	07/14/2020	07/14/2050	Interest Rate Swap			41242*-AT-9	Hardwood Funding LLC Senior Note Ser	1	11,600,000	11,600,139
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,042,308	11,113,586	07/14/2020	07/14/2050	Interest Rate Swap			48661E-C8-5	Kayne Anderson Midstream SER H SR UNSECD NT	1	11,042,308	11,113,586
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,534,615	10,522,764	07/14/2020	07/14/2050	Interest Rate Swap			48661E-C8-3	Kayne Anderson Midstream SER I SR UNSECD NT	1	10,534,615	10,522,764
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,250,000	11,001,938	07/14/2020	07/14/2050	Interest Rate Swap			151515-XX-6	Bridge Investment Group Senior Secured Notes	1	11,250,000	11,001,938
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,925,000	10,108,831	07/14/2020	07/14/2050	Interest Rate Swap			74170*-AE-9	Prime Property Fund LLC Senior Note Ser	1	9,925,000	10,108,831
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,044,950	07/14/2020	07/14/2050	Interest Rate Swap			57169*-AT-4	Mars, Inc. Senior Note Ser	1	10,000,000	10,044,950
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,077,260	07/14/2020	07/14/2050	Interest Rate Swap			003009-A8-6	Aberdeen Asia-Pacific In Senior Secured	1	10,000,000	10,077,260
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,600,000	8,836,087	07/14/2020	07/14/2050	Interest Rate Swap			05237*-AG-9	Austin Powder Holdings C Senior Note Ser	1	8,600,000	8,836,087
57629*FU0	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		78,999,997	79,000,000	07/14/2020	07/14/2050	Interest Rate Swap			57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	78,999,997	79,000,000
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	250,000,000	108,853,659	47,332,360	09/02/2020	09/02/2050	Interest Rate Swap		(61,521,299)	117028-AA-4	Brunswick Asset Financing LLC - Term A Loan	1	108,853,659	108,853,659
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		31,750,000	31,963,900	09/02/2020	09/02/2050	Interest Rate Swap			Q3629H-AG-8	ETSA Utilities Finance P Gtd Senior Note	1	31,750,000	31,963,900
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		24,000,000	24,164,832	09/02/2020	09/02/2050	Interest Rate Swap			910200-AF-4	UNITED ENERGY DISTRIBUTION PTY-GTD SR NT SER A	1	24,000,000	24,164,832
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		30,000,000	29,892,690	09/02/2020	09/02/2050	Interest Rate Swap			576292-YY-6	Barings Corporate Invest Convertible Not	1	30,000,000	29,892,690
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,500,000	26,803,505	09/02/2020	09/02/2050	Interest Rate Swap			68233J-A*-5	ONCOR ELECTRIC DELIVERY-SENIOR SECURED NOTE	1	26,500,000	26,803,505
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		26,600,000	26,878,023	09/02/2020	09/02/2050	Interest Rate Swap			Q91948-AF-4	Transpower New Zealand L Gtd Senior Note	1	26,600,000	26,878,023
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		13,200,000	12,990,186	09/02/2020	09/02/2050	Interest Rate Swap			Q1297H-AK-4	CSL Finance Pty Ltd Gtd Senior Note	1	13,200,000	12,990,186
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		41,763,278	49,272,200	09/02/2020	09/02/2050	Interest Rate Swap			20030N-AM-3	Comcast Corp-NOTE	1	41,763,278	49,272,200
57629*FK2	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,045,000	2,020,298	09/02/2020	09/02/2050	Interest Rate Swap			056162-AQ-3	Babson CLO Ltd 2015-I-BABSN 2015-IA BR	1	2,045,000	2,020,298
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	200,000,000	227,999,992	205,451,845	07/08/2021	07/08/2051	Interest Rate Swap		(22,548,155)	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	227,999,992	228,000,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	150,000,000	6,650,000	(10,975,330)	07/08/2021	07/08/2051	Interest Rate Swap		(17,564,556)	55954Y-AL-9	Magnetite XXVI Ltd-MAGNE 2020-26A BR	1	6,650,000	6,589,226

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								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	
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,550,000	6,497,495	07/08/2021	07/08/2051	Interest Rate Swap				00190Y-BH-7	Ares XXVII CLO Ltd-ARES 2013-2A CR2	1	6,550,000	6,497,495
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,400,000	6,343,757	07/08/2021	07/08/2051	Interest Rate Swap				278300-AN-8	Eaton Vance CLO 2020-1 L-EATON 2020-1A CR	1	6,400,000	6,343,757
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,400,000	6,390,906	07/08/2021	07/08/2051	Interest Rate Swap				143133-AG-1	CGMS 2021-6A C	1	6,400,000	6,390,906
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,400,000	6,307,264	07/08/2021	07/08/2051	Interest Rate Swap				87168B-AG-5	SYMP 2021-28A C-SYMP 2021-28A C	1	6,400,000	6,307,264
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,400,000	6,354,310	07/08/2021	07/08/2051	Interest Rate Swap				12565E-AE-1	CIFC Funding Ltd-CIFC 2021-5A C	1	6,400,000	6,354,310
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,400,000	6,304,685	07/08/2021	07/08/2051	Interest Rate Swap				97316J-AG-8	THL Credit Wind River 20-WINDR 2019-1A CR	1	6,400,000	6,304,685
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,400,000	6,306,886	07/08/2021	07/08/2051	Interest Rate Swap				05685A-AJ-7	Bain Capital Credit CLO-BCC 2021-4A C	1	6,400,000	6,306,886
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,400,000	6,320,314	07/08/2021	07/08/2051	Interest Rate Swap				38136N-AU-0	Goldentree Loan Managem-GLM 2020-8A CR	1	6,400,000	6,320,314
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,100,000	6,050,962	07/08/2021	07/08/2051	Interest Rate Swap				00900L-AS-3	AIMCO CLO Series 2015-A-AIMCO 2015-AA CR2	1	6,100,000	6,050,962
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,050,000	5,967,036	07/08/2021	07/08/2051	Interest Rate Swap				05685A-AG-3	Bain Capital Credit CLO-BCC 2021-4A B	1	6,050,000	5,967,036
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,050,000	5,983,160	07/08/2021	07/08/2051	Interest Rate Swap				00119V-AQ-2	AGL CLO 6 LTD-AGL 2020-6A BR	1	6,050,000	5,983,160
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,700,000	5,630,380	07/08/2021	07/08/2051	Interest Rate Swap				13887T-AN-7	Canyon Capital CLO 2019-CANVC 2019-1A BR	1	5,700,000	5,630,380
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,650,000	5,588,652	07/08/2021	07/08/2051	Interest Rate Swap				670881-AP-6	OCF CLO 2020-19 Ltd-OCF 2020-19A BR	1	5,650,000	5,588,652
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,625,000	5,524,875	07/08/2021	07/08/2051	Interest Rate Swap				03766G-AS-1	Apidos CLO XXVI-APID 2017-26A BR	1	5,625,000	5,524,875
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,300,000	5,250,572	07/08/2021	07/08/2051	Interest Rate Swap				48253U-AC-0	KKR-SERIES 34A CLASS B	1	5,300,000	5,250,572
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,300,000	5,232,224	07/08/2021	07/08/2051	Interest Rate Swap				08627F-AQ-3	BlueMountain CLO XXV Ltd-BLUEM 2019-25A BR	1	5,300,000	5,232,224
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,150,000	5,075,351	07/08/2021	07/08/2051	Interest Rate Swap				95023A-AC-4	Wellfleet CLO Ltd-WELF 2021-2A B	1	5,150,000	5,075,351
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,125,000	5,074,063	07/08/2021	07/08/2051	Interest Rate Swap				14317Y-AG-9	Carlyle Global Market St-SERIES 21-5A CLASS C	1	5,125,000	5,074,063
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,650,000	4,594,098	07/08/2021	07/08/2051	Interest Rate Swap				48661A-AL-0	KAYNE CLO I Ltd-KAYNE 2018-1A BR	1	4,650,000	4,594,098
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,600,000	4,570,132	07/08/2021	07/08/2051	Interest Rate Swap				29002V-AE-8	ELM10 2021-3A C-ELM10 2021-3A C	1	4,600,000	4,570,132
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,600,000	4,549,253	07/08/2021	07/08/2051	Interest Rate Swap				67110N-AP-0	OHA Credit Partners XIII-OAKC 2016-13A BR	1	4,600,000	4,549,253
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,500,000	4,451,567	07/08/2021	07/08/2051	Interest Rate Swap				73052V-AG-0	Point Au Roche Park CLO -PARPK 2021-1A C	1	4,500,000	4,451,567
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,500,000	4,422,056	07/08/2021	07/08/2051	Interest Rate Swap				83615P-AE-7	Sound Point Clo XXXI Ltd-SNDPT 2021-3A C	1	4,500,000	4,422,056
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,500,000	4,473,329	07/08/2021	07/08/2051	Interest Rate Swap				29002H-AQ-2	Elmwood CLO III Ltd-ELMW3 2019-3A CR	1	4,500,000	4,473,329
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,500,000	4,440,276	07/08/2021	07/08/2051	Interest Rate Swap				33835N-AE-1	ASSURANT CLO LTD-MORGN 2018-3A CR	1	4,500,000	4,440,276
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,500,000	4,452,687	07/08/2021	07/08/2051	Interest Rate Swap				97316D-AG-1	Wind River CLO Ltd-WINDR 2021-3A C	1	4,500,000	4,452,687
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,400,000	4,323,427	07/08/2021	07/08/2051	Interest Rate Swap				48255A-AE-8	KKR CLO 36 Ltd-KKR 36A C	1	4,400,000	4,323,427
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,300,000	4,247,226	07/08/2021	07/08/2051	Interest Rate Swap				12555Q-AU-0	CIFC Funding 2020-I Ltd-CIFC 2020-1A CR	1	4,300,000	4,247,226
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,963,021	8,248,897	07/08/2021	07/08/2051	Interest Rate Swap				48253W-AA-0	KKR CLO 28 LTD-KKR 28A A	1	7,963,021	8,248,897
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,000,000	4,936,510	07/08/2021	07/08/2051	Interest Rate Swap				94950J-AC-5	Wellfleet CLO Ltd-SERIES 18-1A CLASS B	1	5,000,000	4,936,510
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	350,000,000	50,000,000	5,076,822	07/09/2021	07/09/2051	Interest Rate Swap		(44,655,278)	14316W-AA-7	Carlyle Global Market St-CGMS 2021-7A A1	1	50,000,000	49,732,100	

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		48,500,000	48,187,903	07/09/2021	07/09/2051	Interest Rate Swap			12547L-AL-2	CIFC Funding 2020-II Ltd-CIFC 2020-2A AR	1	48,500,000	48,187,903
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		45,100,000	44,788,269	07/09/2021	07/09/2051	Interest Rate Swap			05876L-AA-1	Ballyrock CDO Ltd-BALLY 2021-17A A1A	1	45,100,000	44,788,269
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,700,000	13,590,099	07/09/2021	07/09/2051	Interest Rate Swap			87168B-AE-0	SYMP-SYMP 2021-28A B	1	13,700,000	13,590,099
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		13,700,000	13,565,466	07/09/2021	07/09/2051	Interest Rate Swap			97316D-AC-0	Wind River CLO Ltd-WINDR 2021-3A B1	1	13,700,000	13,565,466
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,200,000	9,097,254	07/09/2021	07/09/2051	Interest Rate Swap			13876G-AL-2	Canyon Capital CLO 2017-CANVC 2017-1A BR	1	9,200,000	9,097,254
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,200,000	9,101,735	07/09/2021	07/09/2051	Interest Rate Swap			03330N-AK-0	Anchorage Capital Clo 11-ANCHC 2019-11A BR	1	9,200,000	9,101,735
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,200,000	9,120,963	07/09/2021	07/09/2051	Interest Rate Swap			03328W-AU-2	Anchorage Capital CLO 9 -ANCHC 2016-9A BR2	1	9,200,000	9,120,963
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,200,000	9,138,378	07/09/2021	07/09/2051	Interest Rate Swap			14316W-AC-3	Carlyle Global Market St-CGMS 2021-7A A2	1	9,200,000	9,138,378
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,200,000	9,104,955	07/09/2021	07/09/2051	Interest Rate Swap			12547L-AQ-1	CIFC Funding 2020-II Ltd-CIFC 2020-2A BR	1	9,200,000	9,104,955
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,200,000	9,086,785	07/09/2021	07/09/2051	Interest Rate Swap			04018X-AE-9	ARES CLO-ARES 2021-ALFA B	1	9,200,000	9,086,785
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,200,000	9,133,346	07/09/2021	07/09/2051	Interest Rate Swap			25255L-AC-6	Diameter Capital Clo 2 L-DLO 2021-2A A2	1	9,200,000	9,133,346
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,200,000	9,131,377	07/09/2021	07/09/2051	Interest Rate Swap			12555Q-AS-5	CIFC Funding 2020-I Ltd-CIFC 2020-1A BR	1	9,200,000	9,131,377
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,200,000	9,092,388	07/09/2021	07/09/2051	Interest Rate Swap			48253H-AQ-8	KKR CLO 26 Ltd-KKR 26 BR	1	9,200,000	9,092,388
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,100,000	8,936,619	07/09/2021	07/09/2051	Interest Rate Swap			86271P-AG-0	Strata CLO II Ltd-STRTA 2021-1A C	1	9,100,000	8,936,619
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,725,000	8,599,979	07/09/2021	07/09/2051	Interest Rate Swap			38136N-AS-5	Goldentree Loan Managem-GLM 2020-8A BR	1	8,725,000	8,599,979
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,700,000	8,599,419	07/09/2021	07/09/2051	Interest Rate Swap			13876N-AN-3	Canyon CLO 2020-2 Ltd-CANVC 2020-2A BR	1	8,700,000	8,599,419
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,800,000	7,753,582	07/09/2021	07/09/2051	Interest Rate Swap			143133-AE-6	CGMS 2021-6A B-CGMS 2021-6A B	1	7,800,000	7,753,582
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,375,000	7,290,763	07/09/2021	07/09/2051	Interest Rate Swap			13877P-AC-1	CANVC-2021-4A B	1	7,375,000	7,290,763
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,300,000	7,186,573	07/09/2021	07/09/2051	Interest Rate Swap			13875M-AE-6	Canyon CLO 2021-3 Ltd-CANVC 2021-3A C	1	7,300,000	7,186,573
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,300,000	7,253,733	07/09/2021	07/09/2051	Interest Rate Swap			12551J-AN-6	CIFC Funding 2017-IV Ltd-CIFC 2017-4A A2R	1	7,300,000	7,253,733
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,200,000	7,123,975	07/09/2021	07/09/2051	Interest Rate Swap			97315V-AE-7	Wind River CLO Ltd-WINDR 2021-2A B	1	7,200,000	7,123,975
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,100,000	6,996,219	07/09/2021	07/09/2051	Interest Rate Swap			04019L-AN-4	ARES LI CLO Ltd-ARES 2019-51A BR	1	7,100,000	6,996,219
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,040,000	6,967,805	07/09/2021	07/09/2051	Interest Rate Swap			03328W-AW-8	Anchorage Capital CLO 9 -ANCHC 2016-9A CR2	1	7,040,000	6,967,805
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,000,000	6,909,826	07/09/2021	07/09/2051	Interest Rate Swap			61773K-AC-6	Morgan Stanley Eaton Van-MSEV 2021-1A B	1	7,000,000	6,909,826
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,000,000	6,924,379	07/09/2021	07/09/2051	Interest Rate Swap			00901A-AL-1	AIMCO CLO 10 Ltd-AIMCO 2019-10A BR	1	7,000,000	6,924,379
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,800,000	6,741,622	07/09/2021	07/09/2051	Interest Rate Swap			03762Y-AH-0	Apidos Clo XXV-APID 2016-25A A2R	1	6,800,000	6,741,622
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,750,000	6,645,159	07/09/2021	07/09/2051	Interest Rate Swap			50204A-AE-6	LOM LP-LOM 32A B	1	6,750,000	6,645,159
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		15,000,000	14,807,760	07/09/2021	07/09/2051	Interest Rate Swap			48251M-AS-5	KKR CLO 15 Ltd-KKR 15 A2R	1	15,000,000	14,807,760
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		15,000,000	14,863,350	07/09/2021	07/09/2051	Interest Rate Swap			55952Y-AR-8	Magnetite VIII Ltd-MAGNE 2014-8A BR2	1	15,000,000	14,863,350
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		9,500,000	9,403,100	07/09/2021	07/09/2051	Interest Rate Swap			48252W-AC-7	KKR CLO LTD 22-SERIES 22A CLASS B	1	9,500,000	9,403,100
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	200,000,000	232,999,992	204,470,488	07/12/2021	07/12/2051	Interest Rate Swap		(28,529,512)	57542Z-A9-8	MM Investment Holding Revolver Fixed Line	2	232,999,992	233,000,000

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	350,000,000	50,000,000	(4,505,306)	07/21/2021	07/21/2051	Interest Rate Swap		(54,102,006)	83615P-AA-5	Sound Point Clo XXXI Ltd-SNDPT 2021-3A A	1	50,000,000	49,596,700
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		50,000,000	49,406,700	07/21/2021	07/21/2051	Interest Rate Swap			95023A-AA-8	Wellfleet CLO Ltd-WELF 2021-2A A1	1	50,000,000	49,406,700
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		50,000,000	49,598,100	07/21/2021	07/21/2051	Interest Rate Swap			69702E-AA-3	Palmer Square CLO Ltd-PLMRS 2021-4A	1	50,000,000	49,598,100
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		50,000,000	49,573,450	07/21/2021	07/21/2051	Interest Rate Swap			03328J-AA-5	Anchorage Capital CLO 19-ANCHC 2021-19A A	1	50,000,000	49,573,450
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		50,000,000	49,558,550	07/21/2021	07/21/2051	Interest Rate Swap			42088A-AA-2	Hayfin US XII Ltd-HAYFN 2021-14A A1	1	50,000,000	49,558,550
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		50,000,000	49,629,400	07/21/2021	07/21/2051	Interest Rate Swap			87168B-AC-4	SYMP-SYMP 2021-28A A	1	50,000,000	49,629,400
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		50,000,000	49,591,550	07/21/2021	07/21/2051	Interest Rate Swap			67110N-AM-7	CHA Credit Partners XIII-CAKC 2016-13A AR	1	50,000,000	49,591,550
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		14,312,500	14,178,134	07/21/2021	07/21/2051	Interest Rate Swap			70470M-AE-5	Peace Park CLO Ltd-PCEPK 2021-1A B1	1	14,312,500	14,178,134
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		14,090,000	13,918,821	07/21/2021	07/21/2051	Interest Rate Swap			55822A-AN-7	Madison Park Funding XLV-MDPK 2020-46A B1R	1	14,090,000	13,918,821
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,000,000	9,937,940	07/21/2021	07/21/2051	Interest Rate Swap			13876R-AE-4	Canyon CLO 2020-3 Ltd-CANVC 2020-3A B	1	10,000,000	9,937,940
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,000,000	9,926,690	07/21/2021	07/21/2051	Interest Rate Swap			69703P-AC-3	Palmer Square CLO 2018-1-PLMRS 2018-1A A2	1	10,000,000	9,926,690
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,000,000	9,882,160	07/21/2021	07/21/2051	Interest Rate Swap			13876X-AG-6	Canyon Capital CLO Ltd-CANVC 2021-2A B1	1	10,000,000	9,882,160
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	200,000,000	232,999,992	205,027,348	08/09/2021	08/09/2051	Interest Rate Swap		(27,972,652)	57542Z-A9-8	MM Investment Holding Revolver	2	232,999,992	233,000,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	300,000,000	344,999,987	303,204,714	08/09/2021	08/09/2051	Interest Rate Swap		(41,795,286)	57542Z-A9-8	MM Investment Holding Revolver	2	344,999,987	345,000,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	250,000,000	284,999,990	253,692,597	08/10/2021	08/10/2051	Interest Rate Swap		(31,307,403)	57542Z-A9-8	MM Investment Holding Revolver	2	284,999,990	285,000,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	200,000,000	227,999,992	203,041,387	08/10/2021	08/10/2051	Interest Rate Swap		(24,958,613)	57542Z-A9-8	MM Investment Holding Revolver	2	227,999,992	228,000,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	300,000,000	342,999,987	305,300,153	08/10/2021	08/10/2051	Interest Rate Swap		(37,699,847)	57542Z-A9-8	MM Investment Holding Revolver	2	342,999,987	343,000,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	250,000,000	287,999,989	255,764,939	08/10/2021	08/10/2051	Interest Rate Swap		(32,235,061)	57542Z-A9-8	MM Investment Holding Revolver	2	287,999,989	288,000,000
Need to File with the NAIC	Evergreen Basked of Long Fixed Rate ABS Bank Loans and Corporate Bonds	2Z	200,000,000	233,000,000	203,493,540	08/23/2021	08/23/2051	Interest Rate Swap		(29,506,460)	12503Z-MM-8	CCLF SPV LLC-Revolving Credit Facility	2	233,000,000	233,000,000
999999999 - Totals				22,116,449,090	20,272,509,007	XXX	XXX	XXX	(1,395,842)	(1,958,198,051)	XXX	XXX	XXX	22,117,844,932	22,230,707,058

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STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	119	21,873,158,424							119	21,873,158,424
2. Add: Opened or Acquired Transactions	4	95,000,000							4	95,000,000
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions	22	2,434,000,000							22	2,434,000,000
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	101	19,534,158,424							101	19,534,158,424

STATEMENT AS OF MARCH 31, 2022 OF THE Massachusetts Mutual Life Insurance Company

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	6,418,096,498
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	.....
3.	Total (Line 1 plus Line 2).....	6,418,096,498
4.	Part D, Section 1, Column 6.....	14,806,990,608
5.	Part D, Section 1, Column 7.....	(8,516,028,691)
6.	Total (Line 3 minus Line 4 minus Line 5).....	127,134,582
		Fair Value Check
7.	Part A, Section 1, Column 16.....	4,461,294,290
8.	Part B, Section 1, Column 13.....	(127,134,582)
9.	Total (Line 7 plus Line 8).....	4,334,159,708
10.	Part D, Section 1, Column 9.....	14,972,406,245
11.	Part D, Section 1, Column 10.....	(10,638,246,537)
12.	Total (Line 9 minus Line 10 minus Line 11).....	.....
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	4,597,368,658
14.	Part B, Section 1, Column 20.....	121,687,072
15.	Part D, Section 1, Column 12.....	4,719,055,732
16.	Total (Line 13 plus Line 14 minus Line 15).....	.....(2)

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	1,774,108,873	3,252,909,998
2. Cost of cash equivalents acquired	39,997,650,640	187,354,954,014
3. Accrual of discount		
4. Unrealized valuation increase (decrease)	1,431,644	5,476,968
5. Total gain (loss) on disposals	(5,329,145)	589,492
6. Deduct consideration received on disposals	39,388,523,056	188,839,821,599
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)	2,379,338,956	1,774,108,873
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,379,338,956	1,774,108,873