



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

## QUARTERLY STATEMENT

AS OF JUNE 30, 2024  
OF THE CONDITION AND AFFAIRS OF THE

### MANHATTAN NATIONAL LIFE INSURANCE COMPANY

NAIC Group Code 0435 0435 NAIC Company Code 67083 Employer's ID Number 45-0252531  
(Current) (Prior)

Organized under the Laws of \_\_\_\_\_, State of Domicile or Port of Entry \_\_\_\_\_ OH

Country of Domicile \_\_\_\_\_ United States of America

Licensed as business type: \_\_\_\_\_ Life, Accident and Health  Fraternal Benefit Societies

Incorporated/Organized 12/20/1956 Commenced Business 01/04/1957

Statutory Home Office 191 Rosa Parks Street, Cincinnati, OH, US 45202  
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 191 Rosa Parks Street, 513-361-9000  
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address Post Office Box 5420, Cincinnati, OH, US 45201  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 191 Rosa Parks Street, 513-361-9000  
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.massmutualascend.com

Statutory Statement Contact Robert Mayhew Earle II, 513-361-9077  
(Name) (Area Code) (Telephone Number)  
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#### OFFICERS

President	<u>Mark Francis Muething</u>	Treasurer	<u>Brian Patrick Sponaugle</u>
Secretary	<u>John Paul Gruber</u>	Appointed Actuary	<u>Dominic Joseph Moster</u>

#### OTHER

<u>Dominic Lusean Blue</u>	<u>Donna Marie Carrelli</u>	<u>Michael Harrison Haney</u>
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#### DIRECTORS OR TRUSTEES

<u>Dominic Lusean Blue</u>	<u>Elizabeth Ward Chicares</u>	<u>Susan Marie Cicco</u>
<u>Geoffrey James Craddock</u>	<u>Roger William Crandall</u>	<u>Paul Anthony LaPiana</u>
<u>Sears Andrew Merritt</u>	<u>Mark Francis Muething</u>	<u>Michael James O'Connor</u>
<u>Eric William Partlan</u>	<u>Arthur William Wallace III</u>	

State of Ohio County of Hamilton SS:

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

Mark Francis Muething  
President

John Paul Gruber  
Secretary

Brian Patrick Sponaugle  
Treasurer

Subscribed and sworn to before me this  
day of August 2024

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

## 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 .....	113,815,938		113,815,938	111,926,519
2. Stocks:				0
2.1 Preferred stocks .....			0	0
2.2 Common stocks .....			0	0
3. Mortgage loans on real estate:				0
3.1 First liens .....			0	0
3.2 Other than first liens.....			0	0
4. Real estate:				0
4.1 Properties occupied by the company (less \$ .....0 encumbrances) .....			0	0
4.2 Properties held for the production of income (less \$ .....0 encumbrances) .....			0	0
4.3 Properties held for sale (less \$ .....0 encumbrances) .....			0	0
5. Cash (\$ .....1,663,857 ), cash equivalents (\$ .....5,238,177 ) and short-term investments (\$ .....0 ) .....	6,902,034		6,902,034	10,424,093
6. Contract loans (including \$ .....0 premium notes) .....	4,016,859		4,016,859	4,246,742
7. Derivatives .....			0	0
8. Other invested assets .....			0	0
9. Receivables for securities .....	16,211	16,211	0	0
10. Securities lending reinvested collateral assets .....			0	0
11. Aggregate write-ins for invested assets .....			0	0
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	124,751,042	16,211	124,734,831	126,597,354
13. Title plants less \$ .....0 charged off (for Title insurers only) .....			0	
14. Investment income due and accrued .....	1,439,830		1,439,830	1,431,311
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	176,021	24,537	151,484	115,218
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ .....0 earned but unbilled premiums) .....	3,059,409	15,726	3,043,683	2,987,842
15.3 Accrued retrospective premiums (\$ .....0 ) and contracts subject to redetermination (\$ .....0 ) .....			0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	87,903		87,903	585,667
16.2 Funds held by or deposited with reinsured companies .....			0	0
16.3 Other amounts receivable under reinsurance contracts .....			0	0
17. Amounts receivable relating to uninsured plans .....			0	0
18.1 Current federal and foreign income tax recoverable and interest thereon .....	371,051		371,051	265,051
18.2 Net deferred tax asset .....			0	0
19. Guaranty funds receivable or on deposit .....	20,768		20,768	95,611
20. Electronic data processing equipment and software .....	0		0	0
21. Furniture and equipment, including health care delivery assets (\$ .....0 ) .....	0		0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates .....	0		0	0
23. Receivables from parent, subsidiaries and affiliates .....	0		0	0
24. Health care (\$ .....0 ) and other amounts receivable .....	0		0	0
25. Aggregate write-ins for other than invested assets .....	4,698	0	4,698	0
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	129,910,722	56,474	129,854,248	132,078,054
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0	0
28. Total (Lines 26 and 27)	129,910,722	56,474	129,854,248	132,078,054
<b>DETAILS OF WRITE-INS</b>				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....	0	0	0	0
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501. Miscellaneous receivable .....	4,698	0	4,698	0
2502. ....				
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	4,698	0	4,698	0

STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY  
**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ ..... 54,792,229 less \$ ..... 0 included in Line 6.3 (including \$ ..... 0 Modco Reserve) .....	54,792,229	57,089,689
2. Aggregate reserve for accident and health contracts (including \$ ..... 0 Modco Reserve) .....	52,953	53,012
3. Liability for deposit-type contracts (including \$ ..... 0 Modco Reserve) .....	2,342,093	2,513,696
4. Contract claims:		
4.1 Life .....	4,083,679	3,128,647
4.2 Accident and health .....		
5. Policyholders' dividends/refunds to members \$ ..... 0 and coupons \$ ..... 0 due and unpaid .....		
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 \$ ..... 0 Modco) .....	8,000	8,000
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ ..... 0 Modco) .....		
6.3 Coupons and similar benefits (including \$ ..... 0 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 \$ ..... 0 discount; including \$ ..... 0 accident and health premiums .....	42,133	54,063
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts .....		
9.2 Provision for experience rating refunds, including the liability of \$ ..... 0 accident and health experience rating refunds of which \$ ..... 0 is for medical loss ratio rebate per the Public Health Service Act .....		
9.3 Other amounts payable on reinsurance, including \$ ..... 0 assumed and \$ ..... 31,671 ceded .....	31,671	45,724
9.4 Interest Maintenance Reserve .....	2,528,173	2,550,194
10. Commissions to agents due or accrued-life and annuity contracts \$ ..... 0 , accident and health \$ ..... 0 and deposit-type contract funds \$ ..... 0 .....		0
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued .....	79,827	79,824
13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... 0 accrued for expense allowances recognized in reserves, net of reinsured allowances) .....		0
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	116,305	237,839
15.1 Current federal and foreign income taxes, including \$ ..... 0 on realized capital gains (losses) .....		0
15.2 Net deferred tax liability .....		0
16. Unearned investment income .....	37,615	35,636
17. Amounts withheld or retained by reporting entity as agent or trustee .....	9,282	19,685
18. Amounts held for agents' account, including \$ ..... 475,171 agents' credit balances .....	475,171	450,380
19. Remittances and items not allocated .....	1,044,071	1,356,445
20. Net adjustment in assets and liabilities due to foreign exchange rates .....		
21. Liability for benefits for employees and agents if not included above .....		
22. Borrowed money \$ ..... 0 and interest thereon \$ ..... 0 .....		
23. Dividends to stockholders declared and unpaid .....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	785,288	670,786
24.02 Reinsurance in unauthorized and certified (\$ ..... 0 ) companies .....		0
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... 0 ) reinsurers .....		0
24.04 Payable to parent, subsidiaries and affiliates .....	108,061	88,650
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....	45,846,611	46,459,611
24.08 Derivatives .....		0
24.09 Payable for securities .....		0
24.10 Payable for securities lending .....		
24.11 Capital notes \$ ..... 0 and interest thereon \$ ..... 0 .....		
25. Aggregate write-ins for liabilities .....	399,781	426,183
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	112,782,943	115,268,064
27. From Separate Accounts Statement .....		0
28. Total liabilities (Lines 26 and 27) .....	112,782,943	115,268,064
29. Common capital stock .....	2,500,000	2,500,000
30. Preferred capital stock .....		0
31. Aggregate write-ins for other than special surplus funds .....		0
32. Surplus notes .....		
33. Gross paid in and contributed surplus .....	132,467,887	132,467,887
34. Aggregate write-ins for special surplus funds .....		0
35. Unassigned funds (surplus) .....	(117,896,582)	(118,157,897)
36. Less treasury stock, at cost:		
36.1 ..... 0 shares common (value included in Line 29 \$ ..... 0 ) .....	0	0
36.2 ..... 0 shares preferred (value included in Line 30 \$ ..... 0 ) .....	0	0
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ ..... 0 in Separate Accounts Statement) .....	14,571,305	14,309,990
38. Totals of Lines 29, 30 and 37 .....	17,071,305	16,809,990
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	129,854,248	132,078,054
<b>DETAILS OF WRITE-INS</b>		
2501. Unclaimed funds .....	399,781	426,183
2502. .....		
2503. .....		
2598. Summary of remaining write-ins for Line 25 from overflow page .....	0	0
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	399,781	426,183
3101. .....		
3102. .....		
3103. .....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....	0	0
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) .....	0	0
3401. .....		
3402. .....		
3403. .....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....	0	0
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....	0	0

STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL 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	2,548,782	2,470,245	4,545,144
2. Considerations for supplementary contracts with life contingencies			
3. Net investment income	1,789,845	1,728,813	3,607,960
4. Amortization of Interest Maintenance Reserve (IMR)	158,478	162,964	296,941
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	227,217	231,648	440,663
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income			0
9. Totals (Lines 1 to 8.3)	4,724,322	4,593,670	8,890,708
10. Death benefits	3,037,871	3,106,066	5,289,232
11. Matured endowments (excluding guaranteed annual pure endowments)	1,009	3,410	4,400
12. Annuity benefits	1,297,050	481,658	491,214
13. Disability benefits and benefits under accident and health contracts			
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	1,106,355	734,287	1,473,163
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	15,971	17,180	33,817
18. Payments on supplementary contracts with life contingencies			
19. Increase in aggregate reserves for life and accident and health contracts	(2,297,519)	(923,907)	(1,643,586)
20. Totals (Lines 10 to 19)	3,160,737	3,418,694	5,648,240
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	98,154	101,336	200,215
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	678,668	596,728	1,165,780
24. Insurance taxes, licenses and fees, excluding federal income taxes	167,335	134,831	207,162
25. Increase in loading on deferred and uncollected premiums	2,989	(1,068)	(2,153)
26. Net transfers to or (from) Separate Accounts net of reinsurance			0
27. Aggregate write-ins for deductions	274,592	362,956	748,500
28. Totals (Lines 20 to 27)	4,382,475	4,613,477	7,967,744
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	341,847	(19,807)	922,964
30. Dividends to policyholders and refunds to members	10,895	11,019	21,285
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	330,952	(30,826)	901,679
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(41,063)	(119,086)	(51,586)
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)	372,015	88,260	953,265
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (4,911) (excluding taxes of \$ 36,274 transferred to the IMR)	4,911	(481,891)	(490,076)
35. Net income (Line 33 plus Line 34)	376,926	(393,631)	463,189
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	16,809,990	16,111,994	16,111,994
37. Net income (Line 35)	376,926	(393,631)	463,189
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 0			0
39. Change in net unrealized foreign exchange capital gain (loss)			
40. Change in net deferred income tax		(1)	0
41. Change in nonadmitted assets	(1,110)	(154,047)	13,958
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(114,501)	214,733	220,849
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			0
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			0
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in		0	0
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			0
52. Dividends to stockholders			0
53. Aggregate write-ins for gains and losses in surplus		0	0
54. Net change in capital and surplus for the year (Lines 37 through 53)	261,315	(332,946)	697,996
55. Capital and surplus, as of statement date (Lines 36 + 54)	17,071,305	15,779,048	16,809,990
<b>DETAILS OF WRITE-INS</b>			
08.301.			
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	0	0	0
2701. Reinsurance administration agreement expense	274,592	362,956	748,500
2702.			
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	274,592	362,956	748,500
5301.			
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399. Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	0	0	0

STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY  
**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	2,427,012	2,543,441	4,772,297
2. Net investment income .....	1,639,031	1,584,132	3,299,824
3. Miscellaneous income .....	227,217	231,648	440,663
4. Total (Lines 1 to 3) .....	4,293,260	4,359,221	8,512,784
5. Benefit and loss related payments .....	4,003,542	4,960,255	8,884,620
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions .....	1,265,437	1,274,005	2,476,405
8. Dividends paid to policyholders .....	2,921	3,064	6,032
9. Federal and foreign income taxes paid (recovered) net of \$ ..... 31,363 tax on capital gains (losses) .....	96,300	(74,570)	165,228
10. Total (Lines 5 through 9) .....	5,368,200	6,162,754	11,532,285
11. Net cash from operations (Line 4 minus Line 10) .....	(1,074,940)	(1,803,533)	(3,019,501)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	1,488,587	10,056,641	16,416,997
12.2 Stocks .....	0	0	0
12.3 Mortgage loans .....	0	0	0
12.4 Real estate .....	0	0	0
12.5 Other invested assets .....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	0	0	450
12.7 Miscellaneous proceeds .....	0	0	0
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	1,488,587	10,056,641	16,417,447
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	3,035,743	13,920,506	16,875,068
13.2 Stocks .....	0	0	0
13.3 Mortgage loans .....	0	0	0
13.4 Real estate .....	0	0	0
13.5 Other invested assets .....	0	0	0
13.6 Miscellaneous applications .....	25,256	160,799	(4,982)
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	3,060,999	14,081,305	16,870,086
14. Net increase (or decrease) in contract loans and premium notes .....	(229,883)	(164,306)	(161,775)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(1,342,529)	(3,860,358)	(290,864)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....	0	0	0
16.2 Capital and paid in surplus, less treasury stock .....	0	0	0
16.3 Borrowed funds .....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(195,548)	(175,683)	(285,312)
16.5 Dividends to stockholders .....	0	0	0
16.6 Other cash provided (applied) .....	(909,042)	(262,338)	(515,127)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(1,104,590)	(438,021)	(800,439)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(3,522,059)	(6,101,912)	(4,110,804)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	10,424,093	14,534,897	14,534,897
19.2 End of period (Line 18 plus Line 19.1) .....	6,902,034	8,432,985	10,424,093

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

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**EXHIBIT 1****DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life .....	5,523,202	5,499,644	10,769,304
2. Group life .....			0
3. Individual annuities .....	68,388	67,369	85,367
4. Group annuities .....			0
5. Accident & health .....	32,283	33,909	65,369
6. Fraternal .....			0
7. Other lines of business .....		0	0
8. Subtotal (Lines 1 through 7) .....	5,623,873	5,600,922	10,920,040
9. Deposit-type contracts .....	0	0	0
10. Total (Lines 8 and 9)	5,623,873	5,600,922	10,920,040

## NOTES TO FINANCIAL STATEMENTS

### **Note 1 - Summary of Significant Accounting Policies**

#### A. Accounting Practices

The financial statements of Manhattan National Life Insurance Company (the "Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance.

The Ohio Department of Insurance recognizes only statutory accounting practices prescribed or permitted by the State of Ohio for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under the Ohio Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures* manual has been adopted as a component of prescribed or permitted practices by the State of Ohio. The Company has no prescribed or permitted practices that would result in differences between NAIC Statutory Accounting Principles ("NAIC SAP") and the State of Ohio basis, as shown below:

Net Income	June 30, 2024	December 31, 2023
(1) State basis	\$ 376,926	\$ 463,189
(2) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP	-	-
(4) NAIC SAP	<b>\$ 376,926</b>	<b>\$ 463,189</b>
 Surplus		
(5) State basis	\$ 17,071,305	\$ 16,809,990
(6) State prescribed practices that increase/(decrease) NAIC SAP	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP	-	-
(8) NAIC SAP	<b>\$ 17,071,305</b>	<b>\$ 16,809,990</b>

B, C & D – No significant changes.

### **Note 2 - Accounting Changes and Corrections of Errors**

Not applicable.

### **Note 3 - Business Combinations and Goodwill**

Not applicable.

### **Note 4 - Discontinued Operations**

Not applicable.

### **Note 5 - Investments**

A, B & C – No significant changes.

#### D. Loan-Backed Securities

- (1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.
- (2) The Company does not currently hold any aggregate loan-backed securities with a recognized other-than-temporary impairment ("OTTI") in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.
- (3) The Company has no loan-backed securities with a credit-related OTTI charge recognized during the period.
- (4) The following table shows all loan-backed securities with an unrealized loss:

a. The aggregate amount of unrealized losses:	
1. Less than 12 months	\$876
2. 12 months or longer	92,810
 b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$97,702
2. 12 months or longer	361,351

- (5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses at June 30, 2024. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

#### E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not applicable.

#### F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.

#### G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.

#### H. Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.

#### I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.

#### J. Real Estate – Not applicable.

#### K. Low Income Housing Tax Credits – Not applicable.

#### L. Restricted Assets – No significant change.

## NOTES TO FINANCIAL STATEMENTS

- M. Working Capital Finance Investments – Not applicable.
- N. Offsetting and Netting of Assets and Liabilities – Not applicable.
- O. 5GI Securities – Not applicable.
- P. Short Sales – Not Applicable.
- Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPS	1	0
(2) Aggregate amount of investment income	\$ 25,256	\$ -

- R. Share of Cash Pool by Asset Type – Not applicable.

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

Not applicable.

**Note 7 - Investment Income**

No significant change.

**Note 8 - Derivative Instruments**

Not applicable.

**Note 9 - Income Taxes**

No significant change.

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

A.,B. & C.

The Company is a wholly-owned subsidiary of Manhattan National Holding, LLC ("MNH"). 100% of the Company's outstanding common stock is directly owned by MNH. The Company's common stock was contributed to MNH on September 25, 2008, from MassMutual Ascend Life Insurance Company ("MMALIC"). MNH is a wholly-owned subsidiary of MMALIC. MMALIC is wholly-owned subsidiary of Glidepath Holdings, Inc., a financial services holding company wholly-owned by Massachusetts Mutual Life Insurance Company. See Schedule Y, Part 1, Organizational Chart.

During 2024 the Company paid (received) federal income tax payments in cash to (from) MMALIC:

04/16/2024	\$ 199,600
04/16/2024	\$ (15,500)
06/17/2024	\$ (87,800)

D. The Company reported \$0 due from and \$108,061 due to the parent and affiliated companies. The terms of the agreement require that these amounts are settled within 90 days.

E. Management or service contracts and all cost sharing arrangements including the Company:

- (1) The Company has an agreement with Barings (an affiliate) which provides investment advisory services to the Company.
- (2) Certain administrative, management, accounting, data processing, collection, and investment services are provided under agreements between the Company and affiliates at charges not unfavorable to the Company or the affiliate.

F. The Company has no material guarantees or undertakings for the benefit of an affiliate.

G. The Company's outstanding shares are 100% owned by MNH.

H. The Company does not own shares of any upstream intermediate entity or its ultimate parent.

I. The Company has no investment in a subsidiary.

J. The Company did not recognize any impairment or write down for its investments in subsidiary, controlled or affiliated companies during the statement period.

K. The Company has no investment in a foreign insurance subsidiary.

L. The Company does not hold an investment in a downstream non-insurance holding company.

M. Valuation of Subsidiary, Controlled and Affiliated Entities (excluding U.S. Insurance Entities) – Not applicable.

N. The Company has no investments in insurance subsidiary, controlled, or affiliated entities.

O. Subsidiary, Controlled, and Affiliated Entities Loss Tracking – Not applicable.

**Note 11 - Debt**

Not applicable.

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

A., B., C. & D.

The Company did not participate in a defined benefit plan.

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## NOTES TO FINANCIAL STATEMENTS

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**E. Defined Contribution Plan**

The Company participates in the retirement plans of MMALIC. MMALIC sponsors funded (qualified 401(k) thrift savings) and unfunded (nonqualified deferred compensation thrift savings) defined contribution plans for its employees and retirees. The qualified 401(k) thrift savings plan's net assets available for benefits were \$68,770,381 as of June 30, 2024 and \$58,683,564 as of December 31, 2023. The Company matches a percentage of employee contributions to the qualified 401(k) thrift savings plan. The Company's total matching thrift savings contributions included in general insurance expenses were \$18,318 for the six months ended June 30, 2024 and \$33,474 for the year ended December 31, 2023.

- F. The Company did not participate in multiemployer plans.**
- G. The Company did not participate in consolidated or holding company plans.**
- H. The Company does not accrue for postemployment benefits and compensated absences.**
- I. The Company does not apply for a subsidy under the Medicare Part D under the Medicare Modernization Act.**

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

No significant change.

**Note 14 - Contingencies**

No significant change.

**Note 15 - Leases**

Not applicable.

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

Not applicable.

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

The Company has no reportable transactions.

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

Not applicable.

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

Not applicable.

**Note 20 - Fair Value**

**A.**

- (1) The Company does not have any assets or liabilities measured at fair value or net asset value ("NAV").
- (2) The Company does not have any Level 3 securities carried at fair value.
- (3) Fair Value Recognition of Transfers between Levels

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. There were no Level 3 transfers during the reporting period.

- (4) Inputs and Techniques Used in Estimating Fair Value

Level 1 - Quoted prices for identical assets or liabilities in active markets (markets in which transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis). The Company's Level 1 financial instruments consist primarily of publicly-traded equity securities for which quoted market prices in active markets are available.

Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company does not have any Level 3 assets or liabilities carried at fair value at June 30, 2024.

The Company's investment manager, Barings LLC ("Barings") is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by Barings internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, the investment manager considers widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, Barings communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

- (5) Derivative Assets and Liabilities – Not applicable.

- B. The Company has no additional fair value disclosures.

## NOTES TO FINANCIAL STATEMENTS

C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item (4) above for a discussion of each of these three levels.

Type of Financial Instrument	Aggregate	Admitted Assets	Level 1		Level 2		Level 3		Net Asset Value (NAV)	Not Practicable (Carrying Value)
	Fair Value									
<b>Financial Assets:</b>										
Bonds:										
U.S. government and agencies	\$ 1,628,284	\$ 1,705,043	\$ -	\$ 1,628,284	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
States, territories and possessions	4,038,090	2,927,206	-	4,038,090	-	-	-	-	-	-
Special revenue	9,411,109	9,260,051	-	9,411,109	-	-	-	-	-	-
Industrial and miscellaneous	95,795,143	99,923,638	-	95,795,143	-	-	-	-	-	-
Total bonds	\$ 110,872,626	\$ 113,815,938	\$ -	\$ 110,872,626	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Cash and cash equivalents	6,902,034	6,902,034	6,902,034	-	-	-	-	-	-	-
Policy loans	4,016,859	4,016,859	-	-	-	-	4,016,859	-	-	-
Total financial assets	<u>\$ 121,791,519</u>	<u>\$ 124,734,831</u>	<u>\$ 6,902,034</u>	<u>\$ 110,872,626</u>	<u>\$ 4,016,859</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>

D. Not Practicable to Estimate Fair Value – The Company has no financial instruments that fall under this classification.

E. NAV Practical Expedient Investments – The Company has no financial investments that fall under this classification.

**Note 21 - Other Items**

No significant change.

**Note 22 - Events Subsequent/Other Items of Note**

No significant change.

**Note 23 - Reinsurance**

No significant change.

**Note 24 - Retrospectively Rated Contracts & Contracts Subject to Redetermination**

Not applicable.

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

The Company had no changes in the provision for incurred loss or loss adjustment expenses attributable to insured events of prior years.

**Note 26 - Intercompany Pooling Arrangements**

Not applicable.

**Note 27 - Structured Settlements**

Not applicable.

**Note 28 - Health Care Receivables**

Not applicable.

**Note 29 - Participating Policies**

No significant change.

**Note 30 - Premium Deficiency Reserves**

Not applicable.

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

No significant change.

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

No significant change.

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

No significant change.

**Note 34 - Premiums and Annuity Considerations Deferred and Uncollected**

No significant change.

**Note 35 - Separate Accounts**

Not applicable.

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

Not applicable.

STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [ X ]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [ X ]

2.2 If yes, date of change: \_\_\_\_\_

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... 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. ..... 12/31/2021

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. ..... 12/31/2021

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). ..... 05/23/2023

6.4 By what department or departments?  
 Ohio Department 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 [ ] No [ ] N/A [ X ]

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 .....	NO.....	NO.....	NO.....	YES.....
Baring International Investment Limited .....	London, UK .....	NO.....	NO.....	NO.....	YES.....
Barings Securities LLC .....	Charlotte, NC .....	NO.....	NO.....	NO.....	YES.....
MM Ascend Life Investor Services LLC .....	Cincinnati, OH .....	NO.....	NO.....	NO.....	YES.....
MML Distributors LLC .....	Springfield, MA .....	NO.....	NO.....	NO.....	YES.....
MML Investment Advisors LLC .....	Springfield, MA .....	NO.....	NO.....	NO.....	YES.....
MML Investors Services LLC .....	Springfield, MA .....	NO.....	NO.....	NO.....	YES.....
MML Strategic Distributors LLC .....	Springfield, MA .....	NO.....	NO.....	NO.....	YES.....
The MassMutual Trust Company OCC .....	Enfield, CT .....	NO.....	YES.....	NO.....	NO.....
Flourish Financial LLC .....	New York, NY .....	NO.....	NO.....	NO.....	YES.....

STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [  ] 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 [  ] No [  ]

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

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [  ] No [  ]

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 [ ] No [ X ]  
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 [ ] No [ X ]  
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: ..... \$ .....  
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 [ ] No [ X ]  
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 .....	\$ 0	\$ .....
14.22 Preferred Stock .....	\$ 0	\$ .....
14.23 Common Stock .....	\$ 0	\$ .....
14.24 Short-Term Investments .....	\$ 0	\$ .....
14.25 Mortgage Loans on Real Estate .....	\$ 0	\$ .....
14.26 All Other .....	\$ 0	\$ .....
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ 0	\$ .....
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....	\$ 0	\$ .....

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [ ] No [ X ]  
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [ ] No [ ] N/A [ X ]  
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. .... \$ ..... 0  
 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .... \$ ..... 0  
 16.3 Total payable for securities lending reported on the liability page. .... \$ ..... 0

**STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL 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 [  ] 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
Bank of New York Mellon .....	1 Wall Street, New York, NY 10286 .....

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 [  ]

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
Barings LLC .....	A.....

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 [  ]

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 [  ]

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
106006 .....	Barings LLC .....	ANDKRHQKPRRG4Q2KLR05 .....	SEC .....	DS.....

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [  ] No [  ]

18.2 If no, list exceptions:  
.....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:

- 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.
- Issuer or obligor is current on all contracted interest and principal payments.
- The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

Has the reporting entity self-designated 5GI securities? ..... Yes [  ] No [  ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:

- The security was purchased prior to January 1, 2018.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? ..... Yes [  ] No [  ]

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

- The shares were purchased prior to January 1, 2019.
- The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
- 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.
- The fund only or predominantly holds bonds in its portfolio.
- 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.
- 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 [  ]

STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY  
**GENERAL INTERROGATORIES**

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

**Life and Accident Health Companies/Fraternal Benefit Societies:**

1	Amount
1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages .....	\$.....
1.12 Residential Mortgages .....	\$.....
1.13 Commercial Mortgages .....	\$.....
1.14 Total Mortgages in Good Standing .....	\$..... 0
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 .....	\$..... 0
1.4 Long-Term Mortgage Loans in Process of Foreclosure	
1.41 Farm Mortgages .....	\$.....
1.42 Residential Mortgages .....	\$.....
1.43 Commercial Mortgages .....	\$.....
1.44 Total Mortgages in Process of Foreclosure .....	\$..... 0
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) .....	\$..... 0
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 .....	\$..... 0
2. Operating Percentages:	
2.1 A&H loss percent .....	0.382 %
2.2 A&H cost containment percent .....	%
2.3 A&H expense percent excluding cost containment expenses .....	0.000 %
3.1 Do you act as a custodian for health savings accounts? .....	Yes [ ] No [ X ]
3.2 If yes, please provide the amount of custodial funds held as of the reporting date .....	\$ .....
3.3 Do you act as an administrator for health savings accounts? .....	Yes [ ] No [ X ]
3.4 If yes, please provide the balance of the funds administered as of the reporting date .....	\$ .....
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? .....	Yes [ X ] No [ ]
4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? .....	Yes [ ] No [ ]

**Fraternal Benefit Societies Only:**

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

Date	Outstanding Lien Amount
.....	.....

STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

## **SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only				7 Deposit-Type Contracts
		2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	
1. Alabama .....	AL	15,757	0	0	0	15,757
2. Alaska .....	AK	3,582	0	0	0	3,582
3. Arizona .....	AZ	31,267	0	0	0	31,267
4. Arkansas .....	AR	44,794	0	0	0	44,794
5. California .....	CA	632,982	692	0	0	633,674
6. Colorado .....	CO	72,256	0	0	0	72,256
7. Connecticut .....	CT	42,476	0	0	0	42,476
8. Delaware .....	DE	32,937	0	0	0	32,937
9. District of Columbia .....	DC	1,848	0	0	0	1,848
10. Florida .....	FL	302,829	411	28,643	0	331,884
11. Georgia .....	GA	146,005	1,400	407	0	147,812
12. Hawaii .....	HI	67,377	0	0	0	67,377
13. Idaho .....	ID	12,990	0	0	0	12,990
14. Illinois .....	IL	162,921	4,445	0	0	167,366
15. Indiana .....	IN	179,567	770	215	0	180,552
16. Iowa .....	IA	64,045	0	168	0	64,213
17. Kansas .....	KS	72,342	3,086	0	0	75,428
18. Kentucky .....	KY	46,378	0	0	0	46,378
19. Louisiana .....	LA	121,346	0	0	0	121,346
20. Maine .....	ME	32,255	0	0	0	32,255
21. Maryland .....	MD	160,543	0	0	0	160,543
22. Massachusetts .....	MA	128,630	0	0	0	128,630
23. Michigan .....	MI	206,727	3,026	292	0	210,045
24. Minnesota .....	MN	309,267	16,400	0	0	325,667
25. Mississippi .....	MS	65,126	420	0	0	65,546
26. Missouri .....	MO	159,058	7,414	0	0	166,472
27. Montana .....	MT	6,274	0	0	0	6,274
28. Nebraska .....	NE	15,878	0	0	0	15,878
29. Nevada .....	NV	47,034	0	0	0	47,034
30. New Hampshire .....	NH	27,063	0	0	0	27,063
31. New Jersey .....	NJ	163,730	0	210	0	163,941
32. New Mexico .....	NM	9,215	0	526	0	9,741
33. New York .....	NY	N. 29,133	0	0	0	29,133
34. North Carolina .....	NC	116,006	300	0	0	116,306
35. North Dakota .....	ND	43,822	0	0	0	43,822
36. Ohio .....	OH	138,853	90	129	0	139,073
37. Oklahoma .....	OK	38,877	0	0	0	38,877
38. Oregon .....	OR	35,674	0	0	0	35,674
39. Pennsylvania .....	PA	178,616	0	219	0	178,835
40. Rhode Island .....	RI	6,029	0	0	0	6,029
41. South Carolina .....	SC	87,721	780	0	0	88,501
42. South Dakota .....	SD	9,396	0	0	0	9,396
43. Tennessee .....	TN	126,045	0	350	0	126,395
44. Texas .....	TX	370,786	300	135	0	371,221
45. Utah .....	UT	21,007	71	0	0	21,078
46. Vermont .....	VT	11,868	0	0	0	11,868
47. Virginia .....	VA	114,059	200	0	0	114,259
48. Washington .....	WA	50,036	0	0	0	50,036
49. West Virginia .....	WV	11,543	0	0	0	11,543
50. Wisconsin .....	WI	519,382	28,583	989	0	548,954
51. Wyoming .....	WY	8,821	0	0	0	8,821
52. American Samoa .....	AS	N. 0	0	0	0	0
53. Guam .....	GU	N. 0	0	0	0	0
54. Puerto Rico .....	PR	N. 0	0	0	0	0
55. U.S. Virgin Islands .....	VI	N. 0	0	0	0	0
56. Northern Mariana Islands .....	MP	N. 0	0	0	0	0
57. Canada .....	CAN	N. 0	0	0	0	0
58. Aggregate Other Aliens .....	OT	XXX. 696	0	0	0	696
59. Subtotal .....	XXX.	5,302,872	68,388	32,283	0	5,403,543
90. Reporting entity contributions for employee benefits plans .....	XXX.				0	0
91. Dividends or refunds applied to purchase paid-up additions and annuities .....	XXX.				0	0
92. Dividends or refunds applied to shorten endowment or premium paying period .....	XXX.				0	0
93. Premium or annuity considerations waived under disability or other contract provisions .....	XXX.	98,561			98,561	
94. Aggregate or other amounts not allocable by State .....	XXX.	0	0	0	0	0
95. Totals (Direct Business) .....	XXX.	5,401,432	68,388	32,283	0	5,502,104
96. Plus Reinsurance Assumed .....	XXX.				0	0
97. Totals (All Business) .....	XXX.	5,401,432	68,388	32,283	0	5,502,104
98. Less Reinsurance Ceded .....	XXX.	3,131,613	30,775	30,450	0	3,192,838
99. Totals (All Business) less Reinsurance Ceded .....	XXX	2,269,819	37,613	1,833	0	2,309,266
DETAILS OF WRITE-INS						
58001. Other Aliens .....	XXX.	696				696
58002. ....	XXX.					
58003. ....	XXX.					
58998. Summary of remaining write-ins for Line 58 from overflow page .....	XXX.	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above) .....	XXX	696	0	0	0	696
9401. ....	XXX.					
9402. ....	XXX.					
9403. ....	XXX.					
9498. Summary of remaining write-ins for Line 94 from overflow page .....	XXX.	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) .....	XXX	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG ..... 50 4. Q - Qualified - Qualified or accredited reinsurer ..... 0  
 2. R - Registered - Non-domiciled RRGs ..... 0 5. N - None of the above - Not allowed to write business in the state ..... 7  
 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ..... 0

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

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

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

### PART 1 – ORGANIZATIONAL CHART

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

\*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>
JCP GP I LLC	None		Delaware
Jefferies M Super Private Credit Fund GP LLC	None		Delaware
Jefferies Private Credit BDC Inc.	None		Maryland
JCP Funding 2024 LLC	None		Delaware
Jefferies Senior Lending LLC	None		Delaware
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, S.L.P.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN Funding 2021 LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-V Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-IV Ltd.	None		Cayman Islands
JFIN Revolver CLO 2024-I Ltd.	None		Delaware
JFIN Revolver CLO 2022-IV LLC	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
JFIN Revolver Funding 2021-III Ltd.	None		Delaware
JFIN Revolver Funding 2021-IV Ltd.	None		Delaware
JFIN Revolver Funding 2022-I Ltd.	None		Bermuda
JFIN Revolver SPE1 2022 LLC	None		Delaware
JFIN Revolver SPE3 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 Ltd.	None		Delaware
JCP Private Loan Management GP LLC	None		Delaware
JCP Private Loan Management LP	None		Delaware
Apex Credit Holdings LLC	None		Delaware

## 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 2012 Ltd.	None		Cayman Islands
	JFIN CLO 2013 Ltd.	None		Cayman Islands
	JFIN CLO 2014 Ltd.	None		Cayman Islands
	JFIN CLO 2014-II Ltd.	None		Cayman Islands
	JFIN CLO 2015 Ltd.	None		Cayman Islands
	JFIN CLO 2015-II Ltd.	None		Cayman Islands
	JFIN CLO 2016 Ltd.	None		Cayman Islands
	JFIN CLO 2017 Ltd.	None		Cayman Islands
	JFIN CLO 2017 II Ltd.	None		Cayman Islands
	Tomorrow Parent, LLC	None		Delaware
	Custom Ecology Holdco, LLC	None		Delaware
	Glidepath Holdings Inc.	86-2294635		Delaware
	MassMutual Ascend Life Insurance Company	13-1935920	63312	Ohio
	AAG Insurance Agency, LLC	31-1422717		Kentucky
	Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
	MM Ascend Life Investor Services, LLC	31-1395344		Ohio
	MM Ascend Mortgage Lending LLC	None		Ohio
	Manhattan National Holding, LLC	26-3260520		Ohio
	Manhattan National Life Insurance Company	45-0252531	67083	Ohio
	MassMutual Mortgage Lending LLC	None		Delaware
	MM Copper Hill Road LLC	04-1590850		Delaware
	MMV CTF I GP LLC	None		Delaware
	MassMutual Ventures Climate Technology Fund I LP	None		Delaware
	MM Direct Private Investments Holding LLC	None		Delaware
	MM Direct Private Investments UK Limited	None		England & Wales
	DPI-ACRES Capital LLC	None		Delaware
	DPI-ARES Mortgage Lending LLC	None		Delaware
	MM Investment Holding	None		Cayman Islands
	MMIH Bond Holdings LLC	None		Delaware
	MassMutual Asset Finance LLC*	26-0073611		Delaware
	MMAF Equipment Finance LLC 2017-B	32-0546197		Delaware
	MMAF Equipment Finance LLC 2019-A	83-3722640		Delaware
	MMAF Equipment Finance LLC 2019-B	None		Delaware
	MMAF Equipment Finance LLC 2020-A	None		Delaware
	MMAF Equipment Finance LLC 2020-B	None		Delaware
	MMAF Equipment Finance LLC 2021-A	None		Delaware
	MMAF Equipment Finance LLC 2022-A	None		Delaware
	MMAF Equipment Finance LLC 2022-B	None		Delaware
	MMAF Equipment Finance LLC 2023-A	None		Delaware
	MMAF Equipment Finance LLC 2024-A	None		Delaware
	MML Management Corporation	04-2443240		Massachusetts
	MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
	MassMutual Holding MSC, Inc.	04-3341767		Massachusetts

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

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

### PART 1 – ORGANIZATIONAL CHART

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

\*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>
Gryphon Capital Management Pty Ltd	None		Australia
Gryphon Capital Investments Pty Ltd	None		Australia
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC <sup>□</sup>	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Real Estate Acquisitions LLC	None		Delaware
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Baring France SAS	None		France
Baring International Fund Managers (Ireland) Limited	None		Ireland
Barings GmbH	None		Germany
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Netherlands B.V.	None		Netherlands
Barings (U.K.) Limited	98-0432153		United Kingdom
Barings Switzerland Sàrl	None		Switzerland
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à.r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP 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
Remington L & W Holdings LLC	81-4065378		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings CMS Fund GP, LLC	None		Delaware
Barings Infiniti Fund Management LLC	None		Delaware

## 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 New Jersey Emerging Manager Program GP, LLC		None	Delaware
Barings Hotel Opportunity Venture I GP, LLC		None	Delaware
Baring Investment Series LLC		None	Delaware
Barings Emerging Generation Fund GP, LLC		None	Delaware
Barings Emerging Generation Fund GP II, LLC		None	Delaware
Barings EPLF4 Rated Feeder, L.P.		None	Delaware
Barings ERS PE Emerging Manager III GP, LLC		None	Delaware
Barings FC III LLC		None	Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC		None	Delaware
Barings Core Property Fund GP LLC		None	Delaware
Barings DAPPLF1 Rated Feeder, G.P.		None	Delaware
Barings DAPPLF1 Rated Feeder, L.P.		None	Delaware
Barings Direct Lending GP Ltd.		None	Cayman Islands
Barings Diversified Residential Fund GP LLC		None	Delaware
Barings Diversified Residential Fund LP		None	Delaware
Barings Global Energy Infrastructure Advisors, LLC		None	Delaware
Barings Capital Solutions Perpetual Fund GP LLC		None	Delaware
Barings Centre Street CLO Equity Partnership GP, LLC		None	Delaware
Barings Centre Street CLO Equity Partnership LP		None	Delaware
Barings Global Real Assets Fund GP, LLC		None	Delaware
Barings GPSF LLC		None	Delaware
Barings North American Private Loan Fund Management, LLC		None	Delaware
Barings North American Private Loan Fund II Management, LLC		None	Delaware
Barings North American Private Loan Fund III Management, LLC		None	Delaware
Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC		None	Delaware
Barings - MM Revolver Fund GP LLC		None	Delaware
Barings Real Estate European Value Add Fund II Feeder LLC		None	Cayman Islands
Barings SEM GP LLC		None	Delaware
BMT RE Debt Fund GP LLC		None	Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Barings TYIDF2 Rated Feeder GP LLC		None	Delaware
Barings TYIDF2 Rated Feeder, L.P.		None	Delaware
Barings Active Passive Equity Direct EAFC LLC		None	Delaware
BCLF GP LLC		None	Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC		None	Delaware
BIG Real Estate Fund GP LLC		None	Delaware
BIG Real Estate Incentive I LLC		None	Delaware
BIG Real Estate Incentive II LLC		None	Delaware
BRECS VII GP LLC		None	Delaware
BREDIF GP LLC		None	Delaware
CPF Springing Member, LLC		None	Delaware

## 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>
	CREA-MA Reorganization Trust	None		Delaware
	CREF X GP LLC	None		Delaware
	Great Lakes III GP, LLC	04-1590850		Delaware
	Lake Jackson LLC	None		Delaware
	Barings Emerging Markets Blended Fund I GP, LLC	None		Delaware
	Barings EPLF4 Rated Feeder GP LLC	None		Delaware
	Mezzco III LLC	41-2280126		Delaware
	Mezzco IV LLC	80-0920285		Delaware
	Mezzco Australia II LLC	None		Delaware
	RECSA-NY GP LLC	None		Delaware
	Barings CLO 2022-I	98-1624360		Cayman Island
	Barings CLO 2022-II	None		Cayman Island
	Amherst Long Term Holdings, LLC	None		Delaware
	Enroll Confidently, Inc.	None		Delaware
	MassMutual International LLC	04-3313782		Delaware
	MassMutual Solutions LLC	None		Delaware
	Haven Technologies Asia Limited	None		Hong Kong
	Yufeng Financial Group Limited	None		Hong Kong
	MassMutual External Benefits Group LLC	27-3576835		Delaware
	5301 Wisconsin Avenue Associates, LLC	None		District of Columbia
	5301 Wisconsin Avenue GP, LLC	None		Delaware
12.8	<b>Other Affiliates &amp; Funds:</b>			
	100 w. 3rd Street LLC	04-1590850		Delaware
	300 South Tryon Hotel LLC	82-2432216		Delaware
	300 South Tryon LLC	04-1590850		Delaware
	Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
	Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
	Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
	Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
	Barings Construction Lending Fund LP	None		Delaware
	Barings Emerging Generation Fund II LP	None		Delaware
	Barings Emerging Generation Fund, LP	84-3784245		Delaware
	Barings Emerging Markets Corporate Bond Fund	None		Ireland
	Barings Hotel Opportunity Venture I LP	None		Delaware
	Barings Miller Investment Trust	04-1590850		Australia
	Barings Real Estate Debt Income Fund LP	85-3449260		Delaware
	Barings Real Estate European Value Add I SCSp	None		Luxembourg
	Barings Small Business Fund, L.P.	None		Delaware
	Barings-MM Revolver Fund LP*	None		Delaware
	Barings U.S. High Yield Fund	None		Delaware
	Beauty Brands Acquisition LLC	None		Delaware
	Beauty Brands Acquisition Intermediate LLC	None		Delaware
	Forma Brands, LLC	None		Delaware

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

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

### PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Cornerstone Permanent Mortgage Fund LLC	45-2632610		Massachusetts
CREA Ridge Apartments, LLC	None		Delaware
Euro Real Estate Holdings Herleshausen LLC	None		Delaware
London Office JV Holdings LLC	None		Delaware
Riverwalk MM Member, LLC	None		Delaware
Aland Royalty Holdings LP	None		Delaware
Chassis Acquisition Holding LLC	81-2244465		Delaware
CRA Aircraft Holding LLC	81-4258759		Delaware
EIP Holdings I, LLC	None		Delaware
Red Lake Ventures, LLC	46-5460309		Delaware
Validus Holding Company LLC	46-0687392		Delaware
SBNP SIA II LLC	04-1590850		Delaware
SBNP SIA III LLC	None		Delaware
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund	None		Ireland
Babson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands
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

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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 Euro CLO 2023-II DAC	None		Ireland
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Europe Select Fund	None		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands
Barings Middle Market CLO 2019-I	None		Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings Middle Market CLO Ltd 2023-I	None		Bermuda
Barings Middle Market CLO Ltd 2023-II	None		Bermuda
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings Target Yield Infrastructure Debt Fund	98-1567942		Luxembourg
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II)*	None		Luxembourg
Barings Transportation Fund LP*	87-1262754		Delaware
Braemar Energy Ventures I, L.P.*	None		Delaware
Barings European Core Property Fund SCSp*	None		Luxembourg
Barings European Private Loan Fund III A	46-5001122		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Barings Core Property Fund LP	20-5578089		Delaware
DPI Acres Capital SPV LLC	04-1590850		Delaware
DPI-ARES Mortgage Lending SPV, LLC	04-1590850		Delaware
E2E Affordable Housing Debt Fund LLC	None		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
GIA EU Holdings - Emerson JV Sarl	98-1607033		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
Martello Re Feeder LP	None		Delaware
Martello Re LP	None		Delaware
Martello Re Holding Limited LLC	None		Delaware
Martello Re Limited	None		Bermuda
Martello Re Services Company	None		Delaware
Miami Douglas Three MM, LLC	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC*	87-4021641		Delaware
MM Direct Private Investment Holding	04-1590850		Delaware
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
MM MD1 Station Member LLC*	04-1590850		Delaware

\*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

	<b>Federal Tax ID</b>	<b>NAIC Co Code</b>	<b>State of Domicile</b>
MM MD2 Station Member LLC*	04-1590850		Delaware
MMV Climate Technology Fund GP*	04-1590850		Delaware
MM REED District Landco Member LLC	None		Delaware
MM Subline Borrower LLC	04-1590850		Delaware
Washington Pine LLC	04-1590850		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Three LLC	32-0574045		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
MALIC Debt Participations LLC	None		Delaware
<b>Barings Affiliates &amp; Funds:</b>			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings Global High Yield Fund	47-3790192		Massachusetts
Great Lakes II LLC*	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
<b>Barings Real Estate Affiliates &amp; Funds:</b>			
Barings California Mortgage Fund IV	None		California
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Calgary Railway Holding LLC	82-2285211		Delaware
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development, LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund II LLC	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III LLC	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV LLC	61-1793735		Massachusetts
CREA/PPC Venture, LLC	20-0348173		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Euro Real Estate Holdings LLC	04-1590850		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
GIA EU Holdings LLC - Avalon Spain	04-1590850		Delaware
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MMLIC Debt Participations LLC	13-1935920		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM Ascend Mtg. Lending LLC	04-1590850		Delaware
MM Kannapolis Industrial Member LLC*	04-1590850		Delaware
MM East South Crossing Member LLC	04-1590850		Delaware
MM Horizon Savannah Member LLC*	04-1590850		Delaware

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

### PART 1 – ORGANIZATIONAL CHART

	<b>Federal Tax ID</b>	<b>NAIC Co Code</b>	<b>State of Domicile</b>
MM Horizon Savannah Member II LLC*	04-1590850		Delaware
MM National Self-Storage Program Member LLC	04-1590850		Delaware
MM 1400 E 4th Street Member LLC	04-1590850		Delaware
MM 1370 AVE OF AM LLC	04-1590850		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
Paco France Logistics LLC	04-1590850		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Trailside MM Member II LLC	04-1590850		Delaware
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
West 37th Street Hotel LLC*	88-3861481		Delaware
<b>MassMutual Premier Funds:</b>			
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
<b>MassMutual Select Funds:</b>			
MassMutual Select 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
<b>MML Series Investment Funds:</b>			
MML Series International Equity Fund	46-4257056		Massachusetts
<b>MML Series Investment Funds II:</b>			
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
<b>MassMutual RetireSMART Funds:</b>			
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts
MassMutual 20/80 Allocation Fund	45-1618155		Massachusetts

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

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

### PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MassMutual 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262		Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual ishares 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual Balanced Fund	04-3212054		Massachusetts
MassMutual Blue Chip Growth Fund	04-3556992		Massachusetts
MassMutual Core Bond Fund	04-3277549		Massachusetts
MassMutual Disciplined Growth Fund	04-3539084		Massachusetts
MassMutual Disciplined Value Fund	04-3539083		Massachusetts
MassMutual Diversified Value Fund	01-0821120		Massachusetts
MassMutual Equity Opportunities Fund	04-3512590		Massachusetts
MassMutual Growth Opportunities Fund	04-3512589		Massachusetts
MassMutual Inflation-Protected and Income Fund	03-0532475		Massachusetts
MassMutual Mid Cap Growth Fund	04-3512596		Massachusetts
MassMutual Premier Diversified Bond Fund	04-3464165		Massachusetts
MassMutual RetireSMART by JPMorgan 2065 Fund	92-1441036		Massachusetts
MassMutual Select 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual Select Fundamental Value Fund	04-3584138		Massachusetts
MassMutual Select Overseas Fund	04-3557000		Massachusetts
MassMutual Select T Rowe Price Retirement 2065 Fund	92-1427882		Massachusetts
MassMutual Small Cap Growth Equity Fund	04-3464205		Massachusetts
MassMutual Small Cap Opportunities Fund	04-3424705		Massachusetts
MassMutual Small Cap Value Equity Fund	02-0769954		Massachusetts
MassMutual Strategic Bond Fund	26-0099965		Massachusetts
MassMutual Clinton Municipal Credit Opportunities Fund	93-4168848		Massachusetts
MassMutual Clinton Municipal Fund	93-4190918		Massachusetts
MassMutual Clinton Short-Term Municipal Fund	93-4193313		Massachusetts

## STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

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

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

## STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

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

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

## STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

**SCHEDULE Y**  
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.0000 ...						Jefferies DLF 2 C Holdings LLC .....		.DE...	.NIA...	Jefferies Direct Lending Fund II C LP .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						Jefferies Direct Lending Fund II C SPE LLC .....		.DE...	.NIA...	Jefferies DLF 2 C Holdings LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JDLF III GP LLC .....		.DE...	.NIA...	Jefferies Credit Partners LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JDLF III GP LP .....		.DE...	.NIA...	JDLF III GP LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						Jefferies Direct Lending Fund III C LP .....		.DE...	.NIA...	JDLF III GP LP .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JCP Direct Lending CLO 2023-1 LLC .....		.DE...	.NIA...	Jefferies Credit Partners LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JCP Direct Lending CLO 2023 Ltd. .....		.JCY...	.NIA...	JCP Direct Lending CLO 2023 Ltd. .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JCP GP I LLC .....		.DE...	.NIA...	Jefferies Credit Partners LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						Jefferies M Super Private Credit Fund GP LLC .....		.DE...	.NIA...	Jefferies Credit Partners LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...										Jefferies Credit Partners LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						Jefferies Private Credit BDC Inc. .....		.MD...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JCP Funding 2024 LLC .....		.DE...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						Jefferies Senior Lending LLC .....		.DE...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver Holdings LLC .....		.DE...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver Holdings II LLC .....		.DE...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Co-Issuer Corporation .....		.DE...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Europe GP, S.a.r.l. .....		.LUX...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						Jefferies Finance Europe, S.L.P. .....		.LUX...	.NIA...	JFIN Europe GP, S.a.r.l. .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						Jefferies Finance Europe, SCSp .....		.LUX...	.NIA...	JFIN Europe GP, S.a.r.l. .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						Jefferies Finance Business Credit LLC .....		.DE...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Business Credit Fund I LLC .....		.DE...	.NIA...	Jefferies Finance Business Credit LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Funding 2021 LLC .....		.DE...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN LC Fund LLC .....		.DE...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver CLO 2017 Ltd. .....		.CYM...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver CLO 2017-II Ltd. .....		.CYM...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver CLO 2017-III Ltd. .....		.CYM...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver CLO 2018 Ltd. .....		.CYM...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver CLO 2019 Ltd. .....		.CYM...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver CLO 2019-II Ltd. .....		.CYM...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver CLO 2020 Ltd. .....		.CYM...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver CLO 2021-II Ltd. .....		.CYM...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver CLO 2021-V Ltd. .....		.CYM...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver CLO 2022-II Ltd. .....		.CYM...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver CLO 2022-III Ltd. .....		.CYM...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver CLO 2022-IV Ltd. .....		.CYM...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver CLO 2024-I Ltd. .....		.DE...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver CLO 2022-IV LLC .....		.CYM...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver Fund, L.P. .....		.DE...	.NIA...	Jefferies Finance LLC .....	Ownership.....	.90.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver Funding 2021 Ltd. .....		.DE...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver Funding 2021 III Ltd. .....		.DE...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver Funding 2021 IV Ltd. .....		.DE...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver Funding 2022-I Ltd. .....		.BMU...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver SPE1 2022 LLC .....		.DE...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver SPE3 2022 LLC .....		.DE...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver SPE4 2022 LLC .....		.DE...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JFIN Revolver SPE4 2022 Ltd. .....		.DE...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JCP Private Loan Management GP LLC .....		.DE...	.NIA...	Jefferies Finance LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						JCP Private Loan Management LP .....		.DE...	.NIA...	JCP Private Loan Management GP LLC .....	Ownership.....	100.00 ...	MMLIC .....		
.0000 ...						Apex Credit Holdings LLC .....		.DE...	.NIA...	JFIN Parent LLC .....	Ownership.....	100.00 ...	MMLIC .....		

## STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

**SCHEDULE Y**  
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.0000						JFIN CLO 2012 Ltd.		.CYM.	.NIA.	Apex Credit Holdings LLC	Ownership	100.00	MMLIC		
.0000						JFIN CLO 2013 Ltd.		.CYM.	.NIA.	Apex Credit Holdings LLC	Ownership	100.00	MMLIC		
.0000						JFIN CLO 2014 Ltd.		.CYM.	.NIA.	Apex Credit Holdings LLC	Ownership	100.00	MMLIC		
.0000						JFIN CLO 2014-II Ltd.		.CYM.	.NIA.	Apex Credit Holdings LLC	Ownership	100.00	MMLIC		
.0000						JFIN CLO 2015 Ltd.		.CYM.	.NIA.	Apex Credit Holdings LLC	Ownership	100.00	MMLIC		
.0000						JFIN CLO 2015-II Ltd.		.CYM.	.NIA.	Apex Credit Holdings LLC	Ownership	.85.00	MMLIC		
.0000						JFIN CLO 2016 Ltd.		.CYM.	.NIA.	Apex Credit Holdings LLC	Ownership	100.00	MMLIC		
.0000						JFIN CLO 2017 Ltd.		.CYM.	.NIA.	Apex Credit Holdings LLC	Ownership	100.00	MMLIC		
.0000						JFIN CLO 2017-II Ltd.		.CYM.	.NIA.	Apex Credit Holdings LLC	Ownership	100.00	MMLIC		
.0000						Tomorrow Parent, LLC		.DE.	.NIA.	JFIN Parent LLC	Ownership	100.00	MMLIC		
.0000						Custom Ecology Holdco, LLC		.DE.	.NIA.	JFIN Parent LLC	Ownership	100.00	MMLIC		
.0000						Glidepath Holdings Inc.		.DE.	.UIP.	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
.0435	Massachusetts Mut Life Ins Co	63312	86-2294635	13-1935920		MassMutual Ascend Life Insurance Company		.OH.	.UIP.	Glidepath Holdings Inc.	Ownership	100.00	MMLIC		
.0000						AAG Insurance Agency, LLC		.KY.	.NIA.	MassMutual Ascend Life Insurance Company	Ownership	100.00	MMLIC		
.0435	Massachusetts Mut Life Ins Co	93661	31-1021738	31-1422717		Annuity Investors Life Insurance Company		.OH.	.IA.	MassMutual Ascend Life Insurance Company	Ownership	100.00	MMLIC		
.0000						MM Ascend Life Investor Services, LLC		.OH.	.NIA.	MassMutual Ascend Life Insurance Company	Ownership	100.00	MMLIC		
.0000						MM Ascend Mortgage Lending LLC		.OH.	.NIA.	MassMutual Ascend Life Insurance Company	Ownership	100.00	MMLIC		
.0000						Manhattan National Holding, LLC		.OH.	.UDP.	MassMutual Ascend Life Insurance Company	Ownership	100.00	MMLIC		
.0435	Massachusetts Mut Life Ins Co	67083	45-0252531	26-3260520		Manhattan National Life Insurance Company		.OH.	.RE.	Manhattan National Holding LLC	Ownership	100.00	MMLIC		
.0000						MassMutual Mortgage Lending LLC		.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
.0000						MM Copper Hill Road LLC		.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
.0000						MMV CTF I GP LLC		.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
.0000						MassMutual Ventures Climate Technology Fund I LP		.DE.	.NIA.	MMV CTF I GP LLC	Ownership	100.00	MMLIC		
.0000						MM Direct Private Investments Holding LLC		.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
.0000						MM Direct Private Investments UK Limited		.GBR.	.NIA.	MM Direct Private Investments Holding LLC	Ownership	100.00	MMLIC		
.0000						DPI-ACRES Capital LLC		.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
.0000						DPI-ARES Mortgage Lending LLC		.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
.0000						MM Investment Holding		.CYM.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership	100.00	MMLIC		
.0000						MMIH Bond Holdings LLC		.DE.	.NIA.	MM Investment Holding	Ownership	.99.610	MMLIC		
.0000						MassMutual Asset Finance LLC		.DE.	.NIA.	C.M. Life Insurance Company	Ownership	.400	MMLIC		
.0000						MassMutual Asset Finance LLC		.DE.	.NIA.	MM Investment Holding	Ownership	.99.600	MMLIC		
.0000						MMAF Equipment Finance LLC 2017-B		.DE.	.NIA.	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
.0000						MMAF Equipment Finance LLC 2019-A		.DE.	.NIA.	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
.0000						MMAF Equipment Finance LLC 2019-B		.DE.	.NIA.	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
.0000						MMAF Equipment Finance LLC 2020-A		.DE.	.NIA.	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
.0000						MMAF Equipment Finance LLC 2020-B		.DE.	.NIA.	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
.0000						MMAF Equipment Finance LLC 2021-A		.DE.	.NIA.	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
.0000						MMAF Equipment Finance LLC 2022-A		.DE.	.NIA.	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
.0000						MMAF Equipment Finance LLC 2022-B		.DE.	.NIA.	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
.0000						MMAF Equipment Finance LLC 2023-A		.DE.	.NIA.	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		
.0000						MMAF Equipment Finance LLC 2024-A		.DE.	.NIA.	MassMutual Asset Finance LLC	Ownership	100.00	MMLIC		

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## STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000			04-2443240				MML Management Corporation	.MA.	.NIA.	MM Investment Holding	Ownership.....	100.000	MMLIC		
.0000			04-3548444				MassMutual International Holding MSC, Inc.	.MA.	.NIA.	MML Management Corporation	Ownership.....	100.000	MMLIC		
.0000			04-3341767				MassMutual Holding MSC, Inc.	.MA.	.NIA.	MML Management Corporation	Ownership.....	100.000	MMLIC		
.0000										Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000							MML CM LLC	.DE.	.NIA.	MML CM LLC	Ownership.....	100.000	MMLIC		
.0000							Blueprint Income LLC	.NY.	.NIA.	MML CM LLC	Ownership.....	100.000	MMLIC		
.0000							Flourish Holding Company LLC	.DE.	.NIA.	MML CM LLC	Ownership.....	100.000	MMLIC		
.0000							Flourish Insurance Agency LLC	.DE.	.NIA.	Flourish Holding Company LLC	Ownership.....	100.000	MMLIC		
.0000							Flourish Digital Assets LLC	.DE.	.NIA.	Flourish Holding Company LLC	Ownership.....	100.000	MMLIC		
.0000							Flourish Financial LLC	.DE.	.NIA.	Flourish Holding Company LLC	Ownership.....	100.000	MMLIC		
.0000							Flourish Technologies LLC	.DE.	.NIA.	Flourish Holding Company LLC	Ownership.....	100.000	MMLIC		
.0000			04-3356880							Massachusetts Mutual Life Insurance Company	Ownership.....	99.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	.MA.	.NIA.	MassMutual Holding LLC	Ownership.....	1.000	MMLIC		
.0000							MML Distributors LLC	.MA.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000							MML Investment Advisers, LLC	.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000			46-3238013				MML Strategic Distributors, LLC	.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000			06-1563535	2881445			The MassMutual Trust Company, FSB	.CT.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000			04-1590850				MML Private Placement Investment Company I, LLC	.DE.	.NIA.	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.....	100.000	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.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000			04-2854319	2392316			MassMutual Holding LLC	.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000			37-1732913				Fern Street LLC	.DE.	.NIA.	MassMutual Holding LLC	Ownership.....	100.000	MMLIC		
.0000							Low Carbon Energy Holding	.GBR.	.NIA.	MassMutual Holding LLC	Ownership.....	49.000	MMLIC		
.0000							Sleeper Street LLC	.DE.	.NIA.	MassMutual Holding LLC	Ownership.....	100.000	MMLIC		
.0000			46-2252944				Haven Life Insurance Agency, LLC	.DE.	.NIA.	MassMutual Holding LLC	Ownership.....	100.000	MMLIC		
.0000			82-2932156				GASL Holdings LLC	.DE.	.NIA.	MassMutual Holding LLC	Ownership.....	11.300	MMLIC		
.0000			82-2932156				GASL Holdings LLC	.DE.	.NIA.	Barings LLC	Board.....	11.300	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	.DE.	.NIA.	MassMutual Holding LLC	Ownership/Influence.....	11.400	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	.DE.	.NIA.	C.M. Life Insurance Company	Ownership/Influence.....	1.160	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	.DE.	.NIA.	Barings LLC	Management.....	1.160	MMLIC		
.0000							Barings Perpetual European Direct Lending Fund	.LUX.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership/Influence.....	81.660	MMLIC		
.0000							Barings Perpetual European Direct Lending Fund	.LUX.	.NIA.	Barings LLC	Influence.....		MMLIC		
.0000			88-0916548				Barings Emerging Generation Fund II	.DE.	.NIA.	Massachusetts Mutual Life Insurance Company	Ownership/Influence.....	62.550	MMLIC		
.0000			88-0916548				Barings Emerging Generation Fund II	.DE.	.NIA.	Barings LLC	Influence.....		MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	.DE.	.NIA.	MassMutual Holding LLC	Ownership/Influence.....	23.300	MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	.DE.	.NIA.	C.M. Life Insurance Company	Ownership.....	1.100	MMLIC		

## STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Rela- tionship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Per- centage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
.0000			98-1206017			Babson Capital Global Special Situation Credit Fund 2		.DE.	.NIA.	Barings LLC	Management		MMLIC		
.0000			82-3867745			Barings Global Real Assets Fund LP		.DE.	.NIA.	MassMutual Holding LLC	Ownership/Influence	37.410	MMLIC		
.0000			82-3867745			Barings Global Real Assets Fund LP		.DE.	.NIA.	C.M. Life Insurance Company	Ownership	6.700	MMLIC		
.0000			82-3867745			Barings Global Real Assets Fund LP		.DE.	.NIA.	Barings LLC	Management		MMLIC		
.0000						Barings Global Special Situations Credit Fund 3		.LUX.	.NIA.	MassMutual Holding LLC	Ownership/Influence	19.410	MMLIC		
.0000						Barings Global Special Situations Credit Fund 3		.LUX.	.NIA.	Barings LLC	Management		MMLIC		
.0000			06-1597528			MassMutual Assignment Company		.NC.	.NIA.	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850			MassMutual Capital Partners LLC		.DE.	.NIA.	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			46-4255307			Marco Hotel LLC		.DE.	.NIA.	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			45-3623262			HB Naples Golf Owner LLC		.DE.	.NIA.	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			82-4411267			RB Apartments LLC		.DE.	.NIA.	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000						Intermodal Holding II LLC		.DE.	.NIA.	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000						MassMutual Ventures Holding LLC		.DE.	.NIA.	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000						Crane Venture Partners LLP		.GBR.	.NIA.	MassMutual Ventures Holding LLC	Ownership	33.000	MMLIC		
.0000						MassMutual Ventures Management LLC		.DE.	.NIA.	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000						MassMutual Ventures SEA Management Private Limited		.DE.	.NIA.	MassMutual Ventures Management LLC	Ownership	100.000	MMLIC		
.0000						MMV UK/SEA Limited		.GBR.	.NIA.	MassMutual Ventures SEA Management Private Limited	Ownership	100.000	MMLIC		
.0000						MassMutual Ventures India Private Limited		.IND.	.NIA.	MassMutual Ventures SEA Management Private Limited	Ownership	100.000	MMLIC		
.0000						MassMutual Ventures Southeast Asia I LLC		.DE.	.NIA.	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000						MassMutual Ventures Southeast Asia II LLC		.DE.	.NIA.	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000						MassMutual Ventures UK LLC		.DE.	.NIA.	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000			47-1296410			MassMutual Ventures US I LLC		.DE.	.NIA.	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000						MassMutual Ventures US II LLC		.DE.	.NIA.	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000						MassMutual Ventures US III LLC		.DE.	.NIA.	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000						MM Catalyst Fund LLC		.DE.	.NIA.	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000						MM Catalyst Fund II LLC		.DE.	.NIA.	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000						MM Rothesay Holdco US LLC		.DE.	.NIA.	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000						Rothesay Limited		.GBR.	.NIA.	MM Rothesay Holdco US LLC	Ownership	48.800	MMLIC		
.0000						Rothesay Mortgages Limited		.GBR.	.NIA.	Rothesay Limited	Ownership	100.000	MMLIC		
.0000						Rothesay Life Plc		.GBR.	.NIA.	Rothesay Limited	Ownership	100.000	MMLIC		
.0000						Rothesay MA No.1 Limited		.GBR.	.NIA.	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000						Rothesay MA No.3 Limited		.GBR.	.NIA.	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000						Rothesay MA No.4 Limited		.GBR.	.NIA.	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000						LT Mortgage Financing Limited		.GBR.	.NIA.	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000						Rothesay Property Partnership 1 LLP		.GBR.	.NIA.	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000						Rothesay Foundation		.GBR.	.NIA.	Rothesay Limited	Ownership	100.000	MMLIC		
.0000						Rothesay Pensions Management Limited		.GBR.	.NIA.	Rothesay Limited	Ownership	100.000	MMLIC		
.0000						Rothesay Asset Management UK Limited		.GBR.	.NIA.	Rothesay Limited	Ownership	100.000	MMLIC		
.0000						Rothesay Asset Management Australia Pty Ltd		.AUS.	.NIA.	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
.0000						Rothesay Asset Management North America LLC		.DE.	.NIA.	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
.0000			04-1590850			MML Investors Services, LLC		.MA.	.NIA.	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850			MML Insurance Agency, LLC		.MA.	.NIA.	MML Investors Services, LLC	Ownership	100.000	MMLIC		
.0000			41-2011634			MMLISI Financial Alliances, LLC		.DE.	.NIA.	MML Investors Services, LLC	Ownership	100.000	MMLIC		
.0000			47-1466022			LifeScore Labs, LLC		.MA.	.NIA.	MassMutual Holding LLC	Ownership	100.000	MMLIC		

## STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Rela- tionship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Per- cen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
.0000		45-4000072				MM Asset Management Holding LLC .....	..MA.....	..NIA.....	..MassMutual Holding LLC .....	Ownership.....	100.000 ..	MMLIC .....			
.0000		51-0504477				Barings LLC .....	..MA.....	..NIA.....	..MassMutual Holding LLC .....	Ownership.....	100.000 ..	MMLIC .....			
.0000		98-0524271				Baring Asset Management (Asia) Holdings Limited .....	..HKG.....	..NIA.....	..Barings LLC .....	Ownership.....	100.000 ..	MMLIC .....			
.0000		98-0457465				Baring International Fund Managers (Bermuda) Limited .....	..BMU.....	..NIA.....	Baring Asset Management (Asia) Holdings Limited .....	Ownership.....	100.000 ..	MMLIC .....			
.0000		98-0457463				Baring Asset Management (Asia) Limited .....	..HKG.....	..NIA.....	Baring Asset Management (Asia) Holdings Limited .....	Ownership.....	100.000 ..	MMLIC .....			
.0000						Baring Asset Management Korea Limited .....	..KOR.....	..NIA.....	Baring Asset Management (Asia) Limited .....	Ownership.....	100.000 ..	MMLIC .....			
.0000						Barings Investment Management (Shanghai) Limited .....	..HKG.....	..NIA.....	..Baring Asset Management (Asia) Holdings Limited .....	Ownership.....	100.000 ..	MMLIC .....			
.0000						Barings Overseas Investment Fund Management (Shanghai) Limited .....	..HKG.....	..NIA.....	..Baring Asset Management (Asia) Holdings Limited .....	Ownership.....	100.000 ..	MMLIC .....			
.0000			98-0457707			Baring SICE (Taiwan) Limited .....	..TWN.....	..NIA.....	..Baring Asset Management (Asia) Holdings Limited .....	Ownership.....	100.000 ..	MMLIC .....			
.0000						Barings Singapore Pte. Ltd. .....	..SGP.....	..NIA.....	..Baring Asset Management (Asia) Holdings Limited .....	Ownership.....	100.000 ..	MMLIC .....			
.0000		98-0236449				Barings Japan Limited .....	..JPN.....	..NIA.....	..Baring Asset Management (Asia) Holdings Limited .....	Ownership.....	100.000 ..	MMLIC .....			
.0000						Barings Australia Holding Company Pty Ltd .....	..AUS.....	..NIA.....	..Baring Asset Management (Asia) Holdings Limited .....	Ownership.....	100.000 ..	MMLIC .....			
.0000						Barings Australia Pty Ltd .....	..AUS.....	..NIA.....	Barings Australia Holding Company Pty Ltd .....	Ownership.....	100.000 ..	MMLIC .....			
.0000						Barings Australia Real Estate Holdings Pty Ltd .....	..AUS.....	..NIA.....	..Barings LLC .....	Ownership.....	100.000 ..	MMLIC .....			
.0000			14-0045656			Barings Australia Real Estate Pty Ltd .....	..AUS.....	..NIA.....	Barings Australia Real Estate Holdings Pty Ltd .....	Ownership.....	100.000 ..	MMLIC .....			
.0000			98-0457456			Barings Australia Property Partners Holdings Pty Ltd .....	..AUS.....	..NIA.....	..Barings Australia Real Estate Pty Ltd .....	Ownership.....	100.000 ..	MMLIC .....			
.0000						Barings Australia Asset Management Pty Ltd .....	..AUS.....	..NIA.....	..Barings Australia Property Partners Holdings Pty Ltd .....	Ownership.....	100.000 ..	MMLIC .....			
.0000						Barings Australia Property Partners Pty Ltd .....	..AUS.....	..NIA.....	..Barings Australia Structured Finance Holdings Pty Ltd .....	Ownership.....	100.000 ..	MMLIC .....			
.0000						Barings Australia Structured Finance Pty Ltd .....	..AUS.....	..NIA.....	..Barings Australia Structured Finance Holdings Pty Ltd .....	Ownership.....	100.000 ..	MMLIC .....			
.0000						Gryphon Capital Partners Pty Ltd .....	..AUS.....	..NIA.....	..Barings Australia Structured Finance Holdings Pty Ltd .....	Ownership.....	100.000 ..	MMLIC .....			
.0000						Gryphon Capital Management Pty Ltd .....	..AUS.....	..NIA.....	..Barings Australia Structured Finance Holdings Pty Ltd .....	Ownership.....	100.000 ..	MMLIC .....			
.0000						Gryphon Capital Investments Pty Ltd .....	..AUS.....	..NIA.....	..Barings Australia Structured Finance Holdings Pty Ltd .....	Ownership.....	100.000 ..	MMLIC .....			
.0000			80-0875475			Barings Finance LLC .....	..DE.....	..NIA.....	..Barings LLC .....	Ownership.....	100.000 ..	MMLIC .....			
.0000						BCF Europe Funding Limited .....	..IRL.....	..NIA.....	..Barings Finance LLC .....	Ownership.....	100.000 ..	MMLIC .....			
.0000						BCF Senior Funding I LLC .....	..DE.....	..NIA.....	..Barings Finance LLC .....	Ownership.....	100.000 ..	MMLIC .....			
.0000						BCF Senior Funding I Designated Activity Company .....	..IRL.....	..NIA.....	..Barings Finance LLC .....	Ownership.....	100.000 ..	MMLIC .....			
.0000						Barings Real Estate Acquisitions LLC .....	..DE.....	..NIA.....	..Barings LLC .....	Ownership.....	100.000 ..	MMLIC .....			
.0000			04-3238351			Barings Securities LLC .....	..DE.....	..NIA.....	..Barings LLC .....	Ownership.....	100.000 ..	MMLIC .....			
.0000			98-0437588			Barings Guernsey Limited .....	..GGY.....	..NIA.....	..Barings LLC .....	Ownership.....	100.000 ..	MMLIC .....			
.0000						Barings Europe Limited .....	..GBR.....	..NIA.....	..Barings Guernsey Limited .....	Ownership.....	100.000 ..	MMLIC .....			
.0000						Barings Asset Management Spain SL .....	..ESP.....	..NIA.....	..Barings Europe Limited .....	Ownership.....	100.000 ..	MMLIC .....			
.0000						Baring France SAS .....	..FRA.....	..NIA.....	..Barings Europe Limited .....	Ownership.....	100.000 ..	MMLIC .....			

## STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Rela- tion- ship to Report- ing Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percent- age	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *		
.0000						Baring International Fund Managers (Ireland) Limited	IRL.....	NIA.....		Barings Europe Limited .....	Ownership.....	100.000 ...	MMLIC				
.0000						Barings GmbH .....	DEU.....	NIA.....		Barings Europe Limited .....	Ownership.....	100.000 ...	MMLIC				
.0000						Barings Italy S.r.l. .....	ITA.....	NIA.....		Barings Europe Limited .....	Ownership.....	100.000 ...	MMLIC				
.0000						Barings Sweden AB .....	SWE.....	NIA.....		Barings Europe Limited .....	Ownership.....	100.000 ...	MMLIC				
.0000						Barings Netherlands B.V. .....	NLD.....	NIA.....		Barings Europe Limited .....	Ownership.....	100.000 ...	MMLIC				
.0000						Barings (U.K.) Limited .....	GBR.....	NIA.....		Barings Europe Limited .....	Ownership.....	100.000 ...	MMLIC				
.0000						Barings Switzerland Sàrl .....	CHE.....	NIA.....		Barings Europe Limited .....	Ownership.....	100.000 ...	MMLIC				
.0000						Baring Asset Management Limited .....	GBR.....	NIA.....		Barings Europe Limited .....	Ownership.....	100.000 ...	MMLIC				
.0000						Barings European Direct Lending 1 GP LLP .....	GBR.....	NIA.....		Baring Asset Management Limited .....	Ownership.....	100.000 ...	MMLIC				
.0000						Baring International Investment Limited .....	GBR.....	NIA.....		Baring Asset Management Limited .....	Ownership.....	100.000 ...	MMLIC				
.0000						Baring Fund Managers Limited .....	GBR.....	NIA.....		Baring Asset Management Limited .....	Ownership.....	100.000 ...	MMLIC				
.0000						BCGSS 2 GP LLP .....	GBR.....	NIA.....		Baring Fund Managers Limited .....	Ownership.....	100.000 ...	MMLIC				
.0000						Baring Investment Services Limited .....	GBR.....	NIA.....		Baring Asset Management Limited .....	Ownership.....	100.000 ...	MMLIC				
.0000						Barings Core Fund Feeder I GP S.à.r.l. .....	LUX.....	NIA.....		Baring Asset Management Limited .....	Ownership.....	100.000 ...	MMLIC				
.0000						Barings Investment Fund (LUX) GP S.à. r.l. .....	LUX.....	NIA.....		Baring Asset Management Limited .....	Ownership.....	100.000 ...	MMLIC				
.0000						Barings BME GP S.à.r.l. .....	GBR.....	NIA.....		Baring Asset Management Limited .....	Ownership.....	100.000 ...	MMLIC				
.0000						Barings GPC GP S.à. r.l. .....	LUX.....	NIA.....		Baring Asset Management Limited .....	Ownership.....	100.000 ...	MMLIC				
.0000						Barings European Core Property Fund GP Sàrl .....	GBR.....	NIA.....		Baring Asset Management Limited .....	Ownership.....	100.000 ...	MMLIC				
.0000						Barings Umbrella Fund (LUX) GP S.à.r.l. .....	LUX.....	NIA.....		Baring Asset Management Limited .....	Ownership.....	100.000 ...	MMLIC				
.0000						GPLF4(S) GP S.à. r. I .....	LUX.....	NIA.....		Baring Asset Management Limited .....	Ownership.....	100.000 ...	MMLIC				
.0000						PREIF Holdings Limited Partnership .....	GBR.....	NIA.....		Baring Asset Management Limited .....	Ownership.....	100.000 ...	MMLIC				
.0000						BMC Holdings DE LLC .....	DE.....	NIA.....		Barings LLC .....	Ownership.....	100.000 ...	MMLIC				
.0000						Barings Real Estate Advisers Inc. .....	CA.....	NIA.....		Barings LLC .....	Ownership.....	100.000 ...	MMLIC				
										Massachusetts Mutual Life Insurance							
.0000						81-4065378	3456895 .....			Remington L & W Holdings LLC .....	DE.....	NIA.....	Company .....	Ownership/Influence .....	19.900 ...	MMLIC	
.0000						81-4065378				Remington L & W Holdings LLC .....	DE.....	NIA.....	Barings LLC .....			MMLIC	
.0000										Aland Royalty GP, LLC .....	DE.....	NIA.....	Barings LLC .....	Ownership.....	100.000 ...	MMLIC	
.0000										Alaska Future Fund GP, LLC .....	DE.....	NIA.....	Barings LLC .....	Ownership.....	100.000 ...	MMLIC	
.0000										BAI Funds SLP, LLC .....	DE.....	NIA.....	Barings LLC .....	Ownership.....	100.000 ...	MMLIC	
.0000										BAI GP, LLC .....	DE.....	NIA.....	Barings LLC .....	Ownership.....	100.000 ...	MMLIC	
.0000										Baring Asset-Based Income Fund (US) GP, LLC .....	DE.....	NIA.....	Barings LLC .....	Ownership.....	100.000 ...	MMLIC	
.0000										Barings CMS Fund GP, LLC .....	DE.....	NIA.....	Barings LLC .....	Ownership.....	100.000 ...	MMLIC	
.0000										Barings Infiniti Fund Management LLC .....	DE.....	NIA.....	Barings LLC .....	Ownership.....	100.000 ...	MMLIC	
.0000										Barings New Jersey Emerging Manager Program GP, LLC .....	DE.....	NIA.....	Barings LLC .....	Ownership.....	100.000 ...	MMLIC	
.0000										Barings Hotel Opportunity Venture I GP, LLC .....	DE.....	NIA.....	Barings LLC .....	Ownership.....	100.000 ...	MMLIC	
.0000										Baring Investment Series LLC .....	DE.....	NIA.....	Barings LLC .....	Ownership.....	100.000 ...	MMLIC	
.0000										Barings Emerging Generation Fund GP, LLC .....	DE.....	NIA.....	Barings LLC .....	Ownership.....	100.000 ...	MMLIC	
.0000										Barings Emerging Generation Fund GP II, LLC .....	DE.....	NIA.....	Barings LLC .....	Ownership.....	100.000 ...	MMLIC	
.0000										Barings EPLF4 Rated Feeder, L.P. .....	DE.....	NIA.....	Barings LLC .....	Ownership.....	100.000 ...	MMLIC	
.0000										Barings ERS PE Emerging Manager III GP, LLC .....	DE.....	NIA.....	Barings LLC .....	Ownership.....	100.000 ...	MMLIC	
.0000										Barings FC III LLC .....	DE.....	NIA.....	Barings LLC .....	Ownership.....	100.000 ...	MMLIC	
.0000										Barings Global Investment Funds (U.S.) Management LLC .....	DE.....	NIA.....	Barings LLC .....	Ownership.....	100.000 ...	MMLIC	
.0000										Barings CLO Investment Partners GP, LLC .....	DE.....	NIA.....	Barings LLC .....	Ownership.....	100.000 ...	MMLIC	
.0000										Barings Core Property Fund GP LLC .....	DE.....	NIA.....	Barings LLC .....	Ownership.....	100.000 ...	MMLIC	
.0000										Barings DAPPLF1 Rated Feeder, G.P. .....	DE.....	NIA.....	Barings LLC .....	Ownership.....	100.000 ...	MMLIC	
.0000													Ownership.....	100.000 ...	MMLIC		

## STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL 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						Barings Direct Lending GP Ltd.		.CYM.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Barings Diversified Residential Fund GP LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Barings Diversified Residential Fund LP		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Barings Global Energy Infrastructure Advisors, LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Barings Capital Solutions Perpetual Fund GP LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Barings Centre Street CLO Equity Partnership GP, LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Barings Centre Street CLO Equity Partnership LP		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Barings Centre Street CLO Equity Partnership LP		.DE.	.NIA.	Barings LLC	Management.	100.000	MMLIC		
.0000						Barings Global Real Assets Fund GP, LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Barings GPSF LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Barings North American Private Loan Fund Management, LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Barings North American Private Loan Fund II Management, LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Barings North American Private Loan Fund III Management, LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Barings - MM Revolver Fund GP LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Barings Real Estate European Value Add Fund II Feeder LLC		.CYM.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Barings SEM GP LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						BMT RE Debt Fund GP LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Barings Small Business Fund LLC		.DE.	.NIA.	Barings LLC	Massachusetts Mutual Life Insurance Company	100.000	MMLIC		
.0000						Barings Small Business Fund LLC		.DE.	.NIA.	Barings LLC	Management.	100.000	MMLIC		
.0000						Barings TYIDF2 Rated Feeder GP LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Barings TYIDF2 Rated Feeder, L.P.		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						BCLF GP LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Benton Street Advisors, Inc.		.CYM.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Barings Active Passive Equity Direct EAFE LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						BHOVI Incentive LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						BIG Real Estate Fund GP LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						BIG Real Estate Incentive I LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						BIG Real Estate Incentive II LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						BRECS VII GP LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						BREDIF GP LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						CPF Springing Member, LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						CREA-MA Reorganization Trust		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						CREF X GP LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Great Lakes III GP, LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Lake Jackson LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Barings Emerging Markets Blended Fund I GP, LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		
.0000						Barings EPLF4 Rated Feeder GP LLC		.DE.	.NIA.	Barings LLC	Ownership.	100.000	MMLIC		

## STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Rela- tionship to Report- ing Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percent- age	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
.0000 .....		41-2280126 .....				Mezzco III LLC .....	.. DE .....	NIA .....	Barings LLC .....	Ownership .....	.99.300 .....	MMLIC .....			
.0000 .....		80-0920285 .....				Mezzco IV LLC .....	.. DE .....	NIA .....	Barings LLC .....	Ownership .....	.99.300 .....	MMLIC .....			
.0000 .....		98-1624360 .....				Mezzco Australia II LLC .....	.. DE .....	NIA .....	Barings LLC .....	Ownership .....	100.000 .....	MMLIC .....			
.0000 .....						RECSA-NY GP LLC .....	.. DE .....	NIA .....	Barings LLC .....	Ownership .....	100.000 .....	MMLIC .....			
.0000 .....						Barings CLO 2022-I .....	.. CYM .....	NIA .....	Barings LLC .....	Influence .....		MMLIC .....			
.0000 .....						Barings CLO 2022-II .....	.. CYM .....	NIA .....	Barings LLC .....	Influence .....		MMLIC .....			
.0000 .....									Massachusetts Mutual Life Insurance Company .....	Ownership .....	.24.500 .....	MMLIC .....			
.0000 .....						Amherst Long Term Holdings, LLC .....	.. DE .....	NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership .....	.25.000 .....	MMLIC .....			
.0000 .....						Enroll Confidently, Inc. .....	.. DE .....	NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership .....	.25.000 .....	MMLIC .....			
.0000 .....		04-3313782 .....				MassMutual International LLC .....	.. DE .....	NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership .....	100.000 .....	MMLIC .....			
.0000 .....						MassMutual Solutions LLC .....	.. DE .....	NIA .....	MassMutual International LLC .....	Ownership .....	100.000 .....	MMLIC .....			
.0000 .....						Haven Technologies Asia Limited .....	.. HKG .....	NIA .....	MassMutual Solutions LLC .....	Ownership .....	100.000 .....	MMLIC .....			
.0000 .....						Yunfeng Financial Group Limited .....	.. HKG .....	NIA .....	MassMutual International LLC .....	Ownership .....	.24.900 .....	MMLIC .....			
.0000 .....			27-3576835 .....			MassMutual External Benefits Group LLC .....	.. DE .....	NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership .....	100.000 .....	MMLIC .....			
.0000 .....						5301 Wisconsin Avenue Associates, LLC .....	.. DC .....	NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership .....	.99.000 .....	MMLIC .....			
.0000 .....						5301 Wisconsin Avenue GP, LLC .....	.. DE .....	NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership .....	100.000 .....	MMLIC .....			
.0000 .....			04-1590850 .....			100 w. 3rd Street LLC .....	.. DE .....	NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership .....	100.000 .....	MMLIC .....			
.0000 .....			82-2432216 .....			300 South Tryon Hotel LLC .....	.. DE .....	NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership .....	100.000 .....	MMLIC .....			
.0000 .....			04-1590850 .....			300 South Tryon LLC .....	.. DE .....	NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership .....	100.000 .....	MMLIC .....			
.0000 .....						Almack Mezzanine Fund II Unleveraged LP .....	.. GBR .....	NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership/Influence .....	.72.900 .....	MMLIC .....			
.0000 .....						Barings Affordable Housing Mortgage Fund I LLC .....	.. DE .....	NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership .....	100.000 .....	MMLIC .....			
.0000 .....						Barings Affordable Housing Mortgage Fund I LLC .....	.. DE .....	NIA .....	Barings LLC .....	Management .....		MMLIC .....			
.0000 .....			61-1902329 .....			Barings Affordable Housing Mortgage Fund II LLC .....	.. DE .....	NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership .....	100.000 .....	MMLIC .....			
.0000 .....			61-1902329 .....			Barings Affordable Housing Mortgage Fund II LLC .....	.. DE .....	NIA .....	Barings LLC .....	Management .....		MMLIC .....			
.0000 .....			85-3036663 .....			Barings Affordable Housing Mortgage Fund III LLC .....	.. DE .....	NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership .....	100.000 .....	MMLIC .....			
.0000 .....			85-3036663 .....			Barings Affordable Housing Mortgage Fund III LLC .....	.. DE .....	NIA .....	Barings LLC .....	Management .....		MMLIC .....			
.0000 .....			84-3784245 .....			Barings Construction Lending Fund LP .....	.. DE .....	NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership .....	.85.710 .....	MMLIC .....			
.0000 .....			84-3784245 .....			Barings Emerging Generation Fund II LP .....	.. DE .....	NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership .....	.39.700 .....	MMLIC .....			
.0000 .....						Barings Emerging Generation Fund, LP .....	.. DE .....	NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership .....	.33.850 .....	MMLIC .....			
.0000 .....						Barings Emerging Generation Fund, LP .....	.. DE .....	NIA .....	Barings LLC .....	Management .....		MMLIC .....			
.0000 .....						Barings Emerging Markets Corporate Bond Fund .....	.. IRL .....	NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership/Influence .....		MMLIC .....			
.0000 .....						Barings Emerging Markets Corporate Bond Fund .....	.. IRL .....	NIA .....	Barings LLC .....	Ownership .....	.56.900 .....	MMLIC .....			

## STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Rela- tion- ship to Report- ing Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Per- cen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
.0000 .....						Barings Hotel Opportunity Venture I LP .....	..DE..	.NIA.	Massachusetts Mutual Life Insurance Company .....	Ownership/Influence .....	.65.000 .....	MMLIC .....			
.0000 .....						Barings Hotel Opportunity Venture I LP .....	..DE..	.NIA.	Barings LLC .....	Management .....		MMLIC .....			
.0000 .....		04-1590850				Barings Miller Investment Trust .....	..AUS..	.NIA.	Massachusetts Mutual Life Insurance Company .....	Ownership .....	.57.330 .....	MMLIC .....			
.0000 .....		04-1590850				Barings Miller Investment Trust .....	..AUS..	.NIA.	MassMutual Ascend Life Insurance Company .....	Ownership .....	.9.330 .....	MMLIC .....			
.0000 .....		85-3449260				Barings Real Estate Debt Income Fund LP .....	..DE..	.NIA.	Massachusetts Mutual Life Insurance Company .....	Ownership/Influence .....	.66.200 .....	MMLIC .....			
.0000 .....		85-3449260				Barings Real Estate Debt Income Fund LP .....	..DE..	.NIA.	C.M. Life Insurance Company .....	Influence .....		MMLIC .....			
.0000 .....		85-3449260				Barings Real Estate Debt Income Fund LP .....	..DE..	.NIA.	Barings LLC .....	Management .....		MMLIC .....			
.0000 .....						Barings Real Estate European Value Add I SCSp .....	..GBR..	.NIA.	Massachusetts Mutual Life Insurance Company .....	Ownership/Influence .....	.44.000 .....	MMLIC .....			
.0000 .....						Barings Real Estate European Value Add I SCSp .....	..GBR..	.NIA.	C.M. Life Insurance Company .....	Ownership .....	.4.900 .....	MMLIC .....			
.0000 .....						Barings Real Estate European Value Add I SCSp .....	..GBR..	.NIA.	Barings LLC .....	Management .....		MMLIC .....			
.0000 .....						Barings Small Business Fund, L.P. .....	..DE..	.NIA.	Massachusetts Mutual Life Insurance Company .....	Ownership .....	.33.600 .....	MMLIC .....			
.0000 .....						Barings U.S. High Yield Fund .....	..DE..	.NIA.	Massachusetts Mutual Life Insurance Company .....	Ownership .....	.30.090 .....	MMLIC .....			
.0000 .....						Barings-MM Revolver Fund LP .....	..DE..	.NIA.	Massachusetts Mutual Life Insurance Company .....	Ownership/Influence .....	.86.000 .....	MMLIC .....			
.0000 .....						Barings-MM Revolver Fund LP .....	..DE..	.NIA.	MM Ascend .....	Ownership/Influence .....	.14.000 .....	MMLIC .....			
.0000 .....						Beauty Brands Acquisition LLC .....	..DE..	.NIA.	Massachusetts Mutual Life Insurance Company .....	Ownership .....	.32.630 .....	MMLIC .....			
.0000 .....						Beauty Brands Acquisition Intermediate LLC .....	..DE..	.NIA.	Beauty Brands Acquisition LLC .....	Ownership .....	.100.000 .....	MMLIC .....			
.0000 .....						Forma Brands, LLC .....	..DE..	.NIA.	Beauty Brands Acquisition Intermediate LLC .....	Ownership .....	.100.000 .....	MMLIC .....			
.0000 .....		45-2632610				Cornerstone Permanent Mortgage Fund LLC .....	..MA..	.NIA.	Massachusetts Mutual Life Insurance Company .....	Ownership .....	.100.000 .....	MMLIC .....			
.0000 .....		45-2632610				Cornerstone Permanent Mortgage Fund LLC .....	..MA..	.NIA.	Barings LLC .....	Management .....		MMLIC .....			
.0000 .....						CREA Ridge Apartments, LLC .....	..DE..	.NIA.	Massachusetts Mutual Life Insurance Company .....	Ownership .....	.100.000 .....	MMLIC .....			
.0000 .....						Euro Real Estate Holdings Herleshausen LLC .....	..DE..	.NIA.	Massachusetts Mutual Life Insurance Company .....	Ownership .....	.47.500 .....	MMLIC .....			
.0000 .....						London Office JV Holdings LLC .....	..DE..	.NIA.	Massachusetts Mutual Life Insurance Company .....	Ownership .....	.100.000 .....	MMLIC .....			
.0000 .....						Riverwalk MM Member, LLC .....	..DE..	.NIA.	Massachusetts Mutual Life Insurance Company .....	Ownership .....	.100.000 .....	MMLIC .....			
.0000 .....		83-0560183				Aland Royalty Holdings LP .....	..DE..	.NIA.	MassMutual Holding LLC .....	Ownership/Influence .....	.26.690 .....	MMLIC .....			
.0000 .....		83-0560183				Aland Royalty Holdings LP .....	..DE..	.NIA.	Barings LLC .....	Management .....		MMLIC .....			
.0000 .....		81-2244465				Chassis Acquisition Holding LLC .....	..DE..	.NIA.	Massachusetts Mutual Life Insurance Company .....	Ownership/Influence .....	.30.000 .....	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 .....						EIP Holdings I, LLC .....	..DE..	.NIA.	Massachusetts Mutual Life Insurance Company .....	Ownership/Influence .....	.29.000 .....	MMLIC .....			
.0000 .....						Red Lake Ventures, LLC .....	..DE..	.NIA.	Massachusetts Mutual Life Insurance Company .....	Ownership/Influence .....	.31.520 .....	MMLIC .....			
.0000 .....						Red Lake Ventures, LLC .....	..DE..	.NIA.	Barings LLC .....	Influence .....		MMLIC .....			
.0000 .....						Validus Holding Company LLC .....	..DE..	.NIA.	Barings LLC .....	Ownership .....	.40.440 .....	MMLIC .....			

STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

## SCHEDULE Y

## **PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Rela-tionship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000 .....		04-1590850 .....				SBNP SIA II LLC .....	DE.....	NIA.....	Barings LLC .....	Ownership.....	100.000 .....	MLIC .....			
.0000 .....						SBNP SIA III LLC .....	DE.....	NIA.....	Barings LLC .....	Ownership.....	100.000 .....	MLIC .....			
.0000 .....						Barings European Real Estate Debt Income Fund .....	LUX.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership/Influence .....	54.700 .....	MLIC .....			
.0000 .....						Barings European Real Estate Debt Income Fund .....	LUX.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....		37-1506417 .....				Babson Capital Loan Strategies Fund, L.P. ....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership/Influence .....	76.630 .....	MLIC .....			
.0000 .....		37-1506417 .....				Babson Capital Loan Strategies Fund, L.P. ....	DE.....	NIA.....	C.M. Life Insurance Company .....	Ownership.....	3.800 .....	MLIC .....			
.0000 .....		37-1506417 .....				Babson Capital Loan Strategies Fund, L.P. ....	DE.....	NIA.....	Barings LLC .....	Management.....		MLIC .....			
.0000 .....						Barings US High Yield Bond Fund .....	IRL.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership/Influence .....		MLIC .....			
.0000 .....						Barings US High Yield Bond Fund .....	IRL.....	NIA.....	Barings LLC .....	Management.....		MLIC .....			
.0000 .....						Babson CLO Ltd. 2015-I .....	CYM.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			2
.0000 .....						Babson CLO Ltd. 2015-II .....	CYM.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			3
.0000 .....						Babson CLO Ltd. 2016-I .....	CYM.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Babson CLO Ltd. 2016-II .....	CYM.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Babson CLO Ltd. 2017-I .....	CYM.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Barings CLO 2018-III .....	CYM.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Barings CLO 2018-IV .....	CYM.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....		98-1473665 .....				Barings CLO 2019-II .....	CYM.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Barings CLO 2019-III .....	CYM.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Barings CLO 2019-IV .....	CYM.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Barings CLO 2020-I .....	CYM.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Barings CLO 2020-II .....	CYM.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Barings CLO 2020-III .....	CYM.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Barings CLO 2020-IV .....	CYM.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Barings CLO 2021-I .....	CYM.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Barings CLO 2021-II .....	CYM.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Barings CLO 2021-III .....	CYM.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Babson Euro CLO 2014-I BV .....	NLD.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Babson Euro CLO 2014-II BV .....	NLD.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Babson Euro CLO 2015-I BV .....	NLD.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....		36-037260H .....				Barings Euro CLO 2019-I BV .....	IRL.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Barings Euro CLO 2019-II BV .....	IRL.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Barings Euro CLO 2020-I DAC .....	IRL.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....		37-15576VH .....				Barings Euro CLO 2021-I DAC .....	IRL.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Barings Euro CLO 2021-II DAC .....	IRL.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Barings Euro CLO 2021-III DAC .....	IRL.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Barings Euro CLO 2023-II DAC .....	IRL.....	NIA.....	Barings LLC .....	Influence.....		MLIC .....			
.0000 .....						Barings Global Energy Infrastructure Fund I LP .....	CYM.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership/Influence .....	97.550 .....	MLIC .....			
.0000 .....		98-1332384 .....				Barings Global Special Situations Credit 4 Delaware .....	DE.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	67.230 .....	MLIC .....			
.0000 .....						Barings Global Special Situations Credit 4 Delaware .....	DE.....	NIA.....	C.M. Life Insurance Company .....	Ownership.....	3.540 .....	MLIC .....			
.0000 .....						Barings Global Special Situations Credit 4 Delaware .....	DE.....	NIA.....	Barings LLC .....	Management.....		MLIC .....			

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## STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Rela- tionship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Per- centage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
.0000 .....						Barings Global Special Situations Credit 4 LUX .....		.LUX .....	.NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership .....	.13.200 .....	MMLIC .....		
.0000 .....						Barings Global Special Situations Credit 4 LUX .....		.LUX .....	.NIA .....	C.M. Life Insurance Company .....	Ownership .....	.0.700 .....	MMLIC .....		
.0000 .....						Barings Global Special Situations Credit 4 LUX .....		.LUX .....	.NIA .....	Barings LLC .....	Management .....		MMLIC .....		
.0000 .....						Barings Europe Select Fund .....		.IRL .....	.NIA .....	Barings LLC .....	Management .....		MMLIC .....		
.0000 .....		87-0977058				Barings Hotel Opportunity Venture .....		.CT .....	.NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership/Influence .....	.49.300 .....	MMLIC .....		
.0000 .....		87-0977058				Barings Hotel Opportunity Venture .....		.CT .....	.NIA .....	Barings LLC .....	Management .....		MMLIC .....		
.0000 .....		86-3661023				Barings Innovations & Growth Real Estate Fund .....		.DE .....	.NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership .....	.29.700 .....	MMLIC .....		
.0000 .....		86-3661023				Barings Innovations & Growth Real Estate Fund .....		.DE .....	.NIA .....	C.M. Life Insurance Company .....	Ownership .....	.0.400 .....	MMLIC .....		
.0000 .....						Barings Middle Market CLO 2017-I Ltd & LLC .....		.CYM .....	.NIA .....	Barings LLC .....	Influence .....		MMLIC .....		
.0000 .....						Barings Middle Market CLO 2018-I .....		.CYM .....	.NIA .....	Barings LLC .....	Influence .....		MMLIC .....		
.0000 .....						Barings Middle Market CLO 2019-I .....		.CYM .....	.NIA .....	Barings LLC .....	Influence .....		MMLIC .....		
.0000 .....		98-1612604				Barings Middle Market CLO Ltd 2021-I .....		.CYM .....	.NIA .....	Barings LLC .....	Influence .....		MMLIC .....		
.0000 .....						Barings Middle Market CLO Ltd 2023-I .....		.BMU .....	.NIA .....	Barings LLC .....	Influence .....		MMLIC .....		
.0000 .....						Barings Middle Market CLO Ltd 2023-II .....		.BMU .....	.NIA .....	Massachusetts Mutual Life Insurance Company .....	Influence .....		MMLIC .....		
.0000 .....		98-1332384				Barings RE Credit Strategies VII LP .....		.DE .....	.NIA .....	Baring Asset Management Limited .....	Ownership/Influence .....	.34.800 .....	MMLIC .....		
.0000 .....		98-1332384				Barings RE Credit Strategies VII LP .....		.DE .....	.NIA .....	Massachusetts Mutual Life Insurance Company .....	Management .....		MMLIC .....		
.0000 .....		98-1567942				Barings Target Yield Infrastructure Debt Fund .....		.LUX .....	.NIA .....	Baring Asset Management Limited .....	Ownership .....	.18.600 .....	MMLIC .....		
.0000 .....		98-1567942				Barings Target Yield Infrastructure Debt Fund .....		.LUX .....	.NIA .....	Massachusetts Mutual Life Insurance Company .....	Management .....		MMLIC .....		
.0000 .....		81-0841854				Barings CLO Investment Partners LP .....		.DE .....	.NIA .....	Barings LLC .....	Ownership/Influence .....	.89.700 .....	MMLIC .....		
.0000 .....		81-0841854				Barings CLO Investment Partners LP .....		.DE .....	.NIA .....	Massachusetts Mutual Life Insurance Company .....	Management .....		MMLIC .....		
.0000 .....						Barings Euro Value Add II (BREEVA II) .....		.LUX .....	.NIA .....	Barings LLC .....	Ownership/Influence .....	.27.500 .....	MMLIC .....		
.0000 .....						Barings Euro Value Add II (BREEVA II) .....		.LUX .....	.NIA .....	C.M. Life Insurance Company .....	Ownership .....	.2.400 .....	MMLIC .....		
.0000 .....						Barings Euro Value Add II (BREEVA II) .....		.LUX .....	.NIA .....	Barings LLC .....	Management .....		MMLIC .....		
.0000 .....		87-1262754				Barings Transportation Fund LP .....		.DE .....	.NIA .....	MassMutual Holding LLC .....	Ownership/Influence .....	.11.100 .....	MMLIC .....		
.0000 .....		87-1262754				Barings Transportation Fund LP .....		.DE .....	.NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership .....	.8.200 .....	MMLIC .....		
.0000 .....						Braemar Energy Ventures I, L.P. .....		.DE .....	.NIA .....	Barings LLC .....	Ownership/Influence .....	.98.500 .....	MMLIC .....		
.0000 .....						Braemar Energy Ventures I, L.P. .....		.DE .....	.NIA .....	C.M. Life Insurance Company .....	Ownership .....	.1.500 .....	MMLIC .....		
.0000 .....						Braemar Energy Ventures I, L.P. .....		.DE .....	.NIA .....	Barings LLC .....	Management .....		MMLIC .....		
.0000 .....						Barings European Core Property Fund SCSP .....		.LUX .....	.NIA .....	MassMutual Holding LLC .....	Ownership/Influence .....	.12.500 .....	MMLIC .....		
.0000 .....						Barings European Core Property Fund SCSP .....		.LUX .....	.NIA .....	C.M. Life Insurance Company .....	Ownership .....	.0.800 .....	MMLIC .....		
.0000 .....						Barings European Core Property Fund SCSP .....		.LUX .....	.NIA .....	Barings Real Estate Advisers LLC .....	Management .....		MMLIC .....		
.0000 .....		46-5001122				Barings European Private Loan Fund III A .....		.LUX .....	.NIA .....	Massachusetts Mutual Life Insurance Company .....	Ownership .....	.43.320 .....	MMLIC .....		
.0000 .....		38-4059932				Benchmark 2018-B2 Mortgage Trust .....		.NY .....	.NIA .....	Barings LLC .....	Influence .....		MMLIC .....		
.0000 .....						Benchmark 2018-B4 .....		.NY .....	.NIA .....	Barings LLC .....	Influence .....		MMLIC .....		
.0000 .....		38-4096530				Benchmark 2018-B8 .....		.NY .....	.NIA .....	Barings LLC .....	Influence .....		MMLIC .....		
.0000 .....		20-5578089				Barings Core Property Fund LP .....		.DE .....	.NIA .....	MassMutual Holding LLC .....	Ownership/Influence .....	.24.400 .....	MMLIC .....		

## STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Rela- tionship to Report- ing Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percent- age	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
.0000		20-5578089				Barings Core Property Fund LP		.DE.	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
.0000		04-1590850				DPI Acres Capital SPV LLC		.DE.	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000		04-1590850				DPI-ARES Mortgage Lending SPV, LLC		.DE.	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000						E2E Affordable Housing Debt Fund LLC		.DE.	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
.0000			37-1708623			Great Lakes III, L.P.		.DE.	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.570	MMLIC		
.0000			37-1708623			Great Lakes III, L.P.		.DE.	NIA	Barings LLC	Management		MMLIC		
.0000		98-1607033				GIA EU Holdings - Emerson JV Sarl		.LUX.	NIA	Company	Ownership/Influence	55.500	MMLIC		
.0000		98-1607033				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-CS		.NY.	NIA	Barings LLC	Influence		MMLIC		
.0000						Martello Re Feeder LP		.DE.	NIA	MassMutual Holding LLC	Ownership	44.000	MMLIC		
.0000						Martello Re LP		.DE.	NIA	Martello Re Feeder LP	Ownership	.54.000	MMLIC		
.0000						Martello Re Holding Limited LLC		.DE.	NIA	Martello Re LP	Ownership	100.000	MMLIC		
.0000						Martello Re Limited		.BMU.	NIA	Martello Re Holding Limited LLC	Ownership	100.000	MMLIC		
.0000						Martello Re Services Company		.DE.	NIA	Martello Re Holding Limited LLC	Ownership	100.000	MMLIC		
.0000		04-1590850				Miami Douglas Three MM, LLC		.DE.	NIA	Company	Ownership	100.000	MMLIC		
.0000		87-4021641				MM BIG Peninsula Co-Invest Member LLC		.DE.	NIA	Massachusetts Mutual Life Insurance Company	Ownership	.27.000	MMLIC		
.0000		87-4021641				MM BIG Peninsula Co-Invest Member LLC		.DE.	NIA	C.M. Life Insurance Company	Ownership	.800	MMLIC		
.0000		04-1590850				MM Direct Private Investment Holding		.DE.	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000						MM CM Holding LLC		.DE.	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000		81-3000420				MM Debt Participations LLC		.DE.	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
.0000		81-3000420				MM Debt Participations LLC		.DE.	NIA	Barings LLC	Management		MMLIC		
.0000		04-1590850				MM MD1 Station Member LLC		.DE.	NIA	Massachusetts Mutual Life Insurance Company	Ownership	.47.000	MMLIC		
.0000		04-1590850				MM MD1 Station Member LLC		.DE.	NIA	C.M. Life Insurance Company	Ownership	.3.100	MMLIC		
.0000		04-1590850				MM MD2 Station Member LLC		.DE.	NIA	Massachusetts Mutual Life Insurance Company	Ownership	.47.000	MMLIC		
.0000		04-1590850				MM MD2 Station Member LLC		.DE.	NIA	C.M. Life Insurance Company	Ownership	.3.100	MMLIC		
.0000		04-1590850				MMV Climate Technology Fund GP		.DE.	NIA	Massachusetts Mutual Life Insurance Company	Ownership	.99.000	MMLIC		
.0000		04-1590850				MMV Climate Technology Fund GP		.DE.	NIA	Massachusetts Mutual Ascend	Ownership	1.000	MMLIC		
.0000						MM REED District Landco Member LLC		.DE.	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000		04-1590850				MM Subline Borrower LLC		.DE.	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000		04-1590850				Washington Pine LLC		.DE.	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000		35-2553915				Ten Fan Pier Boulevard LLC		.DE.	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000		41-2280127				Tower Square Capital Partners III, L.P.		.DE.	NIA	Barings LLC	Management		MMLIC		

## STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

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.0000 ...		41-2280127				Tower Square Capital Partners III, L.P. ....	..DE....	...NIA....	MassMutual Holding LLC .....	Ownership/Influence .....	18.180 ...	MMLIC .....			
.0000 ...		41-2280129				Tower Square Capital Partners IIIA, L.P. ....	..DE....	...NIA....	Massachusetts Mutual Life Insurance Company .....	Ownership/Influence .....	100.000 ...	MMLIC .....			
.0000 ...		41-2280129				Tower Square Capital Partners IIIA, L.P. ....	..DE....	...NIA....	Barings LLC .....	Management.....		MMLIC .....			
.0000 ...		04-1590850				Trailsidem MM Member LLC .....	..DE....	...NIA....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	66.970 ...	MMLIC .....			
.0000 ...		04-1590850				Trailsidem MM Member LLC .....	..DE....	...NIA....	C.M. Life Insurance Company .....	Ownership.....	7.380 ...	MMLIC .....			
.0000 ...		83-1325764				Washington Gateway Two LLC .....	..DE....	...NIA....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	95.800 ...	MMLIC .....			
.0000 ...		83-1325764				Washington Gateway Two LLC .....	..DE....	...NIA....	C.M. Life Insurance Company .....	Ownership.....	6.720 ...	MMLIC .....			
.0000 ...		32-0574045				Washington Gateway Three LLC .....	..DE....	...NIA....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	95.230 ...	MMLIC .....			
.0000 ...						MALIC Debt Participations LLC .....	..DE....	...NIA....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	100.000 ...	MMLIC .....			
.0000 ...						Babson Capital Loan Strategies Master Fund LP .....	..C.Y.M....		Barings LLC .....	Management.....		MMLIC .....			
.0000 ...						Barings China Aggregate Bond Private Securities Investment Fund .....	..C.H.N....	...NIA....	Barings LLC .....	Management.....		MMLIC .....			
.0000 ...		47-3790192				Barings Global High Yield Fund .....	..M.A....	...NIA....	Barings LLC .....	Management.....		MMLIC .....			
.0000 ...		71-1018134				Great Lakes II LLC .....	..DE....	...NIA....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	0.750 ...	MMLIC .....			
.0000 ...		71-1018134				Great Lakes II LLC .....	..DE....	...NIA....	C.M. Life Insurance Company .....	Ownership.....	0.320 ...	MMLIC .....			
.0000 ...		04-1590850				Wood Creek Venture Fund LLC .....	..DE....	...NIA....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	40.000 ...	MMLIC .....			
.0000 ...						Barings California Mortgage Fund IV .....	..C.A....	...NIA....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	100.000 ...	MMLIC .....			
.0000 ...						Barings Umbrella Fund LUX SCSp SICAV RAIF .....	..L.U.X....	...NIA....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	24.960 ...	MMLIC .....			
.0000 ...						Barings Umbrella Fund LUX SCSp SICAV RAIF .....	..L.U.X....	...NIA....	C.M. Life Insurance Company .....	Ownership.....	2.300 ...	MMLIC .....			
.0000 ...		82-2285211				Calgary Railway Holding LLC .....	..DE....	...NIA....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	90.000 ...	MMLIC .....			
.0000 ...		82-3307907				Cornbrook PRS Holdings LLC .....	..DE....	...NIA....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	100.000 ...	MMLIC .....			
.0000 ...		95-4207717				Cornerstone California Mortgage Fund I LLC .....	..C.A....	...NIA....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	100.000 ...	MMLIC .....			
.0000 ...		95-4207717				Cornerstone California Mortgage Fund II LLC .....	..C.A....	...NIA....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	100.000 ...	MMLIC .....			
.0000 ...		95-4207717				Cornerstone California Mortgage Fund III LLC .....	..C.A....	...NIA....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	100.000 ...	MMLIC .....			
.0000 ...		56-2630592				Cornerstone Fort Pierce Development LLC .....	..DE....	...NIA....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	90.000 ...	MMLIC .....			
.0000 ...		56-2630592				Cornerstone Fort Pierce Development LLC .....	..DE....	...NIA....	C.M. Life Insurance Company .....	Ownership.....	5.900 ...	MMLIC .....			
.0000 ...		61-1750537				Cornerstone Permanent Mortgage Fund II .....	..M.A....	...NIA....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	100.000 ...	MMLIC .....			
.0000 ...		61-1750537				Cornerstone Permanent Mortgage Fund II .....	..M.A....	...NIA....	Barings LLC .....	Management.....		MMLIC .....			
.0000 ...		61-1793735				Cornerstone Permanent Mortgage Fund III LLC .....	..M.A....	...NIA....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	100.000 ...	MMLIC .....			
.0000 ...		20-0348173				CREA/PPC Venture LLC .....	..DE....	...NIA....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	28.520 ...	MMLIC .....			

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.0000 .....		82-2783393	.....	.....	.....	Danville Riverwalk Venture, LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.94.400 .....	MMLIC .....		
.0000 .....		04-1590850	.....	.....	.....	Euro Real Estate Holdings LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.50.000 .....	MMLIC .....		
.0000 .....		20-3347091	.....	.....	.....	Fan Pier Development LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.65.000 .....	MMLIC .....		
.0000 .....		20-3347091	.....	.....	.....	Fan Pier Development LLC .....	..DE..	.....NIA.....	.....	C.M. Life Insurance Company .....	Ownership.....	.5.850 .....	MMLIC .....		
.0000 .....		04-1590850	.....	.....	.....	GIA EU Holdings LLC - Avalon Spain .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 .....	MMLIC .....		
.0000 .....		04-1590850	.....	.....	.....	GIA EU Holdings LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 .....	MMLIC .....		
.0000 .....		81-5360103	.....	.....	.....	Landmark Manchester Holdings LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 .....	MMLIC .....		
.0000 .....		13-1935920	.....	.....	.....	MMLIC Debt Participations LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Ascend Company .....	Ownership.....	.100.000 .....	MMLIC .....		
.0000 .....		04-1590850	.....	.....	.....	MM Brookhaven Member LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.95.000 .....	MMLIC .....		
.0000 .....		04-1590850	.....	.....	.....	MM Ascend Mtg. Lending LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 .....	MMLIC .....		
.0000 .....		04-1590850	.....	.....	.....	MM Indianapolis Industrial Member LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.82.720 .....	MMLIC .....		
.0000 .....		04-1590850	.....	.....	.....	MM Indianapolis Industrial Member LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Ascend .....	Ownership.....	.12.280 .....	MMLIC .....		
.0000 .....		04-1590850	.....	.....	.....	MM East South Crossing Member LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.95.000 .....	MMLIC .....		
.0000 .....		04-1590850	.....	.....	.....	MM Horizon Savannah Member LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.95.000 .....	MMLIC .....		
.0000 .....		04-1590850	.....	.....	.....	MM Horizon Savannah Member LLC .....	..DE..	.....NIA.....	.....	C.M. Life Insurance Company .....	Ownership.....	.3.700 .....	MMLIC .....		
.0000 .....		04-1590850	.....	.....	.....	MM Horizon Savannah Member II LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.4.430 .....	MMLIC .....		
.0000 .....		04-1590850	.....	.....	.....	MM Horizon Savannah Member II LLC .....	..DE..	.....NIA.....	.....	C.M. Life Insurance Company .....	Ownership.....	.0.180 .....	MMLIC .....		
.0000 .....		04-1590850	.....	.....	.....	MM Horizon Savannah Member II LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Ascend .....	Ownership.....	.0.380 .....	MMLIC .....		
.0000 .....		04-1590850	.....	.....	.....	MM National Self-Storage Program Member LLC .....	..DE..	.....NIA.....	.....	C.M. Life Insurance Company .....	Ownership.....	.98.000 .....	MMLIC .....		
.0000 .....		04-1590850	.....	.....	.....	MM 1370 AVE OF AM LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.90.000 .....	MMLIC .....		
.0000 .....		04-1590850	.....	.....	.....	MM 1370 AVE OF AM LLC .....	..DE..	.....NIA.....	.....	C.M. Life Insurance Company .....	Ownership.....	.3.330 .....	MMLIC .....		
.0000 .....		04-1590850	.....	.....	.....	MM 1400 E 4th Street Member LLC .....	..DE..	.....NIA.....	.....	C.M. Life Insurance Company .....	Ownership.....	.96.000 .....	MMLIC .....		
.0000 .....		80-0948028	.....	.....	.....	One Harbor Shore LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.94.990 .....	MMLIC .....		
.0000 .....		80-0948028	.....	.....	.....	One Harbor Shore LLC .....	..DE..	.....NIA.....	.....	C.M. Life Insurance Company .....	Ownership.....	.6.030 .....	MMLIC .....		
.0000 .....		04-1590850	.....	.....	.....	Paco France Logistics LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 .....	MMLIC .....		
.0000 .....		.....	.....	.....	.....	Salomon Brothers Commercial Mortgage Trust 2001-MM .....	..DE..	.....NIA.....	.....	Barings Real Estate Advisers LLC .....	Influence.....	.....	MMLIC .....		
.0000 .....		81-5273574	.....	.....	.....	Three PW Office Holding LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.95.100 .....	MMLIC .....		
.0000 .....		04-1590850	.....	.....	.....	Trailside MM Member II LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.47.100 .....	MMLIC .....		
.0000 .....		82-3250684	.....	.....	.....	Unna, Dortmund Holding LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 .....	MMLIC .....		
.0000 .....		45-5401109	.....	.....	.....	Washington Gateway Apartments Venture LLC .....	..DE..	.....NIA.....	.....	C.M. Life Insurance Company .....	Ownership.....	.95.440 .....	MMLIC .....		
.0000 .....		45-5401109	.....	.....	.....	Washington Gateway Apartments Venture LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.4.770 .....	MMLIC .....		
.0000 .....		88-3861481	.....	.....	.....	West 37th Street Hotel LLC .....	..DE..	.....NIA.....	.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.93.800 .....	MMLIC .....		

## STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

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1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Rela- tionship to Report- ing Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percent- age	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
.0000 .....		88-3861481 .....				West 37th Street Hotel LLC .....	.DE.....	NIA.....	C.M. Life Insurance Company .....	Ownership.....	6.200 .....	MMLIC .....			
.0000 .....		51-0529328 .....			0000927972 .. 00 .....	MassMutual Premier Main Street Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	90.890 .....	MMLIC .....			
.0000 .....		26-3229251 .....			0000927972 .. 00 .....	MassMutual Premier Strategic Emerging Markets Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	58.850 .....	MMLIC .....			
.0000 .....		42-1710935 .....			0000916053 .. 00 .....	MassMutual Select Mid-Cap Value Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	35.710 .....	MMLIC .....			
.0000 .....		02-0769954 .....			0000916053 .. 00 .....	MassMutual Select Small Capital Value Equity Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Influence.....		MMLIC .....			
.0000 .....		04-3584140 .....			0000916053 .. 00 .....	MassMutual Select Small Company Value Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	18.340 .....	MMLIC .....			
.0000 .....		82-3347422 .....			0000916053 .. 00 .....	MassMutual Select T. Rowe Price Retirement 2005 Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	10.000 .....	MMLIC .....			
.0000 .....		82-3355639 .....			0000916053 .. 00 .....	MassMutual Select T. Rowe Price Retirement 2010 Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Influence.....		MMLIC .....			
.0000 .....		82-3382389 .....			0000916053 .. 00 .....	MassMutual Select T. Rowe Price Retirement 2015 Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Influence.....		MMLIC .....			
.0000 .....		82-3396442 .....			0000916053 .. 00 .....	MassMutual Select T. Rowe Price Retirement 2020 Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Influence.....		MMLIC .....			
.0000 .....		82-3417420 .....			0000916053 .. 00 .....	MassMutual Select T. Rowe Price Retirement 2025 Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Influence.....		MMLIC .....			
.0000 .....		82-3430358 .....			0000916053 .. 00 .....	MassMutual Select T. Rowe Price Retirement 2030 Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Influence.....		MMLIC .....			
.0000 .....		82-3439837 .....			0000916053 .. 00 .....	MassMutual Select T. Rowe Price Retirement 2035 Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Influence.....		MMLIC .....			
.0000 .....		82-3451779 .....			0000916053 .. 00 .....	MassMutual Select T. Rowe Price Retirement 2040 Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Influence.....		MMLIC .....			
.0000 .....		82-3472295 .....			0000916053 .. 00 .....	MassMutual Select T. Rowe Price Retirement 2045 Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Influence.....		MMLIC .....			
.0000 .....		82-3481715 .....			0000916053 .. 00 .....	MassMutual Select T. Rowe Price Retirement 2050 Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Influence.....		MMLIC .....			
.0000 .....		82-3502011 .....			0000916053 .. 00 .....	MassMutual Select T. Rowe Price Retirement 2055 Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Influence.....		MMLIC .....			
.0000 .....		82-3525148 .....			0000916053 .. 00 .....	MassMutual Select T. Rowe Price Retirement 2060 Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Influence.....		MMLIC .....			
.0000 .....		82-3533944 .....			0000916053 .. 00 .....	MassMutual Select T. Rowe Price Retirement Balanced Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Influence.....		MMLIC .....			
.0000 .....		46-4257056 .....				MML Series International Equity Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Influence.....	100.000 .....	MMLIC .....			
.0000 .....		47-3529636 .....				MML Series II Dynamic Bond Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Influence.....		MMLIC .....			
.0000 .....		47-3544629 .....				MML Series II Equity Rotation Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.97.230 .....	MMLIC .....			
.0000 .....		27-1933389 .....			0000916053 .. 00 .....	MassMutual RetireSMART 2035 Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	3.280 .....	MMLIC .....			
.0000 .....		27-1932769 .....			0000916053 .. 00 .....	MassMutual RetireSMART 2045 Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	7.690 .....	MMLIC .....			
.0000 .....		46-3289207 .....			0000916053 .. 00 .....	MassMutual RetireSMART 2055 Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	21.960 .....	MMLIC .....			
.0000 .....		47-5326235 .....			0000916053 .. 00 .....	MassMutual RetireSMART 2060 Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.38.540 .....	MMLIC .....			
.0000 .....		45-1618155 .....			0000916053 .. 00 .....	MassMutual 20/80 Allocation Fund .....	.MA.....	NIA.....	Massachusetts Mutual Life Insurance Company .....	Influence.....	100.000 .....	MMLIC .....			

## STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domestic- ciliary Loca- tion	10 Rela- tionship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Per- cen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
.0000 .....		45-1618222		0000916053 .. 00 .....		MassMutual 80/20 Allocation Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.36.460 ..	MMLIC .....				
.0000 .....		03-0532464		0000916053 .. 00 .....		MassMutual RetireSMART In Retirement Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.7.040 ..	MMLIC .....				
.0000 .....		45-1618262		0000916053 .. 00 .....		MassMutual 40/60 Allocation Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Influence.....	100.000 ..	MMLIC .....				
.0000 .....		45-1618046		0000916053 .. 00 .....		MassMutual 60/40 Allocation Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 ..	MMLIC .....				
.0000 .....		45-1618046		0000916053 .. 00 .....		MassMutual iShares 60/40 Allocation Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.59.950 ..	MMLIC .....				
.0000 .....		04-3212054		0000916053 .. 00 .....		MassMutual Balanced Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 ..	MMLIC .....				
.0000 .....		04-3556992		0000916053 .. 00 .....		MassMutual Blue Chip Growth Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 ..	MMLIC .....				
.0000 .....		04-3277549		0000916053 .. 00 .....		MassMutual Core Bond Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.21.020 ..	MMLIC .....				
.0000 .....		04-3539084		0000916053 .. 00 .....		MassMutual Disciplined Growth Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 ..	MMLIC .....				
.0000 .....		04-3539083		0000916053 .. 00 .....		MassMutual Disciplined Value Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 ..	MMLIC .....				
.0000 .....		01-0821120		0000916053 .. 00 .....		MassMutual Diversified Value Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 ..	MMLIC .....				
.0000 .....		04-3512590		0000916053 .. 00 .....		MassMutual Equity Opportunities Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 ..	MMLIC .....				
.0000 .....		04-3512589		0000916053 .. 00 .....		MassMutual Growth Opportunities Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 ..	MMLIC .....				
.0000 .....		03-0532475		0000916053 .. 00 .....		MassMutual Inflation-Protected and Income Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.99.790 ..	MMLIC .....				
.0000 .....		04-3512596		0000916053 .. 00 .....		MassMutual Mid Cap Growth Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 ..	MMLIC .....				
.0000 .....		04-3464165		0000916053 .. 00 .....		MassMutual Premier Diversified Bond Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 ..	MMLIC .....				
.0000 .....		92-1441036		0000916053 .. 00 .....		MassMutual RetireSMART by JPMorgan 2065 Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.92.320 ..	MMLIC .....				
.0000 .....		45-1618222		0000916053 .. 00 .....		MassMutual Select 80/20 Allocation Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 ..	MMLIC .....				
.0000 .....		04-3584138		0000916053 .. 00 .....		MassMutual Select Fundamental Value Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 ..	MMLIC .....				
.0000 .....		04-3557000		0000916053 .. 00 .....		MassMutual Select Overseas Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 ..	MMLIC .....				
.0000 .....		92-1427882		0000916053 .. 00 .....		MassMutual Select T Rowe Price Retirement 2065 Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.23.000 ..	MMLIC .....				
.0000 .....		04-3464205		0000916053 .. 00 .....		MassMutual Small Cap Growth Equity Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.61.350 ..	MMLIC .....				
.0000 .....		04-3424705		0000916053 .. 00 .....		MassMutual Small Cap Opportunities Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.10.370 ..	MMLIC .....				
.0000 .....		02-0769954		0000916053 .. 00 .....		MassMutual Small Cap Value Equity Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 ..	MMLIC .....				
.0000 .....		26-0099965		0000916053 .. 00 .....		MassMutual Strategic Bond Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 ..	MMLIC .....				
.0000 .....		93-4168848		0000916053 .. 00 .....		MassMutual Clinton Municipal Credit Opportunities Fund .....	.. MA..... NIA.....	Massachusetts Mutual Life Insurance Company .....	Ownership.....	.100.000 ..	MMLIC .....				

## STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi- niliary Loca- tion	10 Relation- ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
.0000 .....		93-4190918 ..		0000916053 ..	00 .....	MassMutual Clinton Municipal Fund .....		.. MA ..	.. NIA ..	Massachusetts Mutual Life Insurance Company .....	Ownership.....	100.000 ..	MMLIC .....		
.0000 .....		93-4193313 ..		0000916053 ..	00 .....	MassMutual Clinton Short-Term Municipal Fund .....		.. MA ..	.. NIA ..	Massachusetts Mutual Life Insurance Company .....	Ownership.....	100.000 ..	MMLIC .....		

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

STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

## SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? .....	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC? .....	NO
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC? .....	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC? .....	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC? .....	NO
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption. .....	SEE EXPLANATION
<b>AUGUST FILING</b>	
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. .....	YES

Explanation:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7. The data for this supplement is not required to be filed.
8. The Company is utilizing an ongoing statement of exemption.

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 JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY  
**OVERFLOW PAGE FOR WRITE-INS**

**NONE**

**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 .....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....		
3. Current year change in encumbrances .....		
4. Total gain (loss) on disposals .....		
5. Deduct amounts received on disposals .....		
6. Total foreign exchange change in book/adjusted carrying value .....		
7. Deduct current year's other than temporary impairment recognized .....		
8. Deduct current year's depreciation .....		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....		
10. Deduct total nonadmitted amounts .....		
11. Statement value at end of current period (Line 9 minus Line 10) .....		

**NONE****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 .....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....		
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		
5. Unrealized valuation increase/(decrease) .....		
6. Total gain (loss) on disposals .....		
7. Deduct amounts received on disposals .....		
8. Deduct amortization of premium and mortgage interest paid and commitment fees .....		
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....		
10. Deduct current year's other than temporary impairment recognized .....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....		
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....		
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14) .....		

**NONE****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 .....		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....		
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		
5. Unrealized valuation increase/(decrease) .....		
6. Total gain (loss) on disposals .....		
7. Deduct amounts received on disposals .....		
8. Deduct amortization of premium and depreciation .....		
9. Total foreign exchange change in book/adjusted carrying value .....		
10. Deduct current year's other than temporary impairment recognized .....		
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....		
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....		

**NONE****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 .....	111,926,521	111,899,875
2. Cost of bonds and stocks acquired .....	3,035,743	17,809,776
3. Accrual of discount .....	217,058	445,982
4. Unrealized valuation increase/(decrease) .....	172,731	(725,488)
5. Total gain (loss) on disposals .....	1,488,587	17,351,705
6. Deduct consideration for bonds and stocks disposed of .....	72,784	151,920
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 .....		0
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	25,256	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	113,815,938	111,926,521
12. Deduct total nonadmitted amounts .....	0	
13. Statement value at end of current period (Line 11 minus Line 12) .....	113,815,938	111,926,521

## STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL 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
<b>BONDS</b>								
1. NAIC 1 (a) .....	59,456,173	48,187,740	48,448,285	(2,968,692)	59,456,173	56,226,937	0	56,984,661
2. NAIC 2 (a) .....	57,838,501	98,934,704	98,000,000	106,259	57,838,501	58,879,464	0	57,844,195
3. NAIC 3 (a) .....	0				0	0	0	0
4. NAIC 4 (a) .....	1,624,071			(3,523)	1,624,071	1,620,548	0	1,626,687
5. NAIC 5 (a) .....	476,737		587,896	198,187	476,737	87,028	0	468,747
6. NAIC 6 (a) .....	0				0	0	0	0
7. Total Bonds .....	119,395,482	147,122,444	147,036,181	(2,667,769)	119,395,482	116,813,977	0	116,924,290
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	0	0	0	0	0	0	0	0
9. NAIC 2 .....	0	0	0	0	0	0	0	0
10. NAIC 3 .....	0	0	0	0	0	0	0	0
11. NAIC 4 .....	0	0	0	0	0	0	0	0
12. NAIC 5 .....	0	0	0	0	0	0	0	0
13. NAIC 6 .....	0	0	0	0	0	0	0	0
14. Total Preferred Stock .....	0	0	0	0	0	0	0	0
15. Total Bonds and Preferred Stock .....	119,395,482	147,122,444	147,036,181	(2,667,769)	119,395,482	116,813,977	0	116,924,290

(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 \$ ..... 998,340 ; NAIC 2 \$ ..... 1,999,699 ; NAIC 3 \$ ..... 0 NAIC 4 \$ ..... 0 ; NAIC 5 \$ ..... 0 ; NAIC 6 \$ ..... 0

SI02

Schedule DA - Part 1 - Short-Term Investments

**N O N E**

Schedule DA - Verification - Short-Term Investments

**N O N E**

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

**N O N E**

Schedule DB - Part B - Verification - Futures Contracts

**N O N E**

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

**N O N E**

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

**N O N E**

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

**N O N E**

**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	8,267,946	12,521,902
2. Cost of cash equivalents acquired .....	146,092,092	167,757,153
3. Accrual of discount .....	113,566	76,629
4. Unrealized valuation increase/(decrease) .....	0	0
5. Total gain (loss) on disposals .....	450	0
6. Deduct consideration received on disposals .....	149,235,427	172,088,188
7. Deduct amortization of premium .....	0	0
8. Total foreign exchange change in book/adjusted carrying value .....	0	0
9. Deduct current year's other than temporary impairment recognized .....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	5,238,177	8,267,946
11. Deduct total nonadmitted amounts .....	0	0
<b>12. Statement value at end of current period (Line 10 minus Line 11)</b>	<b>5,238,177</b>	<b>8,267,946</b>

Schedule A - Part 2 - Real Estate Acquired and Additions Made  
**N O N E**

Schedule A - Part 3 - Real Estate Disposed  
**N O N E**

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made  
**N O N E**

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid  
**N O N E**

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made  
**N O N E**

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid  
**N O N E**

## STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

**SCHEDULE D - PART 3**

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Adminis- trative Symbol
036752-AY-9 .....	ELV 5.15 06/15/29 .....		06/03/2024	CITIGROUP GLOBAL MAR .....	701,323	700,000		401	2.A FE .....
125523-CT-5 .....	Cigna Group/The-SENIOR UNSECURED .....		06/03/2024	CITADELEQ .....	496,960	500,000		1,319	2.A FE .....
690742-AJ-0 .....	OC 3.95 08/15/29 .....		06/03/2024	JANE .....	943,520	1,000,000		11,960	2.B FE .....
87264A-BS-3 .....	TMUS 2.5/8 02/15/29 .....		06/03/2024	JP MORGAN SECURITIES .....	893,940	1,000,000		7,948	2.B FE .....
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					3,035,743	3,200,000		21,628	XXX
2509999997. Total - Bonds - Part 3					3,035,743	3,200,000		21,628	XXX
2509999998. Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds					3,035,743	3,200,000		21,628	XXX
4509999997. Total - Preferred Stocks - Part 3					0	XXX		0	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks					0	XXX		0	XXX
5989999997. Total - Common Stocks - Part 3					0	XXX		0	XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks					0	XXX		0	XXX
5999999999. Total - Preferred and Common Stocks					0	XXX		0	XXX
.....					.....	.....	.....	.....	.....
.....					.....	.....	.....	.....	.....
.....					.....	.....	.....	.....	.....
.....					.....	.....	.....	.....	.....
6009999999 - Totals					3,035,743	XXX		21,628	XXX

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## STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

## SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident- ification	2 Description	For- eign	Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con- tractual Maturity Date	22 NAIC Design- ation, NAIC Design- ation Modifier and SVO Adminis- trative Symbol	
										11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amor- tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recogn- ized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value								
..36207H-WH-7	Ginnie Mae I Pool-POOL #432716	.....	06/01/2024	PAYDOWN	.....	107	107	108	107	0	0	0	0	0	107	0	0	0	0	3	06/01/2026	1.A .....
..36208C-Y9-2	Ginnie Mae I Pool-POOL #447236	.....	06/01/2024	PAYDOWN	.....	36	36	37	36	0	0	0	0	0	36	0	0	0	0	1	06/01/2027	1.A .....
<b>0109999999. Subtotal - Bonds - U.S. Governments</b>					143	143	145	143	0	0	0	0	0	0	143	0	0	0	0	4	<b>XXX</b>	<b>XXX</b>
..31287P-08-3	Freddie Mac Gold Pool-FG C63727	.....	06/01/2024	PAYDOWN	.....	91	91	87	0	5	0	0	5	0	91	0	0	0	0	2	02/01/2032	1.A .....
..31287S-6R-3	Freddie Mac Gold Pool-FG C67180	.....	06/01/2024	PAYDOWN	.....	96	96	97	94	0	2	0	2	0	96	0	0	0	0	2	05/01/2032	1.A .....
..31287S-FS-1	Freddie Mac Gold Pool-FG C66477	.....	06/01/2024	PAYDOWN	.....	130	130	131	125	0	5	0	5	0	130	0	0	0	0	3	04/01/2032	1.A .....
..31287T-0K-5	Freddie Mac Gold Pool-FG C67402	.....	06/01/2024	PAYDOWN	.....	37	37	38	35	0	2	0	2	0	37	0	0	0	0	1	05/01/2032	1.A .....
..31287U-EQ-1	Freddie Mac Gold Pool-FG C68243	.....	06/01/2024	PAYDOWN	.....	51	51	52	27	0	24	0	24	0	51	0	0	0	0	1	06/01/2032	1.A .....
..31288H-7A-2	Freddie Mac Gold Pool-FG C78999	.....	06/01/2024	PAYDOWN	.....	418	418	428	349	0	69	0	69	0	418	0	0	0	0	10	05/01/2033	1.A .....
..31292G-5V-4	Freddie Mac Gold Pool-FG C00860	.....	06/01/2024	PAYDOWN	.....	170	170	172	152	0	19	0	19	0	170	0	0	0	0	5	09/01/2029	1.A .....
..31292H-NH-3	Freddie Mac Gold Pool-FG C01292	.....	06/01/2024	PAYDOWN	.....	1,443	1,443	1,448	1,150	0	293	0	293	0	1,443	0	0	0	0	38	02/01/2032	1.A .....
..31292H-QN-7	Freddie Mac Gold Pool-FG C01361	.....	06/01/2024	PAYDOWN	.....	303	303	306	286	0	17	0	17	0	303	0	0	0	0	8	05/01/2032	1.A .....
..313398-FC-8	Freddie Mac REMICS-FHR 2333 UZ	.....	06/01/2024	PAYDOWN	.....	553	553	532	626	0	(73)	0	(73)	0	553	0	0	0	0	15	07/01/2031	1.A .....
..3133T1-RX-1	Freddie Mac REMICS-FHR 2329 ZA	.....	06/01/2024	PAYDOWN	.....	3,742	3,742	3,555	4,089	0	(347)	0	(347)	0	3,742	0	0	0	0	103	06/01/2031	1.A .....
..3133TV-EW-2	Freddie Mac REMICS-FHR 2355 CE	.....	06/01/2024	PAYDOWN	.....	553	553	547	548	0	4	0	4	0	553	0	0	0	0	14	09/01/2031	1.A .....
..313392-CW-8	Fannie Mae REMICS-FNR 2001-31 ZC	.....	06/01/2024	PAYDOWN	.....	3,585	3,585	3,598	3,874	0	(290)	0	(290)	0	3,585	0	0	0	0	105	07/01/2031	1.A .....
..913366-DG-2	Regents of the University-REVENUE BONDS	.....	05/15/2024	CALL 100	.....	75,000	75,000	74,564	74,831	0	17	0	17	0	74,848	0	152	152	2,422	05/15/2029	1.D FE .....	
..92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS	.....	06/25/2024	CALL 100	.....	20,001	20,001	19,964	0	0	0	0	0	19,964	0	36	36	421	12/25/2043	1.A FE .....		
<b>0909999999. Subtotal - Bonds - U.S. Special Revenues</b>					106,173	106,173	105,560	106,237	0	(253)	0	(253)	0	105,984	0	188	188	188	3,150	<b>XXX</b>	<b>XXX</b>	
..05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2	.....	06/01/2024	PAYDOWN	.....	5,800	5,800	5,672	5,738	0	62	0	62	0	5,800	0	0	0	0	160	01/01/2036	1.A FM .....
..12667T-EG-6	Alternative Loan Trust 2-IALT 2004-J2 3	.....	06/01/2024	PAYDOWN	.....	2,434	2,434	2,395	2,426	0	9	0	9	0	2,434	0	0	0	0	62	04/01/2034	1.A FM .....
..126694-LC-0	CHL Mortgage Pass-Through-CIHL 2005-24 A3	.....	06/01/2024	PAYDOWN	.....	639	1,371	1,264	1,162	0	186	0	186	0	639	0	0	0	0	29	11/01/2035	5.B FM .....
..16165Y-AV-4	ChaseFlex Trust Multi-Cl-CFLX 2007-M1 2F	.....	06/01/2024	PAYDOWN	.....	3,763	6,074	5,271	4,000	0	10,339	0	10,339	0	3,763	0	0	0	0	119	08/01/2037	1.A FM .....
..46617F-AA-2	JGPII XVIII LLC-HENDR 2013-1A A	.....	06/17/2024	PAYDOWN	.....	4,972	4,972	4,969	4,966	0	6	0	6	0	4,972	0	0	0	0	71	04/15/2067	1.A FE .....
..85208N-AD-2	Sprint Spectrum Co LLC -FIRST LIEN	.....	06/20/2024	SINKING PAYMENT	.....	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	0	2,961	03/20/2025	1.F FE .....	
..893830-BQ-1	Transocean Inc-SENIOR UNSECURED	D	04/18/2024	CA CASH CLOSE	.....	587,257	562,000	292,240	377,715	0	11,763	0	11,763	0	414,736	0	172,522	172,522	71,574	01/30/2027	5.A FE .....	
<b>1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)</b>					729,865	707,651	436,811	521,007	0	22,365	0	22,365	0	557,344	0	172,522	172,522	74,976	<b>XXX</b>	<b>XXX</b>		
<b>2509999997. Total - Bonds - Part 4</b>					836,181	813,967	542,516	627,387	0	22,112	0	22,112	0	663,471	0	172,710	172,710	78,130	<b>XXX</b>	<b>XXX</b>		
<b>2509999998. Total - Bonds - Part 5</b>					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	<b>XXX</b>	<b>XXX</b>		
<b>2509999999. Total - Bonds</b>					836,181	813,967	542,516	627,387	0	22,112	0	22,112	0	663,471	0	172,710	172,710	78,130	<b>XXX</b>	<b>XXX</b>		
<b>4509999997. Total - Preferred Stocks - Part 4</b>					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	<b>XXX</b>	<b>XXX</b>
<b>4509999998. Total - Preferred Stocks - Part 5</b>					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	<b>XXX</b>	<b>XXX</b>	
<b>4509999999. Total - Preferred Stocks</b>					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	<b>XXX</b>	<b>XXX</b>
<b>5989999997. Total - Common Stocks - Part 4</b>					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	<b>XXX</b>	<b>XXX</b>
<b>5989999998. Total - Common Stocks - Part 5</b>					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	<b>XXX</b>	<b>XXX</b>	
<b>5989999999. Total - Common Stocks</b>					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	<b>XXX</b>	<b>XXX</b>
<b>5999999999. Total - Preferred and Common Stocks</b>					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	0	0	<b>XXX</b>	<b>XXX</b>
<b>6009999999 - Totals</b>					836,181	XXX	542,516	627,387	0	22,112	0	22,112	0	663,471	0	172,710	172,710	78,130	<b>XXX</b>	<b>XXX</b>		

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open  
**N O N E**

Schedule DB - Part B - Section 1 - Futures Contracts Open  
**N O N E**

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made  
**N O N E**

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open  
**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By  
**N O N E**

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To  
**N O N E**

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees  
**N O N E**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned  
**N O N E**

Schedule DL - Part 2 - Reinvested Collateral Assets Owned  
**N O N E**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Bank of New York Mellon .....	New York, NY .....				1,883,479	1,573,724	1,271,718	XXX.
PNC Bank .....	Pittsburgh, PA .....				346,825	624,527	332,814	XXX.
Wells Fargo .....	Winston Salem, NC .....				58,968	59,066	59,325	XXX.
0199998. Deposits in ...	depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX					XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	2,289,272	2,257,317	1,663,857
0299998. Deposits in ...	depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX					XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	0	0
0399999. Total Cash on Deposit		XXX	XXX	0	0	2,289,272	2,257,317	1,663,857
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX			XXX
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
0599999. Total - Cash		XXX	XXX	0	0	2,289,272	2,257,317	1,663,857

STATEMENT AS OF JUNE 30, 2024 OF THE MANHATTAN NATIONAL LIFE INSURANCE COMPANY

## **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

### Show Investments Owned End of Current Quarter

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