

QUARTERLY STATEMENT

OF THE

C.M. Life Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
JUNE 30, 2015**

LIFE AND ACCIDENT AND HEALTH

2015



LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2015

OF THE CONDITION AND AFFAIRS OF THE

C.M. Life Insurance Company

NAIC Group Code 0435 0435 NAIC Company Code 93432 Employer's ID Number 06-1041383
(Current) (Prior)

Organized under the Laws of Connecticut, State of Domicile or Port of Entry Connecticut

Country of Domicile United States of America

Incorporated/Organized 04/25/1980 Commenced Business 05/12/1981

Statutory Home Office 100 Bright Meadow Boulevard, Enfield, CT, US 06082
(Street and Number) (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address www.massmutual.com

Statutory Statement Contact Tammy A. Peatman, 413-744-6327
(Name) (Area Code) (Telephone Number)
tpeatman@massmutual.com, 413-226-4086
(E-mail Address) (FAX Number)

OFFICERS

President and Chief Executive Officer Roger William Crandall Treasurer Todd Garrett Picken
Secretary Pia Denise Flanagan Apointed Actuary Douglas Wright Taylor #

OTHER

Michael Thomas Rollings Executive Vice President and Chief Financial Officer Mark Douglas Roellig Executive Vice President and General Counsel Michael Robert Fanning Executive Vice President
Melvin Timothy Corbett Executive Vice President

DIRECTORS OR TRUSTEES

Roger William Crandall - Chairman Michael Robert Fanning Michael Thomas Rollings
Mark Douglas Roellig

State of Massachusetts SS:
County of Hampden

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

Roger William Crandall
President and Chief Executive Officer

Pia Denise Flanagan
Secretary

Todd Garrett Picken
Treasurer

Subscribed and sworn to before me this _____ day of _____

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

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. Life Insurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	4,295,359,179		4,295,359,179	4,305,354,053
2. Stocks:				
2.1 Preferred stocks	30,699,720		30,699,720	29,070,272
2.2 Common stocks	231,163,548		231,163,548	221,341,409
3. Mortgage loans on real estate:				
3.1 First liens	973,970,421		973,970,421	944,390,174
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)				24,171,011
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$(8,825,388)), cash equivalents (\$155,953,816) and short-term investments (\$9,997,686)	157,126,114		157,126,114	205,121,412
6. Contract loans (including \$ premium notes)	151,130,743	6,830	151,123,913	147,445,931
7. Derivatives	444,775,778		444,775,778	525,499,888
8. Other invested assets	253,632,605	3,321,194	250,311,411	228,893,711
9. Receivables for securities	214,799,247		214,799,247	165,833,019
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,752,657,355	3,328,024	6,749,329,331	6,797,120,880
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	98,406,244	220,652	98,185,592	94,827,363
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	95,283	5,311	89,972	764,444
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	(17,076,122)		(17,076,122)	(28,342,570)
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	6,244,172		6,244,172	13,700,007
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	6,229,580		6,229,580	9,857,043
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	142,445,648	98,505,504	43,940,144	36,858,603
19. Guaranty funds receivable or on deposit	1,371,780		1,371,780	1,437,793
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	298,264		298,264	292,878
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	1,251,403	17,088	1,234,315	3,133,239
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,991,923,607	102,076,579	6,889,847,028	6,929,649,680
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,861,515,003		1,861,515,003	1,862,814,903
28. Total (Lines 26 and 27)	8,853,438,610	102,076,579	8,751,362,031	8,792,464,583
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Miscellaneous	1,237,276	2,961	1,234,315	3,121,732
2502. Cash advanced to agents	14,127	14,127		
2503. Real estate notes receivable				11,507
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,251,403	17,088	1,234,315	3,133,239

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. Life Insurance Company
LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 4,459,440,984 less \$ included in Line 6.3 (including \$ Modco Reserve)	4,459,440,984	4,535,986,096
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	69,009,093	55,694,610
4. Contract claims:		
4.1 Life	18,472,625	9,804,953
4.2 Accident and health		
5. Policyholders' dividends \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$ Modco)		
6.2 Dividends not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	8,407	8,146
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ ceded		1,128,242
9.4 Interest Maintenance Reserve	47,785,327	84,353,592
10. Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$ and deposit-type contract funds \$		
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	13,542	52,531
13. Transfers to Separate Accounts due or accrued (net) (including \$(7,217,991) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(8,226,322)	(7,797,556)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	1,389,090	1,854,559
15.1 Current federal and foreign income taxes, including \$13,733,735 on realized capital gains (losses)	11,619,416	12,921,582
15.2 Net deferred tax liability		
16. Unearned investment income	824	27,930
17. Amounts withheld or retained by company as agent or trustee	366,548	503,659
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	4,245,231	(6,967,532)
20. Net adjustment in assets and liabilities due to foreign exchange rates	693	2,507
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	84,657,689	78,976,384
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	23,477,660	11,912,338
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	447,015,319	469,330,779
24.09 Payable for securities		6,007,893
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	408,289,982	371,095,059
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,567,566,108	5,624,895,772
27. From Separate Accounts Statement	1,861,515,003	1,862,814,903
28. Total liabilities (Lines 26 and 27)	7,429,081,111	7,487,710,675
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	450,276,208	450,276,208
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	869,504,712	851,977,700
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	1,319,780,920	1,302,253,908
38. Totals of Lines 29, 30 and 37	1,322,280,920	1,304,753,908
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	8,751,362,031	8,792,464,583
DETAILS OF WRITE-INS		
2501. Repurchase agreements and interest expense	241,068,065	239,730,450
2502. Derivative interest expense	83,384,991	74,735,311
2503. Derivative collateral	81,971,162	55,293,457
2598. Summary of remaining write-ins for Line 25 from overflow page	1,865,764	1,335,841
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	408,289,982	371,095,059
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. 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	153,822,829	169,551,498	316,082,443
2. Considerations for supplementary contracts with life contingencies	712,406	896,981	1,880,791
3. Net investment income	152,791,118	163,459,429	327,135,452
4. Amortization of Interest Maintenance Reserve (IMR)	8,243,055	11,110,685	21,422,220
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	9,792,922	3,593,727	13,374,096
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	20,673,997	20,861,396	41,451,146
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	1,201,830	1,119,321	4,494,870
9. Totals (Lines 1 to 8.3)	347,238,157	370,593,037	725,841,018
10. Death benefits	55,248,992	59,847,335	87,500,975
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	59,679,442	51,681,073	91,658,344
13. Disability benefits and benefits under accident and health contracts	210,814	224,375	445,739
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	228,379,266	286,538,804	535,341,987
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	2,002,457	1,820,100	2,800,633
18. Payments on supplementary contracts with life contingencies	402,742	364,450	794,788
19. Increase in aggregate reserves for life and accident and health contracts	(76,544,848)	(99,624,327)	(154,857,265)
20. Totals (Lines 10 to 19)	269,378,865	300,851,810	563,685,201
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	11,121,649	11,392,711	22,403,882
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses	12,485,654	18,814,947	34,687,003
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,210,874	5,561,741	9,400,671
25. Increase in loading on deferred and uncollected premiums	(136,862)	(162,830)	(42,541)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(45,380,552)	(55,557,978)	(111,403,697)
27. Aggregate write-ins for deductions	3,876,930	20,566,007	21,321,721
28. Totals (Lines 20 to 27)	256,556,558	301,466,408	540,052,240
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	90,681,599	69,126,629	185,788,778
30. Dividends to policyholders			
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	90,681,599	69,126,629	185,788,778
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	23,608,471	13,184,090	23,309,418
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	67,073,128	55,942,539	162,479,360
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 4,692,600 (excluding taxes of \$ 1,753,886 transferred to the IMR)	1,231,201	(6,547,771)	(2,058,187)
35. Net income (Line 33 plus Line 34)	68,304,329	49,394,768	160,421,173
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,304,753,908	1,071,204,195	1,071,204,195
37. Net income (Line 35)	68,304,329	49,394,768	160,421,173
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (19,920,513)	(27,056,438)	10,080,173	48,857,786
39. Change in net unrealized foreign exchange capital gain (loss)	(3,186,456)	1,100,585	(15,686,578)
40. Change in net deferred income tax	20,759,112	(28,307,050)	(71,188,151)
41. Change in nonadmitted assets	(34,084,073)	40,904,573	82,044,934
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	(5,681,305)	(11,141,780)	(11,174,803)
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			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(1,528,157)	44,642,487	40,275,351
54. Net change in capital and surplus for the year (Lines 37 through 53)	17,527,012	106,673,756	233,549,713
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,322,280,920	1,177,877,951	1,304,753,908
DETAILS OF WRITE-INS			
08.301. Administrative fee and other income	1,201,830	1,119,321	4,494,870
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,201,830	1,119,321	4,494,870
2701. Modco recaptured loss		20,566,007	21,321,721
2702. Miscellaneous charges to operations	3,876,930		
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	3,876,930	20,566,007	21,321,721
5301. Other changes in surplus	(1,528,157)	44,642,487	40,275,351
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(1,528,157)	44,642,487	40,275,351

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. Life Insurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	143,462,308	168,907,563	320,131,466
2. Net investment income	151,453,009	160,179,016	319,272,126
3. Miscellaneous income	30,942,121	26,289,943	57,140,660
4. Total (Lines 1 to 3)	325,857,438	355,376,522	696,544,252
5. Benefit and loss related payments	325,459,739	417,701,701	732,591,565
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(44,951,785)	(55,401,749)	(112,637,918)
7. Commissions, expenses paid and aggregate write-ins for deductions	18,739,034	54,642,395	90,490,902
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ 5,326,706 tax on capital gains (losses)	31,357,123	(15,543,827)	53,929,300
10. Total (Lines 5 through 9)	330,604,111	401,398,520	764,373,849
11. Net cash from operations (Line 4 minus Line 10)	(4,746,673)	(46,021,998)	(67,829,597)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	405,505,091	907,431,360	1,596,264,685
12.2 Stocks	1,577,217	584,398	6,088,475
12.3 Mortgage loans	61,493,021	49,100,316	118,820,599
12.4 Real estate	25,454,652	1,865,803	4,556,098
12.5 Other invested assets	15,849,984	30,641,911	53,314,353
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	174,909	76,835	108,757
12.7 Miscellaneous proceeds	(70,413,736)	25,035,736	64,163,750
12.8 Total investment proceeds (Lines 12.1 to 12.7)	439,641,138	1,014,736,359	1,843,316,717
13. Cost of investments acquired (long-term only):			
13.1 Bonds	388,758,991	450,013,720	1,164,898,108
13.2 Stocks	2,729,500	1,479,898	7,478,970
13.3 Mortgage loans	91,704,386	86,937,390	206,717,381
13.4 Real estate		5,720,235	3,041,986
13.5 Other invested assets	38,185,908	16,261,184	36,770,266
13.6 Miscellaneous applications	6,007,893	3,474,606	14,788,264
13.7 Total investments acquired (Lines 13.1 to 13.6)	527,386,678	563,887,033	1,433,694,975
14. Net increase (or decrease) in contract loans and premium notes	4,270,148	(36,176,880)	(31,655,929)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(92,015,688)	487,026,206	441,277,671
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	12,389,490	3,601,671	240,105
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	36,377,573	(353,229,162)	(383,237,005)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	48,767,063	(349,627,491)	(382,996,900)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(47,995,298)	91,376,717	(9,548,826)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	205,121,412	214,670,238	214,670,238
19.2 End of period (Line 18 plus Line 19.1)	157,126,114	306,046,955	205,121,412

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

20.0001. Bond conversions and refinancing	1,926,012	26,729,023	24,428,082
20.0002. Bank loan rollovers	1,610,703	3,366,431	49,452,322
20.0003. Stock conversions	465,562		
20.0004. Dividend reinvestment	239,370	67,208	113,464
20.0005. Net investment income payment in-kind bonds	66,961	178,759	197,125
20.0006. Interest capitalization for long-term debt	3,903	300,768	188,142
20.0007. Policyholders' reserves transferred for reinsurance agreement		362,870,960	362,870,960
20.0008. Bonds transferred for reinsurance agreement		304,271,091	304,271,091
20.0009. Policy loans transferred for reinsurance agreement		37,505,862	37,505,862
20.0010. Other invested assets transferred for reinsurance agreement		13,221,825	13,221,825

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. Life Insurance Company

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

20.0011. Other liabilities transferred for reinsurance agreement2,621,3182,621,318
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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. Industrial life			
2. Ordinary life insurance	108,781,326	113,748,232	227,662,828
3. Ordinary individual annuities	122,375,597	129,972,965	246,774,280
4. Credit life (group and individual)			
5. Group life insurance	(60,523)	(2,143)	898,256
6. Group annuities			
7. A & H - group			
8. A & H - credit (group and individual)			
9. A & H - other			
10. Aggregate of all other lines of business			
11. Subtotal	231,096,400	243,719,054	475,335,364
12. Deposit-type contracts			
13. Total	231,096,400	243,719,054	475,335,364
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

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- Note 5 – Investments
- Note 6 – Joint Ventures, Partnerships and LLCs
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- Note 8 – Derivative Instruments
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- Note 10 – Information Concerning Parent, Subsidiaries and Affiliates
- Note 11 – Debt
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- Note 13 – Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations
- Note 14 – Liabilities, Contingencies and Assessments
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- Note 27 – Structured Settlements
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- Note 29 – Participating Policies
- Note 30 – Premium Deficiency Reserves
- Note 31 – Reserves for Life Contracts and Annuity Contracts
- Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics
- Note 33 – Premium and Annuity Considerations Deferred and Uncollected
- Note 34 – Separate Accounts
- Note 35 – Loss/Claim Adjustment Expenses

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

- a. Accounting practices:
The accompanying financial statements of C.M. Life Insurance Company (the Company) have been prepared in conformity with the statutory accounting practices of the National Association of Insurance Commissioners (NAIC) and the accounting practices prescribed or permitted by the State of Connecticut Insurance Department (the Department).
- b. Use of estimates in the preparation of the financial statements – No significant changes
- c. Accounting policy:

(1-5) No significant changes

- (6) For fixed income securities that do not have a fixed schedule of payments, such as asset-backed securities, mortgage-backed securities, including residential mortgage-backed securities and commercial mortgage-backed securities, and structured securities, including collateralized debt obligations, amortization or accretion is revalued quarterly based on the current estimated cash flows, using either the prospective or retrospective adjustment methodologies for each type of security.

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

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

(7-14) No significant changes

Note 2 – Accounting Changes and Corrections of Errors

- a. For the six months ended June 30, 2015, the Company did not record any corrections of prior year errors. For the six months ended June 30, 2014, the Company recorded an increase to surplus of \$11 million related to other liabilities. The correction was recorded in surplus on a pre-tax basis with any associated tax corrections reported through net income.

Certain prior year amounts within these financial statements have been reclassified to conform to the current year presentation.

- b. Adoption of new accounting standards:
In December 2014, the NAIC issued Statement of Statutory Accounting Principles (SSAP) No. 40 Revised, “Real Estate Investments” (SSAP No. 40R), which was effective January 1, 2015, and requires that single real estate property investments that are directly and wholly-owned through a limited liability company (LLC) be accounted for, and reported as, directly owned real estate provided that certain criteria are met. For investments meeting the criteria that were previously reported within SSAP No. 48, “Joint Ventures, Partnerships and Limited Liability Companies” (SSAP No. 48), and owned as of the effective date, this guidance required that the Company recognize a cumulative effect of a change in accounting principle as if the entity had followed the revisions of SSAP No. 40R since acquisition of the property. The adoption of this guidance did not have a significant impact on the Company’s valuation of its assets.

Note 3 – Business Combinations and Goodwill – No significant changes**Note 4 – Discontinued Operations** – No significant changes**Note 5 – Investments**

- a. Mortgage loans, including mezzanine real estate loans – No significant changes
- b. Debt restructuring – No significant changes
- c. Reverse mortgages – No significant changes
- d. Loan-backed and structured securities:

(1) No significant changes

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

NOTES TO FINANCIAL STATEMENTS

(1)	(2)		(3)
Amortized Cost Basis	OTTI Recognized in Loss		Fair Value
Before OTTI	(2a) Interest	(2b) Non-interest	1-(2a+2b)
(In Millions)			

OTTI recognized in the first quarter

a. Intent to sell	\$ -	\$ -	\$ -	\$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	4	-	-	4
c. Total first quarter	\$ 4	\$ -	\$ -	\$ 4

OTTI recognized in the second quarter

d. Intent to sell	\$ -	\$ -	\$ -	\$ -
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	8	-	-	8
f. Total second quarter	\$ 8	\$ -	\$ -	\$ 8

OTTI recognized in the third quarter

g. Intent to sell	\$ -	\$ -	\$ -	\$ -
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-
i. Total third quarter	\$ -	\$ -	\$ -	\$ -

OTTI recognized in the fourth quarter

j. Intent to sell	\$ -	\$ -	\$ -	\$ -
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-
l. Total fourth quarter	\$ -	\$ -	\$ -	\$ -

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

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

CUSIP	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value at Time of OTTI	Date of Financial Instrument Where Reported
125435AA5	\$ 130,949.95	\$ 130,826.56	\$ (123.39)	\$ 130,826.56	\$ 130,199.04	March 31, 2015
17307GKZ0	28,426.86	28,392.44	(34.42)	28,392.44	27,903.33	March 31, 2015
589929N38	109,153.79	108,655.62	(498.17)	108,655.62	105,605.47	March 31, 2015
61750MAB1	744.86	675.83	(69.03)	675.83	736.96	March 31, 2015
81744FDK0	503,407.76	498,444.36	(4,963.40)	498,444.36	489,646.60	March 31, 2015
86359DMC8	2,562,280.17	2,543,017.82	(19,262.35)	2,543,017.82	2,530,463.99	March 31, 2015
885220FS7	553,016.84	541,787.54	(11,229.30)	541,787.54	545,060.88	March 31, 2015
939336KZ5	246,235.31	245,240.70	(994.61)	245,240.70	232,443.69	March 31, 2015
125435AA5	124,256.61	123,204.14	(1,052.47)	123,204.14	123,549.99	June 30, 2015
17307GKZ0	18,659.77	18,598.94	(60.83)	18,598.94	18,267.28	June 30, 2015
77277LAF4	3,227,859.75	3,136,314.75	(91,545.00)	3,136,314.75	3,703,911.30	June 30, 2015
77277LAH0	161,547.14	157,081.53	(4,465.61)	157,081.53	356,896.00	June 30, 2015
77277LAJ6	2,287,463.65	2,224,240.71	(63,222.94)	2,224,240.71	2,330,753.94	June 30, 2015
86359DMC8	2,480,358.96	2,436,584.23	(43,774.73)	2,436,584.23	2,457,930.74	June 30, 2015
Totals	\$ 12,434,361.42	\$ 12,193,065.17	\$ (241,296.25)	\$ 12,193,065.17	\$ 13,053,369.21	

- (4) As of June 30, 2015, the gross unrealized losses and fair values for investments in structured and loan-backed securities for which an OTTI has not been recognized in earnings follow (in millions):

a. The aggregate amount of unrealized losses:	
1. Less than 12 months	\$ (3)
2. 12 months or longer	\$ (5)
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$ 264
2. 12 months or longer	\$ 150

- (5) No significant changes

e. Repurchase agreements – No significant changes

f. Real estate:

Effective January 1, 2015, the Company sold its participation interests in eight real estate properties to

NOTES TO FINANCIAL STATEMENTS

Massachusetts Mutual Life Insurance Company, the Company's sole shareholder, for \$25 million of cash, the fair value of the participation interests.

Refer to Note 10a-c. "Information Concerning Parent, Subsidiaries and Affiliates" for additional information.

- g. Low income housing tax credit properties – No significant changes
- h. Restricted assets – No significant changes
- i. Working capital finance investments – The Company does not invest in working capital finance investments.
- j. The Company reports assets and liabilities as gross in the financial statements without offsetting.
- k. Structured notes - No significant changes

Note 6 – Joint Ventures, Partnerships and LLCs - No significant changes

Note 7 – Investment Income – No significant changes

Note 8 – Derivative Instruments - No significant changes

Note 9 – Income Taxes – No significant changes

Note 10 – Information Concerning Parent, Subsidiaries and Affiliates

- a. No significant changes
- b-c. Effective January 1, 2015, the Company sold its participation interests in eight real estate properties to Massachusetts Mutual Life Insurance Company, the Company's sole shareholder, for \$25 million of cash, the fair value of the participation interests. The carrying value of the real estate investments at the time of sale was \$24 million, which was net of encumbrances of \$9 million that were assumed by MassMutual. Upon sale of the real estate investments, the Company recognized a net gain of \$1 million, which was recorded through net realized capital gains (losses).
- d-l. No significant changes

Note 11 – Debt

- a. No significant changes
- b. The Company is not a member of the Federal Home Loan Bank (FHLB) therefore it has no FHLB funding agreements.

Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans - No significant changes

Note 13 – Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations - No significant changes

Note 14 – Liabilities, Contingencies and Assessments

- a. Contingent commitments - No significant changes
- b. Assessments - No significant changes
- c. Gain contingencies - No significant changes
- d. Claims related to extra contractual obligations - No significant changes
- e. All other contingencies:
The Company is involved in litigation arising in the normal course of business, which seeks both compensatory and punitive damages and equitable remedies. Although the Company is not aware of any actions or allegations that reasonably should give rise to a material adverse impact to the Company's financial position or liquidity, the outcome of litigation cannot be foreseen with certainty. It is the opinion of management that the ultimate resolution of these matters will not materially impact the Company's financial position or liquidity. However, the outcome of a particular proceeding may be material to the Company's results of operations for a particular period depending upon, among other factors, the size of the loss and the level of the Company's results of operations for the period.
- f. Regulatory matters:
The Company is subject to governmental and administrative proceedings and regulatory inquiries, examinations and investigations in the ordinary course of its business. In connection with regulatory inquiries, examinations and investigations, the Company has been contacted by various regulatory agencies including, among others, the Securities and Exchange Commission, the U.S. Department of Labor and various state insurance departments and state attorneys general. The Company has cooperated fully with these regulatory agencies with regard to their inquiries, examinations and investigations and has responded to information requests and comments.

Market volatility in the financial services industry over the last several years has contributed to increased scrutiny of the entire financial services industry. Therefore, the Company believes that it is reasonable to expect that proceedings, regulatory inquiries, examinations and investigations into the insurance and financial services industries will continue for the foreseeable future. Additionally, new industry-wide legislation, rules and regulations could significantly affect the insurance and financial services industries as a whole. It is the opinion of management that the ultimate resolution of these regulatory inquiries, examinations, investigations, legislative and regulatory changes of which we are aware will not materially impact the Company's financial position or liquidity. However, the outcome of a particular matter may be material to the Company's operating results for a particular period depending upon, among other factors, the financial impact of the matter and the level of the Company's results of operations for the period.

Note 15 – Leases - No significant changes

NOTES TO FINANCIAL STATEMENTS

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

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

- a. Transfers of receivables reported as sales – No significant changes
- b. Transfer and Servicing of Financial Assets:
- (1) The Company did not participate in securities lending as of June 30, 2015 or December 31, 2014.
 - (2) The Company did not have any servicing assets or liabilities in 2015 or 2014.
 - (3) The Company did not have any servicing assets or liabilities in 2015 or 2014.
 - (4) The Company did not have interests that continue to be held by a transferor in securitized financial assets in 2015 or 2014.
 - (5) The Company did not have any transfers of financial assets accounted for as secured borrowing in 2015 or 2014.
 - (6) The Company did not have any transfers of receivables with recourse in 2015 or 2014.
 - (7) Repurchase agreements - no significant changes
- c. Wash sales:
- (1) In the course of the Company's investment management activities, securities may be sold and reacquired within 30 days of the sale date.
 - (2) The Company did not sell any securities with the NAIC Designation 3 or below through the second quarter ended June 30, 2015 that were reacquired within 30 days of the sale date.

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

Note 19 – Direct Premium Written/Produced By Managing General Agents/Third Party Administrators – No significant changes

Note 20 – Fair Value Measurements

- a. Fair value as defined and unique level descriptions – No significant changes

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

	June 30, 2015			
	Level 1	Level 2	Level 3	Total
	(In Millions)			
Financial assets:				
Bonds:				
Industrial and miscellaneous	\$ -	\$ 1	\$ -	\$ 1
Parent, subsidiaries and affiliates	-	2	9	11
Common stock - unaffiliated	-	-	3	3
Common stock - affiliated	7	-	-	7
Separate account assets	1,862	-	-	1,862
Derivatives:				
Interest rate swaps	-	383	-	383
Options	-	41	-	41
Currency swaps	-	20	-	20
Forward contracts	-	1	-	1
Credit default swaps	-	-	-	-
Total financial assets carried at fair value	<u>\$ 1,869</u>	<u>\$ 448</u>	<u>\$ 12</u>	<u>\$ 2,329</u>
Financial liabilities:				
Derivatives:				
Interest rate swaps	\$ -	\$ 440	\$ -	\$ 440
Currency swaps	-	5	-	5
Forward contracts	-	1	-	1
Credit default swaps	-	-	-	-
Total financial liabilities carried at fair value	<u>\$ -</u>	<u>\$ 446</u>	<u>\$ -</u>	<u>\$ 446</u>

For the six months ended June 30, 2015 there were no significant transfers between Level 1 and Level 2.

NOTES TO FINANCIAL STATEMENTS

	December 31, 2014			
	Level 1	Level 2	Level 3	Total
	(In Millions)			
Financial assets:				
Bonds:				
Industrial and miscellaneous	\$ -	\$ -	\$ 3	\$ 3
Parent, subsidiaries and affiliates	-	-	9	9
Common stock - unaffiliated	-	-	3	3
Common stock - affiliated	7	-	-	7
Separate account assets	1,863	-	-	1,863
Derivatives:				
Interest rate swaps	-	462	-	462
Options	-	49	-	49
Currency swaps	-	11	-	11
Forward contracts	-	3	-	3
Credit default swaps	-	-	-	-
Total financial assets carried at fair value	\$ 1,870	\$ 525	\$ 15	\$ 2,410
Financial liabilities:				
Derivatives:				
Interest rate swaps	\$ -	\$ 465	\$ -	\$ 465
Currency swaps	-	4	-	4
Credit default swaps	-	-	-	-
Total financial liabilities carried at fair value	\$ -	\$ 469	\$ -	\$ 469

For the year ended December 31, 2014 there were no significant transfers between Level 1 and Level 2.

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

	Balance									Balance
	as of	Transfers ⁽¹⁾		Gains in	Losses in					as of
	01/01/2015	In	Out	Net Income	Surplus	Purchases	Issuances	Sales	Settlements	06/30/2015
(In Millions)										
Financial assets:										
Bonds:										
Industrial and miscellaneous	\$ 3	\$ -	\$ (3)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Parent, subsidiaries and affiliates	9	-	-	-	-	2	-	-	(2)	9
Preferred stocks	-	-	-	-	-	-	-	-	-	-
Common stocks - unaffiliated	3	-	-	-	-	1	-	(1)	-	3
Total financial assets	\$ 15	\$ -	\$ (3)	\$ -	\$ -	\$ 3	\$ -	\$ (1)	\$ (2)	\$ 12

⁽¹⁾Transfers include assets that are either no longer carried at fair value, or have just begun to be carried at fair value, such as assets with no level changes but change in lower of cost or market carrying basis.

	Balance									Balance
	as of	Transfers ⁽¹⁾		Losses in	Gains in					as of
	01/01/2014	In	Out	Net Income	Surplus	Purchases	Issuances	Sales	Settlements	12/31/2014
(In Millions)										
Financial assets:										
Bonds:										
Industrial and miscellaneous	\$ 1	\$ -	\$ (1)	\$ -	\$ -	\$ -	\$ 3	\$ -	\$ -	\$ 3
Parent, subsidiaries and affiliates	-	5	-	-	(1)	3	11	-	(9)	9
Preferred stock	-	-	-	-	-	-	-	-	-	-
Common stock - unaffiliated	2	-	-	1	-	1	-	(1)	-	3
Total financial assets	\$ 3	\$ 5	\$ (1)	\$ 1	\$ (1)	\$ 4	\$ 14	\$ (1)	\$ (9)	\$ 15

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

3. Fair value hierarchy classifications – No significant changes
4. Valuation techniques and inputs – No significant changes
5. Derivative assets and liabilities fair value disclosures – No significant changes

NOTES TO FINANCIAL STATEMENTS

- b. The Company provides additional fair value information in Notes 1, 5, 8, 21, 32 and 34.
- c. The following presents a summary of the carrying values and fair values of the Company's financial instruments:

	June 30, 2015					Not Practicable (Carrying Value)
	Aggregate	Admitted	Level 1	Level 2	Level 3	
	Fair Value	Assets				
	(In Millions)					
Financial assets:						
Bonds:						
U. S. government and agencies	\$ 295	\$ 272	\$ -	\$ 295	\$ -	\$ -
All other governments	1	1	-	1	-	-
States, territories and possessions	38	35	-	38	-	-
Political subdivisions	16	15	-	16	-	-
Special revenue	142	131	-	139	3	-
Industrial and miscellaneous	3,685	3,547	-	2,115	1,570	-
Parent, subsidiaries and affiliates	310	294	-	60	250	-
Preferred stocks	32	31	15	-	17	-
Common stock - unaffiliated	3	3	-	-	3	-
Common stock - affiliated ⁽¹⁾	7	7	7	-	-	-
Mortgage loans - commercial	804	780	-	-	804	-
Mortgage loans - residential	189	194	-	-	189	-
Cash, cash equivalents and short-term investments	157	157	(9)	166	-	-
Separate account assets	1,862	1,862	1,862	-	-	-
Derivatives:						
Interest rate swaps	383	383	-	383	-	-
Options	41	41	-	41	-	-
Currency swaps	20	20	-	20	-	-
Forward contracts	1	1	-	1	-	-
Credit default swaps	-	-	-	-	-	-
Financial liabilities:						
Repurchase agreements	241	241	-	241	-	-
Individual annuity contracts	3,279	3,168	-	-	3,279	-
Supplementary contracts	58	57	-	-	58	-
Derivatives:						
Interest rate swaps	440	440	-	440	-	-
Currency swaps	5	5	-	5	-	-
Forward contracts	1	1	-	1	-	-
Credit default swaps	-	-	-	-	-	-

⁽¹⁾Common stocks - affiliates do not include Bay State Life, which had a statutory carrying value of \$221 million.

NOTES TO FINANCIAL STATEMENTS

December 31, 2014

	Aggregate Fair Value	Admitted Assets	December 31, 2014			Not Practicable (Carrying Value)
			Level 1	Level 2	Level 3	
(In Millions)						
Financial assets:						
Bonds:						
U. S. government and agencies	\$ 296	\$ 273	\$ -	\$ 295	\$ 1	\$ -
All other governments	1	1	-	1	-	-
States, territories and possessions	79	72	-	79	-	-
Political subdivisions	18	16	-	17	1	-
Special revenue	97	83	-	95	2	-
Industrial and miscellaneous	3,772	3,554	-	2,245	1,527	-
Parent, subsidiaries and affiliates	325	306	-	46	279	-
Preferred stocks	31	29	15	-	16	-
Common stock - unaffiliated	3	3	-	-	3	-
Common stock - subsidiary and affiliate ⁽¹⁾	7	7	7	-	-	-
Mortgage loans - commercial	761	734	-	-	761	-
Mortgage loans - residential	206	210	-	-	206	-
Cash, cash equivalents and short-term investments	205	205	5	200	-	-
Separate account assets	1,863	1,863	1,863	-	-	-
Derivatives:						
Interest rate swaps	462	462	-	462	-	-
Options	49	49	-	49	-	-
Currency swaps	11	11	-	11	-	-
Forward contracts	3	3	-	3	-	-
Financial liabilities:						
Repurchase agreements	240	240	-	240	-	-
Individual annuity contracts	3,338	3,227	-	-	3,338	-
Supplementary contracts	45	45	-	-	45	-
Derivatives:						
Interest rate swaps	465	465	-	465	-	-
Currency swaps	4	4	-	4	-	-
Forward contracts	-	-	-	-	-	-

⁽¹⁾ Common stocks - affiliates do not include Bay State Life, which had a statutory carrying value of \$211 million.

- d. For the six months ended June 30, 2015, the Company had no investments where it was not practicable to estimate fair value.

Note 21 – Other Items

- a. Extraordinary items – No significant changes
- b. Troubled debt restructuring – No significant changes
- c. Other disclosures and unusual items

Business risks

The Company operates in a business environment subject to various risks and uncertainties. Such risks and uncertainties include, but are not limited to, currency exchange risk, interest rate risk and credit risk. Interest rate risk is the potential for interest rates to change, which can cause fluctuations in the value of investments and amounts due to policyholders. To the extent that fluctuations in interest rates cause the duration of assets and liabilities to differ, the Company mitigates its exposure to this risk by, among other things, asset/liability management techniques that account for the cash flow characteristics of the assets and liabilities. This quarterly risks and uncertainties disclosure should be read in conjunction with the statutory disclosure in the Company's 2014 year end annual financial statements.

Currency exchange risk

The Company has currency risk due to its non-U.S. dollar investments. The Company mitigates currency risk through the use of cross-currency swaps and forward contracts. Cross-currency swaps are used to minimize currency risk for certain non-U.S. dollar assets and liabilities through a prespecified exchange of interest and principal. Forward contracts are used to hedge movements in exchange rates.

Investment and interest rate risks

Investment earnings can be influenced by a number of factors including changes in interest rates, credit spreads, equity markets, portfolio asset allocation and general economic conditions. The Company employs a rigorous asset/liability management process to help mitigate the economic impacts of various investment risks, in particular interest rate risk.

The levels of U.S. interest rates are influenced by U.S. monetary policies and by the relative attractiveness of U.S. markets to investors versus other global markets. As interest rates increase, certain debt securities may experience slower amortization or prepayment speeds than assumed at purchase, impacting the expected maturity of these securities and the ability to reinvest the proceeds at the higher yields. Rising interest rates may also result in a decrease in the fair value of the investment portfolio. As interest rates decline, certain debt securities may experience accelerated amortization and prepayment speeds than what was assumed at purchase. During such

NOTES TO FINANCIAL STATEMENTS

periods, the Company is at risk of lower net investment income as it may not be able to reinvest the proceeds at comparable yields. Declining interest rates may also increase the fair value of the investment portfolio.

Credit and other market risks

Credit risk is the risk that issuers of investments owned by the Company may default or that other parties may not be able to pay amounts due to the Company. The Company manages its investments to limit credit risk by diversifying its portfolio among various security types and industry sectors as well as purchasing credit default swaps to transfer some of the risk.

The Company has investments in European debt. Underlying concerns over the macro-economic outlook and debt burden of certain parts of the Eurozone, and other countries remain, but the Company does not have significant exposure to the debt of companies and governments in these countries. With a weaker economic outlook in certain parts of the world it may lead to an increase in reported default rates or contagion to stock or other markets around the world. These events could have impacts on the broader environment resulting in volatility in other world economies and financial markets.

- d. Business interruption insurance recoveries – No significant changes
- e. State transferrable tax credits – No significant changes
- f. Subprime mortgage related risk exposure:
- (1) No significant changes
 - (2) No significant changes
 - (3) The actual cost reduced by paydowns, carrying value, fair value and related gross realized losses from OTTI of the Company's investments with significant Alt-A and subprime exposure were as follows:

	June 30, 2015			Six Months Ended June 30, 2015
	Actual Cost	Carrying Value	Fair Value	OTTI
Alt-A:	(In Millions)			
a. Residential mortgage-backed securities	\$ 47	\$ 33	\$ 40	\$ -
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	4	3	4	-
f. Other assets	-	-	-	-
g. Total	<u>\$ 51</u>	<u>\$ 36</u>	<u>\$ 44</u>	<u>\$ -</u>

	June 30, 2015			Six Months Ended June 30, 2015
	Actual Cost	Carrying Value	Fair Value	OTTI
Subprime:	(In Millions)			
a. Residential mortgage-backed securities	\$ 25	\$ 21	\$ 22	\$ -
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	4	2	3	-
f. Other assets	-	-	-	-
g. Total	<u>\$ 29</u>	<u>\$ 23</u>	<u>\$ 25</u>	<u>\$ -</u>

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

	December 31, 2014			Year Ended December 31, 2014
	Actual Cost	Carrying Value	Fair Value	OTTI
Alt-A:	(In Millions)			
a. Residential mortgage-backed securities	\$ 51	\$ 35	\$ 43	\$ -
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	4	3	4	-
f. Other assets	-	-	-	-
g. Total	<u>\$ 55</u>	<u>\$ 38</u>	<u>\$ 47</u>	<u>\$ -</u>

NOTES TO FINANCIAL STATEMENTS

	December 31, 2014			Year Ended December 31, 2014
	Actual Cost	Carrying Value	Fair Value	OTTI
Subprime:	(In Millions)			
a. Residential mortgage-backed securities	\$ 27	\$ 22	\$ 23	\$ -
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	4	2	3	-
f. Other assets	-	-	-	-
g. Total	<u>\$ 31</u>	<u>\$ 24</u>	<u>\$ 26</u>	<u>\$ -</u>

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

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

g. Retained asset accounts – No significant changes

Note 22 – Events Subsequent

The Company has evaluated subsequent events through August 11, 2015, the date the financial statements were available to be issued. No events have occurred subsequent to the balance sheet date and before the date of evaluation that would require disclosure.

Note 23 – Reinsurance

a. Ceded Reinsurance Report:
Section 1 - General Interrogatories – No significant changes
Section 2 - Ceded Reinsurance Report - Part A – No significant changes
Section 3 - Ceded Reinsurance Report - Part B – No significant changes

b-d. No significant changes

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination - No significant changes

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses – No significant changes

Note 26 – Intercompany Pooling Arrangements – No significant changes

Note 27 – Structured Settlements – No significant changes

Note 28 – Health Care Receivables – No significant changes

Note 29 – Participating Policies – No significant changes

Note 30 – Premium Deficiency Reserves – No significant changes

Note 31 – Reserves for Life Contracts and Annuity Contracts - No significant changes

Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics – No significant changes

Note 33 – Premium and Annuity Considerations Deferred and Uncollected – No significant changes

Note 34 – Separate Accounts - No significant changes

Note 35 – Loss/Claim Adjustment Expenses – No significant changes

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.
- 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. 12/31/2009
- 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. 12/31/2009
- 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). 12/20/2010
- 6.4 By what department or departments?
State of Connecticut Insurance Department
- 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 [X] No [] N/A []
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Babson Capital Securities, LLC	Boston, MA				YES
Baring Asset Management (Asia) Limited	Hong Kong				YES
Baring International Investment Limited	London, UK				YES
MML Distributors, LLC	Enfield, CT				YES
MML Investment Advisers, LLC	Enfield, CT				YES
MML Investors Services, LLC	Springfield, MA				YES
MML Strategic Distributors, LLC	Springfield, MA				YES
MMLISI Financial Alliances, LLC	Springfield, MA				YES
OppenheimerFunds Distributor, Inc.	New York, NY				YES
Society of Grownups, LLC	Springfield, MA				YES
The MassMutual Trust Company, FSB	Enfield, CT		YES		

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. 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 [X] No []
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 (c) Compliance with applicable governmental laws, rules and regulations;
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes [] No [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$0

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No []
- 11.2 If yes, give full and complete information relating thereto:
 Repurchase agreements, Letter stock or securities restricted as to sale - excluding FHLB Capital Stock, On deposit with states and Pledged as collateral - excluding collateral pledged to an FHLB.
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$110,026,596
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []
- 14.2 If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$ 305,524,375 | \$ 293,596,429 |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ 211,693,698 | \$ 221,664,022 |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ 149,402,335 | \$ 153,623,423 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 666,620,408 | \$ 668,883,874 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No []
 If no, attach a description with this statement.

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. Life Insurance Company

GENERAL INTERROGATORIES

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

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
Citibank, N.A.	333 West 34th Street, New York, NY 10001
JP Chase Manhattan Bank	1 Chase Manhattan Plaza, 19th Floor, New York, NY 10005
State Street Global Services	801 Pennsylvania Avenue, Kansas City, MO, 64105

- 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 Identify all investment advisors, brokers/dealers or individuals acting on behalf of broker/dealers that have access to the investment accounts, handle securities and have authority to make investments on behalf of the reporting entity:

1 Central Registration Depository	2 Name(s)	3 Address
106006	Babson Capital Management, LLC	1500 Main Street, Springfield, MA 01115
162754	IFM Investors Pty Ltd	Level 29 Casselden, 2 Lonsdale Street, Melbourne, VIC 3000

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [] No []

- 18.2 If no, list exceptions:

At 6/30/2015, 33 issues for 26 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these issues currently lack one or more of the following: Valid cusip/PPN, audited financials and/or executed legal documentation. Exceptions totaled \$17,674,068 or 0.39% of all assets.

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	\$
1.12	Residential Mortgages	\$193,897,676
1.13	Commercial Mortgages	\$780,072,745
1.14	Total Mortgages in Good Standing	\$973,970,421
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	\$
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	\$
1.32	Residential Mortgages	\$
1.33	Commercial Mortgages	\$
1.34	Total Mortgages with Interest Overdue more than Three Months	\$
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	\$
1.42	Residential Mortgages	\$
1.43	Commercial Mortgages	\$
1.44	Total Mortgages in Process of Foreclosure	\$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$973,970,421
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	\$
1.62	Residential Mortgages	\$
1.63	Commercial Mortgages	\$
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	\$
2.	Operating Percentages:	
2.1	A&H loss percent	%
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	\$
3.3	Do you act as an administrator for health savings accounts?	Yes [] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	\$

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Rein- ced	7 Type of Reinsurer	8 Certified Reinsurer Rating (1 through 6)	9 Effective Date of Certified Reinsurer Rating
NONE								

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. Life Insurance Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

1	Direct Business Only				6	7	
	2	3	4	5			
States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	938,299	1,206,787		2,145,086	
2. Alaska	AK	L	23,856	4,700		28,556	
3. Arizona	AZ	L	1,716,443	235,517		1,951,960	
4. Arkansas	AR	L	168,126	74,542		242,668	
5. California	CA	L	12,645,555	10,655,940		23,301,495	
6. Colorado	CO	L	1,454,868	1,035,552		2,490,420	
7. Connecticut	CT	L	4,194,320	2,822,321		7,016,641	
8. Delaware	DE	L	265,958	138,251		404,209	
9. District of Columbia	DC	L	937,310	26,713		964,023	
10. Florida	FL	L	12,762,123	9,255,441		22,017,564	
11. Georgia	GA	L	2,867,240	1,789,861		4,657,101	
12. Hawaii	HI	L	1,233,759	716,578		1,950,337	
13. Idaho	ID	L	207,649	172,382		380,031	
14. Illinois	IL	L	3,495,103	2,988,562		6,483,665	
15. Indiana	IN	L	1,149,359	1,241,976		2,391,335	
16. Iowa	IA	L	791,147	306,209		1,097,356	
17. Kansas	KS	L	780,912	1,699,890		2,480,802	
18. Kentucky	KY	L	545,613	256,100		801,713	
19. Louisiana	LA	L	654,608	5,431,721		6,086,329	
20. Maine	ME	L	309,233	383,106		692,339	
21. Maryland	MD	L	4,128,235	1,008,378		5,136,613	
22. Massachusetts	MA	L	2,881,573	10,761,844		13,643,417	
23. Michigan	MI	L	2,563,574	6,528,385		9,091,959	
24. Minnesota	MN	L	1,827,765	4,427,199		6,254,964	
25. Mississippi	MS	L	1,204,088	298,729		1,502,817	
26. Missouri	MO	L	1,429,370	4,793,524		6,222,894	
27. Montana	MT	L	183,034	605,614		788,648	
28. Nebraska	NE	L	1,330,730	711,287		2,042,017	
29. Nevada	NV	L	618,996	109,050		728,046	
30. New Hampshire	NH	L	571,607	3,093,424		3,665,031	
31. New Jersey	NJ	L	5,646,733	3,590,632		9,237,365	
32. New Mexico	NM	L	601,654	322,860		924,514	
33. New York	NY	N	2,963,044	83,537		3,046,581	
34. North Carolina	NC	L	3,638,167	2,934,658		6,572,825	
35. North Dakota	ND	L	10,140	510,839		520,979	
36. Ohio	OH	L	2,599,467	3,468,100		6,067,567	
37. Oklahoma	OK	L	1,096,581	632,002		1,728,583	
38. Oregon	OR	L	546,402	1,557,907		2,104,309	
39. Pennsylvania	PA	L	5,008,837	10,079,107		15,087,944	
40. Rhode Island	RI	L	599,199	2,172,496		2,771,695	
41. South Carolina	SC	L	1,854,612	295,028		2,149,640	
42. South Dakota	SD	L	145,880	230,491		376,371	
43. Tennessee	TN	L	2,507,032	2,753,703		5,260,735	
44. Texas	TX	L	6,844,255	9,910,113		16,754,368	
45. Utah	UT	L	1,018,005	1,182,349		2,200,354	
46. Vermont	VT	L	235,439	967,638		1,203,077	
47. Virginia	VA	L	4,372,187	2,375,360		6,747,547	
48. Washington	WA	L	1,330,438	470,978		1,801,416	
49. West Virginia	WV	L	351,735	547,520		899,255	
50. Wisconsin	WI	L	873,578	3,538,630		4,412,208	
51. Wyoming	WY	L	109,682	301,679		411,361	
52. American Samoa	AS	N					
53. Guam	GU	N	120			120	
54. Puerto Rico	PR	L	2,492,648	1,595,858		4,088,506	
55. U.S. Virgin Islands	VI	N	1,562			1,562	
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N	9,848			9,848	
58. Aggregate Other Aliens	OT	XXX	173,245	74,529		247,774	
59. Subtotal	(a)	51	108,910,943	122,375,597		231,286,540	
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	526,028				526,028	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	109,436,971	122,375,597			231,812,568	
96. Plus Reinsurance Assumed	XXX						
97. Totals (All Business)	XXX	109,436,971	122,375,597			231,812,568	
98. Less Reinsurance Ceded	XXX	88,350,261				88,350,261	
99. Totals (All Business) less Reinsurance Ceded	XXX	21,086,711	122,375,597			143,462,308	
DETAILS OF WRITE-INS							
58001. Other foreign	XXX	173,245	74,529			247,774	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	173,245	74,529			247,774	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

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>
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Mezzanine Investor, LLC	06-1041383		Delaware
CML Mezzanine Investor L, LLC	06-1041383		Delaware
CML Mezzanine Investor III, LLC	06-1041383		Delaware
CML Re Finance LLC	06-1041383		Delaware
CML Special Situations Investor LLC	None		Delaware
MML Mezzanine Investor L, LLC	04-1590850		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
WP-SC, LLC*	26-4441097		Delaware
MSP-SC, LLC	04-1590850		Delaware
Country Club Office Plaza LLC*	27-1435692		Delaware
Fern Street LLC	37-1732913		Delaware
MassMutual Retirement Services, LLC	04-1590850		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Mezzanine Investor, LLC	04-1590850		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		United States
MMC Equipment Finance LLC	04-1590850		Delaware
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2009-A	27-1379258		Delaware
MMAF Equipment Finance LLC 2011-A	45-2589019		Delaware
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MSC Holding Company, LLC	45-4376777		Delaware
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MassMutual Holding LLC	04-2854319		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
MassMutual Ventures LLC	47-1296410		Delaware
MM Caerulus Holdco US LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
MassMutual International LLC	04-3313782		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>
MassMutual Asia Limited	None		Hong Kong, Special Administrative Region of China
MassMutual Asia Investors Ltd.	None		Hong Kong, Special Administrative Region of China
MassMutual Guardian Limited	None		Hong Kong, Special Administrative Region of China
MassMutual Insurance Consultants Limited	None		Hong Kong, Special Administrative Region of China
MassMutual Services Limited	None		Hong Kong, Special Administrative Region of China
MassMutual Trustees Limited	None		Hong Kong, Special Administrative Region of China
Protective Capital (International) Limited	98-0610331		Hong Kong, Special Administrative Region of China
MassMutual Life Insurance Company	None		Japan
MassMutual Internacional (Chile) SpA	98-1033127		Chile
MM Asset Management Holding LLC	45-4000072		Delaware
Babson Capital Management LLC	51-0504477		Delaware
Babson Capital Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
Babson Capital Securities LLC	04-3238351		Delaware
Babson Capital Guernsey Limited	98-0437588		Guernsey
Babson Capital Management (UK) Limited	98-0432153		United Kingdom
Almack Mezzanine GP III Limited	None		United Kingdom
Almack Holding Partnership GP Limited	None		United Kingdom
Almack Mezzanine Fund Limited	None		United Kingdom
Almack Mezzanine Fund II Limited	None		United Kingdom
Babson Capital Global Advisors Limited	98-1012393		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Babson European Direct Lending 1 GP LLP	None		United Kingdom
Babson Capital Management (Japan) KK	None		Japan
Cornerstone Real Estate Advisers LLC	55-0878489		Delaware
Cornerstone Real Estate Advisers Inc.	04-3238351		California
Cornerstone Real Estate Advisers Japan K.K.	None		Japan
Cornerstone Real Estate UK Holdings Limited	None		Delaware
CREAE AIFM LLP	None		United Kingdom
Cornerstone Real Estate UK (No. 2) Limited	98-0654401		United Kingdom
Cornerstone Real Estate Advisers Europe LLP	98-0654388		United Kingdom
Cornerstone Real Estate Advisers Europe Finance LLP	98-0654412		United Kingdom
PAMERA Cornerstone Real Estate Advisers GmbH	98-1194368		Germany
Babson Capital Management (Australia) Holding Company Pty Ltd.	None		Australia
Babson Capital Management (Australia) Pty Ltd.	98-0457456		Australia
Babson Capital Cornerstone Asia Limited	None		Hong Kong, Special Administrative Region of China
Wood Creek Capital Management LLC	04-1590850		Delaware
Wood Creek Index Company, LLC	26-3115362		Delaware
Milestone Acquisition Holding, LLC.	47-3055009		Delaware
Alchemy Copyrights, LLC.	47-2642354		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Red Lake Ventures, LLC	46-5460309		Delaware
Teaktree Acquisition, LLC	None		Delaware
Sweet Tree Holdings I, LLC	46-3123110		Delaware
U.S. Trailer Holdings II LLC	46-2104352		Delaware
U.S. WIG Holdings, LP	46-1500495		Delaware
WC Aircraft Holdings US II, LLC	46-3378584		Delaware
Wood Creek Aircraft Holding I, LP	None		Cayman Islands
Babson Capital Floating Rate Income Fund Management, LLC	04-1590850		Delaware
Babson Capital Core Fixed Income Management LLC	27-3523916		Delaware
Babson Capital Total Return Management LLC	27-3524203		Delaware
Babson Investment Grade CLO Debt Management LLC	None		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
SDCOS Management LLC	04-1590850		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Loan Strategies Management LLC	04-1590850		Delaware
Mezzco LLC	04-1590850		Delaware
Mezzco II LLC	02-0767001		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia LLC	90-0666326		Delaware
Mezzco Australia II LLC	None		Delaware
Somerset Special Opportunities Management LLC	04-1590850		Delaware
Oppenheimer Acquisition Corp.	84-1149206		Delaware
OppenheimerFunds, Inc.	13-2527171		Colorado
OppenheimerFunds Distributor, Inc.	13-2953455		New York
Oppenheimer Real Asset Management, Inc.	84-1106295		Delaware
OFI Global Institutional, Inc.	13-4160541		New York
OFI Global Trust Company	13-3459790		New York
HarbourView Asset Management Corporation	22-2697140		New York
Trinity Investment Management Corporation	25-1951632		Pennsylvania
OFI SteelPath, Inc.	84-1128397		Delaware
Shareholder Services, Inc.	84-1066811		Colorado
OFI Global Asset Management, Inc.	84-0765063		Delaware
OFI Private Investments Inc.	91-2036414		New York
Tremont Group Holdings, Inc.	62-1210532		New York
Tremont Partners, Inc.	06-1121864		Connecticut
Tremont Capital Management (Ireland) Limited	None		Ireland
Tremont GP, Inc.	20-8215352		Delaware
Settlement Agent LLC	90-0874510		Delaware
Tremont (Bermuda) Limited	None		Bermuda
MassMutual Baring Holding LLC	04-1590850		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Baring North America LLC	98-0241935		Massachusetts
MassMutual Holdings (Bermuda) Limited	None		Bermuda
Baring Asset Management Limited	98-0241935		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring International Investment Management Holdings	98-0457587		United Kingdom
Baring Asset Management UK Holdings Limited	98-0457576		United Kingdom
Baring Asset Management GmbH	98-0465031		Germany
Baring 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
Baring Asset Management (Japan) Limited	98-0236449		Japan
Baring Asset Management (Australia) Pty Limited	98-0457456		Australia
Baring International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management Switzerland Sàrl	None		Switzerland
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Baring France SAS	98-0497550		France
Baring Fund Managers Limited	98-0457586		United Kingdom
Baring Pension Trustees Limited	98-0457574		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Baring Investments (UK) Limited	None		United Kingdom
First Mercantile Trust Company	62-0951563		Tennessee
Haven Life Insurance Agency, Inc.	46-2252944		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
Society of Grownups, LLC	47-1466022		Massachusetts
MML Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware
MassMutual External Benefits Group LLC	27-3576835		Delaware
MML Re Finance LLC	04-1590850		Delaware
Other Affiliates:			
Invicta Advisors LLC	56-2574604		Delaware
Jefferies Finance LLC*	27-0105644		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
100 w. 3 rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
54 West Capital LLC	20-3887968		Delaware
Alexandria Towers Investors LLC	16-1720387		Delaware
Cambridge Hotel, LLC	06-1614196		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Cheyenne Mountain Resort LLC	04-1590850		Delaware
Cornerstone Partners IV LLC	71-0908077		Delaware
E-Wise Land Venture LLC	20-3887968		Delaware
Kazwell Realty Partners LLC	20-3887968		Delaware
King Alexander LLC	45-3754085		Delaware
Marco Hotel LLC	46-4255307		Delaware
MMI/BDI Riverside Mt. Vernon LLC	26-2704765		Delaware
MML O'Hare Hotel LLC	26-3799762		Delaware
Oakley Grove Development LLC	20-3887968		Delaware
Old Pasco Properties LLC	20-3887968		Delaware
Reston Arboretum LLC	75-2901061		Delaware
Riva Portland LLC	30-0713071		Delaware
Rockville Town Center LLC	54-2055778		Virginia
Seattle 1415 Hotel Owner LLC	46-5491311		Delaware
Sedona TFMP Land LLC	04-1590850		Delaware
South Myrtle Monrovia MM LLC	04-1590850		Delaware
South Pasco Properties LLC	20-3887968		Delaware
West 46 th Street Hotel LLC	05-1590850		Delaware
Babson Affiliates & Funds:			
Almack Mezzanine Fund I LP*	None		United Kingdom
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Almack Mezzanine Fund III LP*	None		United Kingdom
Babson Capital High Yield LLC*	55-0886109		Delaware
Babson Capital Floating Rate Income Fund, L.P.	27-3330830		Delaware
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Babson Capital Global Investment Funds plc	None		Ireland
Babson Capital Global Investment Fund 2 plc	None		Ireland
Babson Capital Global Umbrella Fund plc	None		Ireland
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Babson CLO Ltd. 2005-III	None		Cayman Islands
Babson CLO Ltd. 2006-II	None		Cayman Islands
Babson CLO Ltd. 2007-I	None		Cayman Islands
Babson CLO Ltd. 2011-I	None		Cayman Islands
Babson CLO Ltd. 2012-I	None		Cayman Islands
Babson CLO Ltd. 2012-II	None		Cayman Islands
Babson CLO Ltd. 2013-I	None		Cayman Islands
Babson CLO Ltd. 2013-II	98-1128827		Cayman Islands
Babson CLO Ltd. 2014-I	None		Cayman Islands
Babson CLO Ltd. 2014-II	None		Cayman Islands
Babson CLO Ltd. 2014-III	None		Cayman Islands
Babson CLO Ltd. 2015-I	None		Cayman Islands

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

PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Global Floating Rate Fund	46-3133952		Massachusetts
Babson Global Income Opportunities Credit Fund	46-3119764		Massachusetts
Babson Investment Grade CLO Debt Fund LP	47-3971963		Delaware
Babson Mid-Market CLO Ltd. 2007-II	None		Cayman Islands
Benton Street Partners I, L.P.*	98-0536233		Cayman Islands
Benton Street Partners II, L.P.*	98-0536199		Cayman Islands
Clear Lake CLO, Ltd.	None		Cayman Islands
Connecticut Valley Structured Credit CDO II, Ltd.	None		Cayman Islands
Connecticut Valley Structured Credit CDO III, Ltd.	None		Cayman Islands
Diamond Lake CLO, Ltd.	None		Cayman Islands
Duchess I CDO S.A.	None		United Kingdom
Duchess III CDO S.A.	None		United Kingdom
Duchess IV CDO S.A.	None		United Kingdom
Duchess V CDO S.A.	None		United Kingdom
Duchess VI CLO B.V.	None		United Kingdom
Duchess VII CLO B.V.	None		United Kingdom
Fugu CLO B.V.	None		United Kingdom
Fugu Credit Plc	None		United Kingdom
Gateway Mezzanine Partners I, L.P.*	80-0691253		Delaware
Gateway Mezzanine Partners I Trust	None		Cayman Islands
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes II LLC*	71-1018134		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
Great Lakes LLC*	56-2505390		Delaware
Intermodal Holding II LLC	46-2344300		Delaware
Malin CLO B.V.	None		United Kingdom
Rockall CLO B.V.	None		United Kingdom
Saint James River CDO, Ltd.	None		Cayman Islands
Sapphire Valley CDO I, Ltd.	None		Cayman Islands
SDCOS L.P.	74-3182902		Delaware
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
Tower Square Capital Partners, L.P.*	04-3722906		Delaware
Tower Square Capital Partners II, L.P.*	30-0336246		Delaware
Tower Square Capital Partners II-A, L.P.*	32-0160190		Delaware
Tower Square Capital Partners III, L.P.*	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Tower Square Capital Partners IV, L.P.	80-0920340		Delaware
Tower Square Capital Partners IV-A, L.P.	80-0920367		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Whately CDO, Ltd.	None		Cayman Islands
Wood Creek Multi Asset Fund, L.P.	20-4981369		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
Baring Affiliates & Funds:			
Baring Emerging Market Corp Debt Fund	None		Ireland
Baring Focused EAFE Equity Fund	11-3789446		Delaware
Baring Focused International Equity Fund	01-0850479		Delaware
Baring Global Dynamic Asset Allocation Fund	30-0607379		Delaware
Baring International Equity Fund	39-2059577		Delaware
Baring International Small Cap Equity Fund	26-4142796		Delaware
Baring World Equity Fund	46-1197222		Delaware
Multi-Employer Global Aggregate Diversified Portfolio	26-1896226		Delaware
Cornerstone Affiliates & Funds:			
12-18 West 55th Street Predevelopment, LLC*	20-2548283		Delaware
2 Harbor Shore Member LLC*	46-4803557		Delaware
21 West 86 LLC*	45-5257904		Delaware
Ygnatio Valley Funding	20-5481477		Delaware
AT Mid-Atlantic Office Portfolio LLC*	45-2779931		Delaware
Babson Mezzanine Realty Investors I*	20-4570515		Delaware
Babson Mezzanine Realty Investors II	24-1446970		Delaware
CHC/RFP VI Core LLC	04-1590850		Delaware
Cornerstone Core Mortgage Fund I LP	27-1701733		Delaware
Cornerstone Core Mortgage Venture I LP	27-1701622		Delaware
Cornerstone Enhanced Mortgage Fund I LP	45-3751572		Delaware
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Global Real Estate LP*	20-8730751		Delaware
Cornerstone High Yield Venture LP	36-4770946		Delaware
Cornerstone Hotel Income and Equity Fund II LP	26-1828760		Delaware
Cornerstone Patriot Fund LP	20-5578089		Delaware
Cornerstone Real Estate Fund VIII LP	27-0547156		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Delaware
Cornerstone Real Estate Fund X LP	46-5432619		Delaware
CREA 330 Third LLC*	46-5001122		Delaware
CREA FMF Nashville LLC	46-4367364		Delaware
CREA/LYON West Gateway, LLC*	26-2399532		Delaware
CREA/PPC Venture LLC*	20-0348173		Delaware
Fallon Cornerstone One MPD LLC*	26-1611591		Delaware
Farringdon London Holdings LLC*	46-3880526		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
Gracechurch London Holdings LLC*	46-1586427		Delaware

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Infinity SCD Ltd.	None		United Kingdom
Johnston Groves LLC	20-4819358		Delaware
Metropolitan At Lorton*	20-5984759		Delaware
MM Greenhill Office LLC*	46-3317841		Delaware
MMI/Hines Harrison LLC*	46-5347643		Delaware
MM Woodfield Martingale LLC*	46-4077059		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Sawgrass Village Shopping Center LLC*	27-2977720		Delaware
SBNP SIA LLC	46-3465271		Delaware
Twenty Two Liberty LLC*	35-2484550		Massachusetts
UK LIW Manager LLC	45-4606547		Delaware
UK LIW Member LLC	45-4606547		Delaware
U.S. Buyer Broadcasting LLC	47-1855920		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
Waterford Development Associates	20-2970495		Delaware
Waterloo London Holdings LLC	47-1993493		Delaware
WeHo Domain LLC*	46-3122029		Delaware
MassMutual Premier Funds:			
MassMutual Barings Dynamic Allocation Fund	45-3168892		Massachusetts
MassMutual Premier Balanced Fund	04-3212054		Massachusetts
MassMutual Premier Core Bond Fund	04-3277549		Massachusetts
MassMutual Premier Disciplined Growth Fund	04-3539084		Massachusetts
MassMutual Premier Disciplined Value Fund	04-3539083		Massachusetts
MassMutual Premier Diversified Bond Fund	04-3464165		Massachusetts
MassMutual Premier Focused International Fund	02-0754273		Massachusetts
MassMutual Premier Global Fund	51-0529334		Massachusetts
MassMutual Premier High Yield Fund	04-3520009		Massachusetts
MassMutual Premier Inflation-Protected and Income Fund	03-0532475		Massachusetts
MassMutual Premier International Equity Fund	04-3212044		Massachusetts
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Short-Duration Bond Fund	04-3212057		Massachusetts
MassMutual Premier Small/Mid Cap Opportunities Fund	04-3424705		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Premier Value Fund	04-3277550		Massachusetts
MassMutual Select Funds:			
MassMutual Select Blackrock Global Allocation Fund	27-1028263		Massachusetts
MassMutual Select Blue Chip Growth Fund	04-3556992		Massachusetts
MassMutual Select Diversified International Fund	14-1980900		Massachusetts
MassMutual Select Diversified Value Fund	01-0821120		Massachusetts
MassMutual Select Focused Value Fund	04-3512590		Massachusetts
MassMutual Select Fundamental Growth Fund	04-3512593		Massachusetts

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

PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MassMutual Select Fundamental Value Fund	04-3584138		Massachusetts
MassMutual Select Growth Opportunities Fund	04-3512589		Massachusetts
MassMutual Select Large Cap Value Fund	04-3513019		Massachusetts
MassMutual Select Mid Cap Growth Equity II Fund	04-3512596		Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935		Massachusetts
MassMutual Select MSCI EAFE International Index Fund	45-5357167		Massachusetts
MassMutual Select Overseas Fund	04-3557000		Massachusetts
MassMutual Select PIMCO Total Return Fund	27-2377446		Massachusetts
MassMutual Select Russell 2000 Small Cap Index Fund	45-5366542		Massachusetts
MassMutual Select S&P 500 Index Fund	04-3410047		Massachusetts
MassMutual Select Small Cap Growth Equity Fund	04-3464205		Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Growth Fund	04-3584141		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select S&P Mid Cap Index Fund	45-5349772		Massachusetts
MassMutual Select Strategic Bond Fund	26-0099965		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts
MML Series Investment Funds II:			
MML Series II Asset Momentum Fund	47-3517233		Massachusetts
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MML Series II Special Situations Fund	47-3559064		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual RetireSMART 2010 Fund	03-0532456		Massachusetts
MassMutual RetireSMART 2015 Fund	27-1933828		Massachusetts
MassMutual RetireSMART 2020 Fund	03-0532467		Massachusetts
MassMutual RetireSMART 2025 Fund	27-1933753		Massachusetts
MassMutual RetireSMART 2035 Fund	27-1933389		Massachusetts
MassMutual RetireSMART 2040 Fund	03-0532471		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2050 Fund	26-1345332		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART Conservative Fund	45-1618155		Massachusetts
MassMutual RetireSMART Growth Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual RetireSMART Moderate Fund	45-1618262		Massachusetts
MassMutual RetireSMART Moderate Growth Fund	45-1618046		Massachusetts
Oppenheimer Funds:			
HarbourView CLO 2006-1 Limited	None		Cayman Islands
HarbourView CLO VII, Ltd.	None		Cayman Islands

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Oppenheimer Global High Yield Fund	45-3417590		Delaware
Oppenheimer Global Multi-Asset Income Fund	47-1714929		Delaware
Oppenheimer Global Real Estate Fund*	46-1604428		Delaware
Oppenheimer International Growth Fund	13-3867060		Massachusetts
Oppenheimer Main Street Fund	84-1073463		Massachusetts
Oppenheimer Real Estate Fund	22-3849391		Massachusetts

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STATEMENT AS OF JUNE 30, 2015 OF THE C.M. 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
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)	*
0435	Massachusetts Mut Life Ins Co	65935	04-1590850	3848388	0000225602		Massachusetts Mutual Life Insurance Company (MMLIC)	MA	UDP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0435	CM Life Ins Co	93432	06-1041383				C.M. Life Insurance Company	CT	RE	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0435	MML Baystate Life Ins Co	70416	43-0581430		0000924777		MML Bay State Life Insurance Company	CT	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC	
0000			06-1041383				CML Mezzanine Investor, LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC	
0000			06-1041383				CML Mezzanine Investor L, LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC	
0000			06-1041383				CML Mezzanine Investor III, LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC	
0000			06-1041383				CML Re Finance LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC	
0000			06-1041383				CML Special Situations Investor LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC	
0000			04-1590850				MML Mezzanine Investor L, 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			04-1590850				Berkshire Way LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			26-4441097				WP-SC, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	81.400	MMLIC	
0000			26-4441097				WP-SC, LLC	DE	NIA	C.M. Life Insurance Company	Ownership	18.600	MMLIC	
0000			04-1590850				MSP-SC, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			27-1435692				Country Club Office Plaza LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.100	MMLIC	
0000			27-1435692				Country Club Office Plaza LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.900	MMLIC	
0000			37-1732913				Fern Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			04-1590850				MassMutual Retirement Services, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			04-3356880		0000943903		MML Distributors LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC	
0000			04-3356880		0000943903		MML Distributors LLC	MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC	
0000							MML Investment Advisers, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			04-1590850				MML Mezzanine Investor, 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	0001103653		The MassMutual Trust Company, FSB	US	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			04-1590850				MMC Equipment Finance LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	MMC Equipment Finance LLC	Ownership	99.600	MMLIC	
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC	
0000			27-1379258				MMAF Equipment Finance LLC 2009-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC	
0000			45-2589019				MMAF Equipment Finance LLC 2011-A	DE	NIA	MassMutual Asset Finance LLC	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			45-2738137				Pioneers Gate LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
0000			45-4376777				MSC Holding Company, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. 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
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)	*
.0000			04-3341767				MassMutual Holding MSC, Inc.	MA	NIA	MSC Holding Company, LLC	Ownership	100.000	MMLIC	
.0000			04-2854319	2392316			MassMutual Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			06-1597528				MassMutual Assignment Company	NC	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC	
.0000			04-1590850		0001399869		MassMutual Capital Partners LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC	
.0000			47-1296410				MassMutual Ventures LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC	
.0000			04-1590850				MM Caerulus Holdco US LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC	
.0000			04-1590850				MM Rotheray Holdco US LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC	
.0000			04-1590850		0000701059		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		0001456663		MMLSI Financial Alliances, LLC	DE	NIA	MML Investors Services, LLC	Ownership	51.000	MMLIC	
.0000			04-3313782				MassMutual International LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC	
.0000							MassMutual Asia Limited	HKG	IA	MassMutual International LLC	Ownership	100.000	MMLIC	
.0000							MassMutual Asia Investors Ltd.	HKG	NIA	MassMutual Asia Limited	Ownership	100.000	MMLIC	
.0000							MassMutual Guardian Limited	HKG	NIA	MassMutual Asia Limited	Ownership	100.000	MMLIC	
.0000							MassMutual Insurance Consultants Limited	HKG	NIA	MassMutual Asia Limited	Ownership	100.000	MMLIC	
.0000							MassMutual Services Limited	HKG	NIA	MassMutual Asia Limited	Ownership	100.000	MMLIC	
.0000							MassMutual Trustees Limited	HKG	NIA	MassMutual Asia Limited	Ownership	80.000	MMLIC	
.0000							Protective Capital (International) Limited	HKG	NIA	MassMutual Asia Limited	Ownership	100.000	MMLIC	
.0000			98-0610331				MassMutual Life Insurance Company	JPN	NIA	MassMutual International LLC	Ownership	100.000	MMLIC	
.0000			98-1033127				MassMutual Internacional (Chile) SpA	CHL	NIA	MassMutual International LLC	Ownership	100.000	MMLIC	
.0000			45-4000072				MM Asset Management Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC	
.0000			51-0504477		0000009015		Babson Capital Management LLC	DE	NIA	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC	
.0000			80-0875475				Babson Capital Finance LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
.0000							BCF Europe Funding Limited	JRL	NIA	Babson Capital Finance LLC	Ownership	100.000	MMLIC	
.0000							BCF Senior Funding I LLC	DE	NIA	Babson Capital Finance LLC	Ownership	100.000	MMLIC	
.0000			04-3238351		0000930012		Babson Capital Securities LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
.0000			98-0437588				Babson Capital Guernsey Limited	GGY	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
.0000			98-0432153				Babson Capital Management (UK) Limited	GBR	NIA	Babson Capital Guernsey Limited	Ownership	100.000	MMLIC	
.0000							Almack Mezzanine GP III Limited	GBR	NIA	Babson Capital Europe Limited	Ownership	100.000	MMLIC	
.0000							Almack Holding Partnership GP Limited	GBR	NIA	Babson Capital Europe Limited	Ownership	100.000	MMLIC	
.0000							Almack Mezzanine Fund Limited	GBR	NIA	Babson Capital Europe Limited	Ownership	100.000	MMLIC	
.0000							Almack Mezzanine Fund II Limited	GBR	NIA	Babson Capital Europe Limited	Ownership	100.000	MMLIC	
.0000			98-1012393				Babson Capital Global Advisors Limited	GBR	NIA	Babson Capital Europe Limited	Ownership	100.000	MMLIC	
.0000							BCGSS 2 GP LLP	GBR	NIA	Babson Capital Europe Limited	Ownership	100.000	MMLIC	
.0000							Babson European Direct Lending 1 GP LLP	GBR	NIA	Babson Capital Europe Limited	Ownership	100.000	MMLIC	
.0000							Babson Capital Management (Japan) KK	JPN	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
.0000			55-0878489	3456895	0001379495		Cornerstone Real Estate Advisers LLC	DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
.0000			04-3238351	3456895	0001011148		Cornerstone Real Estate Advisers Inc.	CA	NIA	Cornerstone Real Estate Advisers LLC	Ownership	100.000	MMLIC	
.0000							Cornerstone Real Estate Advisers Japan K.K.	JPN	NIA	Cornerstone Real Estate Advisers LLC	Ownership	100.000	MMLIC	
.0000							Cornerstone Real Estate UK Holdings Limited	DE	NIA	Cornerstone Real Estate Advisers LLC	Ownership	100.000	MMLIC	
.0000							CREAE AIFM LLP	GBR	NIA	Cornerstone Real Estate Advisers LLC	Ownership	100.000	MMLIC	
.0000							Cornerstone Real Estate UK (No. 2) Limited	GBR	NIA	Cornerstone Real Estate UK Holdings Limited	Ownership	100.000	MMLIC	
.0000			98-0654401				Cornerstone Real Estate Advisers Europe LLP	GBR	NIA	Cornerstone Real Estate UK Holdings Limited	Ownership	100.000	MMLIC	
.0000			98-0654388				Cornerstone Real Estate Advisers Europe LLP	GBR	NIA	Cornerstone Real Estate UK Holdings Limited	Ownership	100.000	MMLIC	
.0000			98-0654412				Cornerstone Real Estate Advisers Europe Finance LLP	GBR	NIA	Cornerstone Real Estate UK Holdings Limited	Ownership	100.000	MMLIC	

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
.0000			98-1194368				PAMERA Cornerstone Real Estate Advisers GmbH	.DEU	NIA	Cornerstone Real Estate UK Holdings Limited	Ownership	100.000	MMLIC	
.0000							Babson Capital Management (Australia) Holding Company Pty Ltd.	.AUS	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
.0000			98-0457456				Babson Capital Management (Australia) Pty Ltd.	.AUS	NIA	Babson Capital Australia Holding Company Pty Ltd.	Ownership	100.000	MMLIC	
.0000							Babson Capital Cornerstone Asia Limited	.HKG	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
.0000			04-1590850				Wood Creek Capital Management LLC	.DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
.0000			26-3115362				Wood Creek Index Company, LLC	.DE	NIA	Wood Creek Capital Management LLC	Ownership	100.000	MMLIC	
.0000			47-2642354				Alchemy Copyrights, LLC.	.DE	NIA	Wood Creek Capital Management LLC	Ownership	13.100	MMLIC	
.0000			47-3055009				Milestone Acquisition Holding, LLC.	.DE	NIA	Wood Creek Capital Management LLC	Ownership	19.400	MMLIC	
.0000			46-5460309				Red Lake Ventures, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	31.500	MMLIC	
.0000			46-5460309				Red Lake Ventures, LLC	.DE	NIA	Wood Creek Capital Management LLC	Influence		MMLIC	
.0000			46-3123110				Sweet Tree Holdings 1, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	16.100	MMLIC	
.0000			46-3123110				Sweet Tree Holdings 1, LLC	.DE	NIA	Wood Creek Capital Management LLC	Influence		MMLIC	
.0000							Teaktree Acquisition, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	14.700	MMLIC	
.0000							Teaktree Acquisition, LLC	.DE	NIA	Wood Creek Capital Management LLC	Influence		MMLIC	
.0000			46-1500495				U.S. WIG Holdings, LP	.DE	NIA	Wood Creek Capital Management LLC	Ownership	11.700	MMLIC	
.0000			46-2104352				US Trailer Holdings II LLC	.DE	NIA	Wood Creek Capital Management LLC	Influence		MMLIC	
.0000			46-3378584				WC Aircraft Holdings US II, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	17.900	MMLIC	
.0000			46-3378584				WC Aircraft Holdings US II, LLC	.DE	NIA	Wood Creek Capital Management LLC	Management		MMLIC	
.0000							Wood Creek Aircraft Holding I, LP	.CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	12.100	MMLIC	
.0000							Wood Creek Aircraft Holding I, LP	.CYM	NIA	Wood Creek Capital Management LLC	Management		MMLIC	
.0000			04-1590850		0001501011		Babson Capital Floating Rate Income Fund Management, LLC	.DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
.0000			27-3523916		0001503878		Babson Capital Core Fixed Income Management LLC	.DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
.0000			27-3524203		0001503879		Babson Capital Total Return Management LLC	.DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
.0000							Babson Investment Grade QLO Debty Management LLC	.DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
.0000			98-0536233				Benton Street Advisors, Inc.	.CYM	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
.0000			04-1590850				SDCOS Management LLC	.DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
.0000			04-1590850				Great Lakes III GP, LLC	.DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
.0000			04-1590850				Loan Strategies Management LLC	.DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
.0000			04-1590850				Mezzco LLC	.DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
.0000			02-0767001				Mezzco II LLC	.DE	NIA	Babson Capital Management LLC	Ownership	98.400	MMLIC	
.0000			41-2280126				Mezzco III LLC	.DE	NIA	Babson Capital Management LLC	Ownership	99.300	MMLIC	
.0000			80-0920285				Mezzco IV LLC	.DE	NIA	Babson Capital Management LLC	Ownership	99.300	MMLIC	
.0000			90-0666326				Mezzco Australia LLC	.DE	NIA	Babson Capital Management LLC	Ownership	72.000	MMLIC	
.0000							Mezzco Australia II LLC	.DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
.0000			04-1590850				Somerset Special Opportunities Management LLC	.DE	NIA	Babson Capital Management LLC	Ownership	100.000	MMLIC	
.0000			84-1149206	2897101			Oppenheimer Acquisition Corp.	.DE	NIA	MassMutual Asset Management Holding LLC	Ownership	95.800	MMLIC	
.0000			13-2527171	2679183	0000820031		OppenheimerFunds, Inc.	.CO	NIA	Oppenheimer Acquisition Corp.	Ownership	100.000	MMLIC	
.0000			13-2953455		0000276541		OppenheimerFunds Distributor, Inc.	.NY	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	

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STATEMENT AS OF JUNE 30, 2015 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
.0000			84-1106295				Oppenheimer Real Asset Management, Inc.	DE	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
.0000			13-4160541	3458125	0001179479		OFI Global Institutional, Inc.	NY	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
.0000			13-3459790	2914875			OFI Global Trust Company	NY	NIA	OFI Institutional Asset Management, Inc.	Ownership	100.000	MMLIC	
.0000			22-2697140				HarbourView Asset Management Corporation	NY	NIA	OFI Institutional Asset Management, Inc.	Ownership	100.000	MMLIC	
.0000			25-1951632		0000099782		Trinity Investment Management Corporation	PA	NIA	OFI Institutional Asset Management, Inc.	Ownership	100.000	MMLIC	
.0000			84-1128397		0000857468		OFI SteelPath, Inc.	DE	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
.0000			84-1066811		0000276398		Shareholder Services, Inc.	CO	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
.0000			84-0765063		0001041674		OFI Global Asset Management, Inc.	DE	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
.0000			91-2036414		0001179480		OFI Private Investments Inc.	NY	NIA	OppenheimerFunds, Inc.	Ownership	100.000	MMLIC	
.0000			62-1210532				Tremont Group Holdings, Inc.	NY	NIA	Oppenheimer Acquisition Corp.	Ownership	100.000	MMLIC	
.0000			06-1121864		0000764139		Tremont Partners, Inc.	CT	NIA	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC	
.0000							Tremont Capital Management (Ireland) Limited	JRL	NIA	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC	
.0000			20-8215352				Tremont GP, Inc.	DE	NIA	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC	
.0000			90-0874510				Settlement Agent LLC	DE	NIA	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC	
.0000							Tremont (Bermuda) Limited	BMU	NIA	Tremont Group Holdings, Inc.	Ownership	100.000	MMLIC	
.0000			04-1590850				MassMutual Baring Holding LLC	DE	NIA	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC	
.0000			98-0241935	2363071	0000932463		Baring North America LLC	MA	NIA	MassMutual Baring Holding LLC	Ownership	100.000	MMLIC	
.0000							MassMutual Holdings (Bermuda) Limited	BMU	NIA	MassMutual Baring Holding LLC	Ownership	100.000	MMLIC	
.0000			98-0241935				Baring Asset Management Limited	GBR	NIA	MassMutual Holdings (Bermuda) Limited	Ownership	100.000	MMLIC	
.0000			98-0457328		0001568131		Baring International Investment Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC	
.0000							Baring International Investment Management Holdings	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC	
.0000							Baring Asset Management UK Holdings Limited	GBR	NIA	Baring International Investment Management Holdings	Ownership	100.000	MMLIC	
.0000							Baring Asset Management GmbH	DEU	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC	
.0000							Baring Asset Management (Asia) Holdings Limited	HKG	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC	
.0000			98-0524271				Baring International Fund Managers (Bermuda) Limited	BMU	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC	
.0000							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							Baring Asset Management (Japan) Limited	JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC	
.0000							Baring Asset Management (Australia) Pty Limited	AUS	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC	
.0000							Baring International Fund Managers (Ireland) Limited	JRL	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC	
.0000							Baring Asset Management Switzerland Sarl	CHE	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC	
.0000							Baring SICE (Taiwan) Limited	TWN	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC	
.0000			98-0497550				Baring France SAS	FRA	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC	
.0000			98-0457586				Baring Fund Managers Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC	
.0000			98-0457574				Baring Pension Trustees Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC	

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
.0000			98-0457578				Baring Investment Services Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC	
.0000							Baring Investments (UK) Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC	
.0000			62-0951563	1160004	0001259664		First Mercantile Trust Company	TN	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC	
.0000			46-2252944				Haven Life Insurance Agency, Inc.	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC	
.0000			04-2443240				MML Management Corporation	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC	
.0000							MassMutual International Holding MSC, Inc.							
.0000			04-3548444					MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC	
.0000			47-1466022				Society of Grownups, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC	
.0000										Massachusetts Mutual Life Insurance Company				
.0000			04-1590850				MML Mezzanine Investor II, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000										Massachusetts Mutual Life Insurance Company				
.0000			04-1590850				MML Mezzanine Investor III, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000										Massachusetts Mutual Life Insurance Company				
.0000			27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000										Massachusetts Mutual Life Insurance Company				
.0000			04-1590850				MML Re Finance LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000										Massachusetts Mutual Life Insurance Company				
.0000			56-2574604				Invicta Advisors LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000										Massachusetts Mutual Life Insurance Company				
.0000			27-0105644				Jefferies Finance LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	45.000	MMLIC	1
.0000			27-0105644				Jefferies Finance LLC	DE	NIA	Babson Capital Management LLC	Ownership	5.000	MMLIC	
.0000										Massachusetts Mutual Life Insurance Company				
.0000			04-1590850		0000067160		MML Private Equity Fund Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			04-1590850				MML Private Equity Intercontinental LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000										Massachusetts Mutual Life Insurance Company				
.0000			04-1590850				100 w. 3rd Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000										Massachusetts Mutual Life Insurance Company				
.0000			04-1590850				300 South Tryon Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000										Massachusetts Mutual Life Insurance Company				
.0000			04-1590850				300 South Tryon LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000										Massachusetts Mutual Life Insurance Company				
.0000			20-3887968				54 West Capital LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000										Massachusetts Mutual Life Insurance Company				
.0000			16-1720387				Alexandria Towers Investors LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000										Massachusetts Mutual Life Insurance Company				
.0000			06-1614196				Cambridge Hotel, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000										Massachusetts Mutual Life Insurance Company				
.0000			04-1590850				Cheyenne Mountain Resort LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000										Massachusetts Mutual Life Insurance Company				
.0000			71-0908077				Cornerstone Partners IV LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000										Massachusetts Mutual Life Insurance Company				
.0000			20-3887968				E-Wise Land Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000										Massachusetts Mutual Life Insurance Company				
.0000			20-3887968				Kazwell Realty Partners LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000										Massachusetts Mutual Life Insurance Company				
.0000			45-3754085				King Alexander LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000										Massachusetts Mutual Life Insurance Company				
.0000			46-4255307				Marco Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000										Massachusetts Mutual Life Insurance Company				
.0000			26-2704765				MMI/BDI Riverside Mt. Vernon LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000			26-379762				MML O'Hare Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			20-3887968				Oakley Grove Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			20-3887968				Old Pasco Properties LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			75-2901061				Reston Arboretum LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			30-0713071				Riva Portland LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			54-2055778				Rockville Town Center LLC	VA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			46-5491311				Seattle 1415 Hotel Owner LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			04-1590850				Sedona TFMP Land LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			04-1590850				South Myrtle Monrovia MM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			20-3887968				South Pasco Properties LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			04-1590850				West 46th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000							Almack Mezzanine Fund I LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership	35.700	MMLIC	
.0000							Almack Mezzanine Fund I LP	GBR	NIA	C.M. Life Insurance Company	Ownership	4.000	MMLIC	
.0000							Almack Mezzanine Fund I LP	GBR	NIA	Babson Capital Europe Limited	Management		MMLIC	
.0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership	73.800	MMLIC	
.0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Babson Capital Europe Limited	Management		MMLIC	
.0000							Almack Mezzanine Fund III LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership	34.600	MMLIC	
.0000							Almack Mezzanine Fund III LP	GBR	NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC	
.0000							Almack Mezzanine Fund III LP	GBR	NIA	Babson Capital Europe Limited	Management		MMLIC	
.0000			55-0886109		0001321302		Babson Capital High Yield LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.200	MMLIC	
.0000			55-0886109		0001321302		Babson Capital High Yield LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.800	MMLIC	
.0000			55-0886109		0001321302		Babson Capital High Yield LLC	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
.0000			27-3330830		0001521404		Babson Capital Floating Rate Income Fund, L.P.	DE	NIA	MassMutual Holding LLC	Ownership	9.900	MMLIC	
.0000			27-3330830		0001521404		Babson Capital Floating Rate Income Fund, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	23.900	MMLIC	
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	1.500	MMLIC	
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
.0000					0001502146		Babson Capital Global Investment Funds plc	JRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.400	MMLIC	
.0000					0001582591		Babson Capital Global Investment Fund 2 plc	JRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership	4.200	MMLIC	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
.0000					0001582591		Babson Capital Global Investment Fund 2 plc	JRL	NIA	Babson Capital Management LLC Massachusetts Mutual Life Insurance Company	Management		MMLIC	
.0000					0001515694		Babson Capital Global Umbrella Fund plc	JRL	NIA	Babson Capital Management LLC Massachusetts Mutual Life Insurance Company	Ownership	59.500	MMLIC	
.0000					0001515694		Babson Capital Global Umbrella Fund plc	JRL	NIA	Babson Capital Europe Ltd Massachusetts Mutual Life Insurance Company	Management		MMLIC	
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	78.600	MMLIC	
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	3.900	MMLIC	
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
.0000							Babson CLO Ltd. 2005-III	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	3
.0000							Babson CLO Ltd. 2006-II	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	7
.0000							Babson CLO Ltd. 2007-I	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	8
.0000							Babson CLO Ltd. 2011-I	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
.0000							Babson CLO Ltd. 2012-I	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
.0000							Babson CLO Ltd. 2012-II	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
.0000							Babson CLO Ltd. 2013-I	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	11
.0000			98-1128827				Babson CLO Ltd. 2013-II	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	12
.0000							Babson CLO Ltd. 2014-I	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
.0000							Babson CLO Ltd. 2014-II	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	13
.0000							Babson CLO Ltd. 2014-III	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
.0000							Babson CLO Ltd. 2015-I	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	14
.0000							Babson Euro CLO 2014-I BV	NLD	NIA	Babson Capital Management LLC	Influence		MMLIC	
.0000							Babson Euro CLO 2014-II BV	NLD	NIA	Babson Capital Management LLC	Influence		MMLIC	
.0000			46-3133952				Babson Global Floating Rate Fund	MA	NIA	Babson Capital Management LLC Massachusetts Mutual Life Insurance Company	Management		MMLIC	
.0000			46-3133952				Babson Global Floating Rate Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	31.900	MMLIC	
.0000			46-3119764				Babson Global Income Opportunities Credit Fund	MA	NIA	Babson Capital Management LLC Massachusetts Mutual Life Insurance Company	Management		MMLIC	
.0000			46-3119764				Babson Global Income Opportunities Credit Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.600	MMLIC	
.0000			47-3971963				Babson Investment Grade CLO Debt Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			47-3971963				Babson Investment Grade CLO Debt Fund LP	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
.0000							Babson Mid-Market CLO Ltd. 2007-II	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	2
.0000			98-0536233				Benton Street Partners I, L.P.	CYM	NIA	MassMutual Capital Partners LLC	Ownership	98.900	MMLIC	
.0000			98-0536233				Benton Street Partners I, L.P.	CYM	NIA	Babson Capital Management LLC	Management		MMLIC	
.0000			98-0536233				Benton Street Partners I, L.P.	CYM	NIA	C.M. Life Insurance Company Massachusetts Mutual Life Insurance Company	Ownership	0.100	MMLIC	
.0000			98-0536233				Benton Street Partners I, L.P.	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	1.000	MMLIC	
.0000			98-0536199				Benton Street Partners II, L.P.	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	87.900	MMLIC	5
.0000			98-0536199				Benton Street Partners II, L.P.	CYM	NIA	MassMutual Capital Partners LLC	Ownership	10.900	MMLIC	
.0000			98-0536199				Benton Street Partners II, L.P.	CYM	NIA	Babson Capital Management LLC	Management		MMLIC	
.0000							Clear Lake CLO, Ltd.	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
.0000							Connecticut Valley Structured Credit CDO II, Ltd.	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	9
.0000							Connecticut Valley Structured Credit CDO III, Ltd.	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
.0000					4007418		Diamond Lake CLO, Ltd.	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	4
.0000					4007445		Duchess I CDO S.A.	GBR	NIA	Babson Capital Management LLC	Influence		MMLIC	
.0000					4007445		Duchess III CDO S.A.	GBR	NIA	Babson Capital Management LLC	Influence		MMLIC	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
.0000							Duchess IV CDO S.A.	GBR	NIA	Babson Capital Management LLC	Influence		MMLIC	
.0000							Duchess V CDO S.A.	GBR	NIA	Babson Capital Management LLC	Influence		MMLIC	
.0000				3981641			Duchess VI CLO B.V.	GBR	NIA	Babson Capital Management LLC	Influence		MMLIC	
.0000				4007502			Duchess VII CLO B.V.	GBR	NIA	Babson Capital Management LLC	Influence		MMLIC	
.0000							Fugu CLO B.V.	GBR	NIA	Babson Capital Management LLC	Influence		MMLIC	6
.0000							Fugu Credit Plc	GBR	NIA	Babson Capital Management LLC	Influence		MMLIC	6
.0000			80-0691253		0001517196		Gateway Mezzanine Partners I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	77.000	MMLIC	
.0000			80-0691253		0001517196		Gateway Mezzanine Partners I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	13.500	MMLIC	
.0000			80-0691253		0001517196		Gateway Mezzanine Partners I, L.P.	DE	NIA	MassMutual Holding LLC	Ownership	9.500	MMLIC	
.0000			80-0691253		0001517196		Gateway Mezzanine Partners I, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
.0000							Gateway Mezzanine Partners I Trust	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	35.500	MMLIC	
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership	5.500	MMLIC	
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	MassMutual Holding LLC	Ownership	5.300	MMLIC	
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
.0000			71-1018134				Great Lakes II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.200	MMLIC	
.0000			71-1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	1.000	MMLIC	
.0000			37-1708623		0001565779		Great Lakes III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	35.700	MMLIC	
.0000			37-1708623		0001565779		Great Lakes III, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
.0000			56-2505390				Great Lakes LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	4.400	MMLIC	
.0000			56-2505390				Great Lakes LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.500	MMLIC	
.0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Wood Creek Capital Management LLC	Influence		MMLIC	
.0000							Malin CLO B.V.	GBR	NIA	Babson Capital Management LLC	Influence		MMLIC	
.0000							Rockall CLO B.V.	GBR	NIA	Babson Capital Management LLC	Influence		MMLIC	
.0000							Saint James River CDO, Ltd.	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
.0000							Sapphire Valley CDO I, Ltd.	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	10
.0000			74-3182902				SDCOS L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			74-3182902				SDCOS L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
.0000			20-8856877		0001409910		Somerset Special Opportunities Fund L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	61.400	MMLIC	
.0000			20-8856877		0001409910		Somerset Special Opportunities Fund L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	2.900	MMLIC	
.0000			20-8856877		0001409910		Somerset Special Opportunities Fund L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
.0000			04-3722906		0001228752		Tower Square Capital Partners, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	42.700	MMLIC	
.0000			04-3722906		0001228752		Tower Square Capital Partners, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	0.700	MMLIC	
.0000			04-3722906		0001228752		Tower Square Capital Partners, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
.0000			04-3722906		0001228752		Tower Square Capital Partners, L.P.	DE	NIA	MassMutual Holding LLC	Ownership	3.500	MMLIC	
.0000			30-0336246		0001345379		Tower Square Capital Partners II, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	25.800	MMLIC	
.0000			30-0336246		0001345379		Tower Square Capital Partners II, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	2.100	MMLIC	
.0000			30-0336246		0001345379		Tower Square Capital Partners II, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
.0000			30-0336246		0001345379		Tower Square Capital Partners II, L.P.	DE	NIA	MassMutual Holding LLC	Ownership	4.600	MMLIC	
.0000			32-0160190				Tower Square Capital Partners II-A, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	76.800	MMLIC	
.0000			32-0160190				Tower Square Capital Partners II-A, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	13.600	MMLIC	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000			32-0160190				Tower Square Capital Partners II-A, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
.0000			41-2280127		0001447547		Tower Square Capital Partners III, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
.0000			41-2280127		0001447547		Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership	3.100	MMLIC	
.0000			41-2280127		0001447547		Tower Square Capital Partners III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	19.100	MMLIC	
.0000			41-2280129		0001447548		Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	86.400	MMLIC	
.0000			41-2280129		0001447548		Tower Square Capital Partners IIIA, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
.0000			80-0920340		0001597019		Tower Square Capital Partners IV, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
.0000			80-0920367		0001598727		Tower Square Capital Partners IV-A, L.P.	DE	NIA	MassMutual Holding LLC	Ownership	17.900	MMLIC	
.0000			80-0920367		0001598727		Tower Square Capital Partners IV-A, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
.0000							Whately CDO, Ltd.	CYM	NIA	Babson Capital Management LLC	Influence		MMLIC	
.0000			20-4981369		0001371601		Wood Creek Multi Asset Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			20-4981369		0001371601		Wood Creek Multi Asset Fund, L.P.	DE	NIA	Babson Capital Management LLC	Management		MMLIC	
.0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC	
.0000							Baring Emerging Market Corp Debt Fund	JRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership	83.100	MMLIC	
.0000							Baring Emerging Market Corp Debt Fund	JRL	NIA	Baring Asset Management Limited	Management		MMLIC	
.0000			11-3789446				Baring Focused EAFE Equity Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	43.500	MMLIC	
.0000			11-3789446				Baring Focused EAFE Equity Fund	DE	NIA	Baring Asset Management Limited	Management		MMLIC	
.0000			01-0850479		0001443715		Baring Focused International Equity Fund	DE	NIA	Baring Asset Management Limited	Management		MMLIC	
.0000			30-0607379		0001497049		Baring Global Dynamic Asset Allocation Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	89.900	MMLIC	
.0000			30-0607379		0001497049		Baring Global Dynamic Asset Allocation Fund	DE	NIA	Baring Asset Management Limited	Management		MMLIC	
.0000			39-2059577		0001491482		Baring International Equity Fund	DE	NIA	Baring Asset Management Limited	Management		MMLIC	
.0000							Baring International Small Cap Equity Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			26-4142796				Baring International Small Cap Equity Fund	DE	NIA	Baring Asset Management Limited	Management		MMLIC	
.0000			26-4142796				Baring World Equity Fund	DE	NIA	Baring Asset Management Limited	Influence		MMLIC	
.0000			26-1896226				Multi-Employer Global Aggregate Diversified Portfolio	DE	NIA	Baring Asset Management Limited	Management		MMLIC	
.0000			20-2548283				12-18 West 55th Street Predevelopment, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	89.000	MMLIC	
.0000			20-2548283				12-18 West 55th Street Predevelopment, LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.700	MMLIC	
.0000			46-4803557				2 Harbor Shore Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	91.000	MMLIC	
.0000			46-4803557				2 Harbor Shore Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	9.000	MMLIC	
.0000			45-5257904				21 West 86 LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	91.300	MMLIC	
.0000			45-5257904				21 West 86 LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC	
.0000			45-2779931				AT Mid-Atlantic Office Portfolio LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC	
.0000			45-2779931				AT Mid-Atlantic Office Portfolio LLC	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC	
.0000			20-4570515		0001362970		Babson Mezzanine Realty Investors I	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	35.100	MMLIC	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000			20-4570515		0001362970		Babson Mezzanine Realty Investors I	DE	NIA	C.M. Life Insurance Company	Ownership	1.800	MMLIC	
.0000			20-4570515		0001362970		Babson Mezzanine Realty Investors I	DE	NIA	Cornerstone Real Estate Advisers LLC	Management		MMLIC	
.0000			24-1446970		0001362970		Babson Mezzanine Realty Investors II	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	60.300	MMLIC	
.0000			24-1446970		0001362970		Babson Mezzanine Realty Investors II	DE	NIA	Cornerstone Real Estate Advisers LLC	Management		MMLIC	
.0000			04-1590850				CHC/RFP VI Core LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			27-1701733		0001481753		Cornerstone Core Mortgage Fund I LP	DE	NIA	Cornerstone Real Estate Advisers LLC	Management		MMLIC	
.0000			27-1701622		0001481752		Cornerstone Core Mortgage Venture I LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC	
.0000			27-1701622		0001481752		Cornerstone Core Mortgage Venture I LP	DE	NIA	Cornerstone Real Estate Advisers LLC	Management		MMLIC	
.0000			45-3751572		0001534877		Cornerstone Enhanced Mortgage Fund I LP	DE	NIA	Cornerstone Real Estate Advisers LLC	Ownership	15.900	MMLIC	
.0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.400	MMLIC	
.0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.600	MMLIC	
.0000			20-8730751				Cornerstone Global Real Estate LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	92.300	MMLIC	
.0000			20-8730751				Cornerstone Global Real Estate LP	DE	NIA	C.M. Life Insurance Company	Ownership	7.600	MMLIC	
.0000			20-8730751				Cornerstone Global Real Estate LP	DE	NIA	Cornerstone Real Estate Advisers LLC	Management		MMLIC	
.0000			36-4770946		0001590049		Cornerstone High Yield Venture LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC	
.0000			36-4770946		0001590049		Cornerstone High Yield Venture LP	DE	NIA	Cornerstone Real Estate Advisers LLC	Management		MMLIC	
.0000			26-1828760		0001423638		Cornerstone Hotel Income & Equity Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	16.900	MMLIC	
.0000			20-5578089				Cornerstone Patriot Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			27-0547156				Cornerstone Real Estate Fund VIII LP	DE	NIA	Cornerstone Real Estate Advisers LLC	Ownership	12.700	MMLIC	
.0000			45-2632610				Cornerstone Permanent Mortgage Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	9.000	MMLIC	
.0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	C.M. Life Insurance Company	Ownership	1.000	MMLIC	
.0000			46-5001122				CREA 330 Third LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	92.000	MMLIC	
.0000			46-5001122				CREA 330 Third LLC	DE	NIA	C.M. Life Insurance Company	Ownership	8.000	MMLIC	
.0000			46-4367364				CREA FMF Nashville LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			26-2399532				CREA/LYON West Gateway, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	54.000	MMLIC	
.0000			26-2399532				CREA/LYON West Gateway, LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.000	MMLIC	
.0000			20-0348173				CREA/PPC Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.400	MMLIC	
.0000			20-0348173				CREA/PPC Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.600	MMLIC	
.0000			26-1611591	3956836			Fallon Cornerstone One MPD LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	61.400	MMLIC	
.0000			26-1611591	3956836			Fallon Cornerstone One MPD LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.100	MMLIC	
.0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.800	MMLIC	
.0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	8.800	MMLIC	
.0000			46-3880526				Farrington London Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.500	MMLIC	

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. 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
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)	*
.0000			46-3880526				Farrington London Holdings LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	5.500	MMLIC	
.0000			46-1586427				Gracechurch London Holdings LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.000	MMLIC	
.0000			46-1586427				Gracechurch London Holdings LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	4.000	MMLIC	
.0000							Infinity SCD Ltd	.GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership	4.200	MMLIC	
.0000			20-4819358				Johnston Groves LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	57.200	MMLIC	
.0000			20-5984759				Metropolitan At Lorton	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.500	MMLIC	
.0000			20-5984759				Metropolitan At Lorton	.DE	NIA	C.M. Life Insurance Company	Ownership	6.500	MMLIC	
.0000			46-3317841				MM Greenhill Office LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	81.000	MMLIC	
.0000			46-3317841				MM Greenhill Office LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	19.000	MMLIC	
.0000			46-5347643				MMI/Hines Harrison LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	82.800	MMLIC	
.0000			46-5347643				MMI/Hines Harrison LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	7.200	MMLIC	
.0000			46-4077059				MM Woodfield Martingale LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	80.400	MMLIC	
.0000			46-4077059				MM Woodfield Martingale LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	19.600	MMLIC	
.0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	.DE	NIA	Cornerstone Real Estate Advisers LLC	Influence		MMLIC	
.0000			27-2977720				Sawgrass Village Shopping Center LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.200	MMLIC	
.0000			27-2977720				Sawgrass Village Shopping Center LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	15.800	MMLIC	
.0000			46-3465271				SBNP SIA LLC	.DE	NIA	Cornerstone Real Estate Advisers LLC	Influence		MMLIC	
.0000			35-2484550				Twenty Two Liberty LLC	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	69.600	MMLIC	
.0000			35-2484550				Twenty Two Liberty LLC	.MA	NIA	C.M. Life Insurance Company	Ownership	6.900	MMLIC	
.0000			45-4606547				UK LIW Manager LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	1.000	MMLIC	
.0000			45-4606547				UK LIW Member LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC	
.0000			47-1855920				U.S. Buyer Broadcasting LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	12.700	MMLIC	
.0000			45-5401109				Washington Gateway Apartments Venture LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	91.000	MMLIC	
.0000			45-5401109				Washington Gateway Apartments Venture LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC	
.0000			20-2970495				Waterford Development Associates	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC	
.0000			47-1993493				Waterloo London Holdings LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			46-3122029				WeHo Domain LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	86.000	MMLIC	
.0000			46-3122029				WeHo Domain LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	14.000	MMLIC	
.0000			20-5481477				Ygnatio Valley Funding	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC	
.0000			45-3168892			00	MassMutual Barings Dynamic Allocation Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.0000			04-3212054		0000927972	00	MassMutual Premier Balanced Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	7.200	MMLIC	

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. 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
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)	*
.....0000			04-3277549		0000927972	00	MassMutual Premier Core Bond Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..2.000	..MMLIC	
.....0000			04-3539083		0000927972	00	MassMutual Premier Disciplined Value Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..8.400	..MMLIC	
.....0000			04-3539084		0000927972	00	MassMutual Premier Disciplined Growth Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..6.600	..MMLIC	
.....0000			04-3464165		0000927972	00	MassMutual Premier Diversified Bond Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..10.900	..MMLIC	
.....0000			02-0754273		0000927972	00	MassMutual Premier Focused International Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..0.000	..MMLIC	
.....0000			51-0529334		0000927972	00	MassMutual Premier Global Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..16.000	..MMLIC	
.....0000			04-3520009		0000927972	00	MassMutual Premier High Yield Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..16.400	..MMLIC	
.....0000			03-0532475		0000927972	00	MassMutual Premier Inflation-Protected and Income Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..10.100	..MMLIC	
.....0000			04-3212044		0000927972	00	MassMutual Premier International Equity Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..5.100	..MMLIC	
.....0000			51-0529328		0000927972	00	MassMutual Premier Main Street Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..49.800	..MMLIC	
.....0000			04-3212057		0000927972	00	MassMutual Premier Short-Duration Bond Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..39.100	..MMLIC	
.....0000			04-3224705		0000927972	00	MassMutual Premier Small/Mid Cap Opportunities Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..11.800	..MMLIC	
.....0000			26-3229251		0000927972	00	MassMutual Premier Strategic Emerging Markets Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..35.600	..MMLIC	
.....0000			04-3277550		0000927972	00	MassMutual Premier Value Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..98.100	..MMLIC	
.....0000			27-1028263		0000916053	00	MassMutual Select Blackrock Global Allocation Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..5.000	..MMLIC	
.....0000			04-3556992		0000916053	00	MassMutual Select Blue Chip Growth Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..5.900	..MMLIC	
.....0000			14-1980900		0000916053	00	MassMutual Select Diversified International Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..92.500	..MMLIC	
.....0000			01-0821120		0000916053	00	MassMutual Select Diversified Value Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..41.400	..MMLIC	
.....0000			04-3512590		0000916053	00	MassMutual Select Focused Value Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..4.000	..MMLIC	
.....0000			04-3512593		0000916053	00	MassMutual Select Fundamental Growth Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..99.800	..MMLIC	
.....0000			04-3584138		0000916053	00	MassMutual Select Fundamental Value Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..3.800	..MMLIC	
.....0000			04-3512589		0000916053	00	MassMutual Select Growth Opportunities Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..2.200	..MMLIC	
.....0000			04-3513019		0000916053	00	MassMutual Select Large Cap Value Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..5.200	..MMLIC	
.....0000			04-3512596		0000916053	00	MassMutual Select Mid Cap Growth Equity II Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..1.800	..MMLIC	
.....0000			42-1710935		0000916053	00	MassMutual Select Mid-Cap Value Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..99.800	..MMLIC	

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. 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
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)	*
.....0000			45-5357167		0000916053	00	MassMutual Select MSCI EAFE International Index Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	1.300	MMLIC	
.....0000			04-3557000		0000916053	00	MassMutual Select Overseas Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	4.000	MMLIC	
.....0000			27-2377446		0000916053	00	MassMutual Select PIMCO Total Return Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	6.400	MMLIC	
.....0000			45-5366542		0000916053	00	MassMutual Select Russell 2000 Small Cap Index Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	1.700	MMLIC	
.....0000			04-3410047		0000916053	00	MassMutual Select S&P 500 Index Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.800	MMLIC	
.....0000			04-3464205		0000916053	00	MassMutual Select Small Cap Growth Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.700	MMLIC	
.....0000			02-0769954		0000916053	00	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.800	MMLIC	
.....0000			04-3584141		0000916053	00	MassMutual Select Small Company Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.....0000			04-3584140		0000916053	00	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.200	MMLIC	
.....0000			45-5349772		0000916053	00	MassMutual Select S&P Mid Cap Index Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.400	MMLIC	
.....0000			26-0099965		0000916053	00	MassMutual Select Strategic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.100	MMLIC	
.....0000			46-4257056		0000067160		MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.800	MMLIC	
.....0000			47-3517233		0001317146		MML Series II Asset Momentum Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.....0000			47-3529636		0001317146		MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.....0000			47-3544629		0001317146		MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.....0000			47-3559064		0001317146		MML Series II Special Situations Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	
.....0000			03-0532456		0000916053		MassMutual RetireSMART 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.100	MMLIC	
.....0000			27-1933828		0000916053		MassMutual RetireSMART 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.100	MMLIC	
.....0000			03-0532467		0000916053		MassMutual RetireSMART 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC	
.....0000			27-1933753		0000916053		MassMutual RetireSMART 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.400	MMLIC	
.....0000			27-1933389		0000916053		MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.900	MMLIC	
.....0000			03-0532471		0000916053		MassMutual RetireSMART 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.600	MMLIC	
.....0000			27-1932769		0000916053		MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	12.500	MMLIC	
.....0000			26-1345332		0000916053		MassMutual RetireSMART 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.800	MMLIC	
.....0000			46-3289207		0000916053		MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	17.100	MMLIC	

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. 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
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.0000			45-1618155		0000916053		MassMutual RetireSMART Conservative Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.700	MMLIC	
.0000			45-1618222		0000916053		MassMutual RetireSMART Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	30.700	MMLIC	
.0000			03-0532464		0000916053		MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC	
.0000			45-1618262		0000916053		MassMutual RetireSMART Moderate Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.600	MMLIC	
.0000			45-1618046		0000916053		MassMutual RetireSMART Moderate Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	19.700	MMLIC	
.0000							HarbourView CLO 2006-1 Limited	CYM	NIA	OppenheimerFunds, Inc.	Influence		MMLIC	
.0000							HarbourView CLO VII, Ltd.	CYM	NIA	OppenheimerFunds, Inc.	Influence		MMLIC	
.0000			45-3417590		0001530245		Oppenheimer Global High Yield Fund	DE	NIA	OppenheimerFunds, Inc.	Ownership	73.600	MMLIC	
.0000			46-1604428		0001562689		Oppenheimer Global Real Estate Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	45.200	MMLIC	
.0000			46-1604428		0001562689		Oppenheimer Global Real Estate Fund	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC	
.0000			46-1604428		0001562689		Oppenheimer Global Real Estate Fund	DE	NIA	OppenheimerFunds, Inc.	Management		MMLIC	
.0000			13-3867060		0001005728		Oppenheimer International Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC	
.0000			84-1073463		0001116894		Oppenheimer Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	1.500	MMLIC	
.0000			47-1714929				Oppenheimer Global Multi-Asset Income Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	98.600	MMLIC	
.0000			22-3849391		0001163166		Oppenheimer Real Estate Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.000	MMLIC	

Asterisk	Explanation
1	Massachusetts Mutual Life Insurance Company owns 1.33% of the affiliated debt of Jefferies Finance LLC
2	Debt investors own 18.8% and include Babson CLO Ltd. 2006-II, Babson CLO Ltd. 2007-I, Babson Capital Loan Strategies Fund, L.P., and Sapphire Valley CDO I, Ltd.
3	Debt investors own 23.4% and include Connecticut Valley Structured Credit CDO III, Ltd.I, Babson Capital Loan Strategies Fund, L.P., Babson CLO Ltd. 2006-II, Babson CLO Ltd. 2007-I, and Babson Mid-Market CLO Ltd. 2007-II
4	Debt investors own 1.6% and include Sapphire Valley CDO I, Ltd.
5	Partnership investors own 99% and include Babson Loan Strategies Fund, L.P.
6	Fugu Credit Plc owns 100% of the Fugu CLO B.V. assets
7	Debt investors own 13.4% and include Sapphire Valley, Babson Capital Loan Strategies Fund, L.P., Babson CLO Ltd. 2007-I, and Babson Mid-Market CLO Ltd. 2007-II
8	Debt investors own 9.9% and include Connecticut Valley CLO Fund IV, Ltd. and Babson Capital Loan Strategies Fund, L.P.
9	Debt investors own 100% and include Connecticut Valley Structured Credit CDO III, Ltd.
10	Debt investors own 53.8% and includes only Babson Capital Loan Strategies Fund, L.P.
11	Debt investors own 5.1% and include Great Lakes III, L.P. and Babson Capital Loan Strategies Fund, L.P.
12	Debt investors own 5.8% and include Great Lakes III, L.P.
13	Debt investors own 7.5% and include Great Lakes III, L.P.
14	Debt investors own 3.2% and include Great Lakes III, L.P.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

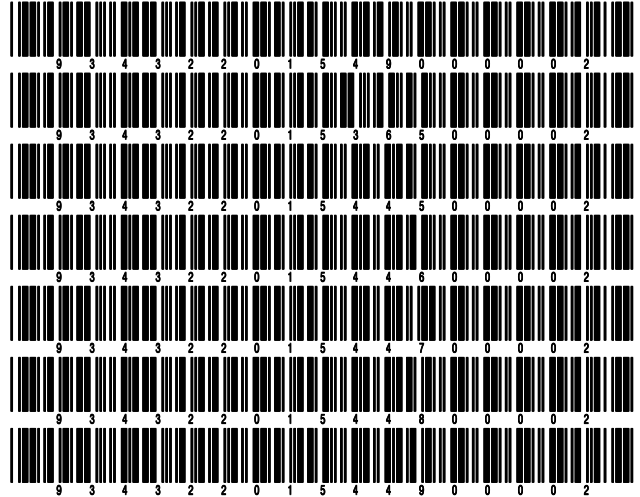
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO

Explanation:

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

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Funds awaiting escheat	1,751,802	1,304,462
2505. Miscellaneous liabilities	113,962	31,379
2597. Summary of remaining write-ins for Line 25 from overflow page	1,865,764	1,335,841

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. Life Insurance Company

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	24,171,011	26,991,662
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		5,417,187
2.2 Additional investment made after acquisition		615,985
3. Current year change in encumbrances		(2,991,186)
4. Total gain (loss) on disposals	1,283,641	(226,098)
5. Deduct amounts received on disposals	25,454,652	4,556,098
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		1,080,441
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		24,171,011
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		24,171,011

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	944,390,174	861,172,071
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	84,442,073	194,507,772
2.2 Additional investment made after acquisition	7,262,313	12,209,609
3. Capitalized deferred interest and other	518,836	297,920
4. Accrual of discount	65,031	158,890
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(117,785)	70,262
7. Deduct amounts received on disposals	61,493,021	118,820,599
8. Deduct amortization of premium and mortgage interest points and commitment fees	254,020	342,773
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	(843,180)	(4,862,978)
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)	973,970,421	944,390,174
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	973,970,421	944,390,174
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	973,970,421	944,390,174

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	232,592,855	256,538,483
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	22,446,459	3,200,321
2.2 Additional investment made after acquisition	15,739,449	33,569,945
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	3,236,679	24,782,334
6. Total gain (loss) on disposals	370	1,890,471
7. Deduct amounts received on disposals	20,013,259	86,277,298
8. Deduct amortization of premium and depreciation	4,664	8,844
9. Total foreign exchange change in book/adjusted carrying value	(365,284)	(1,102,557)
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)	253,632,605	232,592,855
12. Deduct total nonadmitted amounts	3,321,194	3,699,144
13. Statement value at end of current period (Line 11 minus Line 12)	250,311,411	228,893,711

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	4,555,765,734	4,925,869,944
2. Cost of bonds and stocks acquired	391,488,491	1,172,377,078
3. Accrual of discount	8,829,629	20,127,851
4. Unrealized valuation increase (decrease)	9,378,086	18,670,476
5. Total gain (loss) on disposals	6,743,127	47,474,883
6. Deduct consideration for bonds and stocks disposed of	407,082,308	1,602,353,160
7. Deduct amortization of premium	2,532,446	4,845,615
8. Total foreign exchange change in book/adjusted carrying value	(3,595,762)	(18,263,356)
9. Deduct current year's other than temporary impairment recognized	1,772,104	3,292,367
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,557,222,447	4,555,765,734
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	4,557,222,447	4,555,765,734

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. Life Insurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	2,198,560,919	86,372,916	136,148,641	22,110,598	2,198,560,919	2,170,895,792		2,134,344,078
2. NAIC 2 (a)	1,886,836,817	1,106,370,893	1,151,516,290	(18,426,028)	1,886,836,817	1,823,265,392		1,892,500,588
3. NAIC 3 (a)	215,870,363	9,034,391	18,980,852	21,629,521	215,870,363	227,553,423		204,257,500
4. NAIC 4 (a)	223,581,157	7,440,980	33,819,110	(8,057,619)	223,581,157	189,145,408		222,783,371
5. NAIC 5 (a)	28,742,445	1,813,568	752,352	(695,149)	28,742,445	29,108,512		28,947,750
6. NAIC 6 (a)	23,238,570	916,478	1,957,704	(855,189)	23,238,570	21,342,155		22,458,778
7. Total Bonds	4,576,830,270	1,211,949,226	1,343,174,949	15,706,134	4,576,830,270	4,461,310,681		4,505,292,064
PREFERRED STOCK								
8. NAIC 1	14,752,286				14,752,286	14,752,286		13,457,319
9. NAIC 2	6,847,586	97,764			6,847,586	6,945,350		6,091,213
10. NAIC 3	6,752,882			118,925	6,752,882	6,871,807		6,834,006
11. NAIC 4	2,090,138	24,951	80,000	60,791	2,090,138	2,095,880		2,498,079
12. NAIC 5	190,678		38,103	(118,178)	190,678	34,397		189,656
13. NAIC 6								
14. Total Preferred Stock	30,633,570	122,715	118,103	61,538	30,633,570	30,699,720		29,070,273
15. Total Bonds and Preferred Stock	4,607,463,840	1,212,071,941	1,343,293,052	15,767,672	4,607,463,840	4,492,010,401		4,534,362,337

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$; NAIC 2 \$165,951,502 ; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
9199999 Totals	9,997,686	XXX	9,984,178		

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	26,472,927	80,957,223
2. Cost of short-term investments acquired	25,963,449	88,866,175
3. Accrual of discount	60,753	146,171
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(75)	793
6. Deduct consideration received on disposals	42,499,368	143,497,435
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,997,686	26,472,927
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	9,997,686	26,472,927

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	56,169,109
2. Cost Paid/(Consideration Received) on additions	13,255
3. Unrealized Valuation increase/(decrease)	(57,237,098)
4. Total gain (loss) on termination recognized	7,103,644
5. Considerations received/(paid) on terminations	8,291,784
6. Amortization	3,333
7. Adjustment to the Book/Adjusted Carrying Value of hedged item	
8. Total foreign exchange change in Book/Adjusted Carrying Value	
9. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(2,239,541)
10. Deduct nonadmitted assets	
11. Statement value at end of current period (Line 9 minus Line 10)	(2,239,541)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges	
3.11 Section 1, Column 15, current year to date minus	
3.12 Section 1, Column 15, prior year	
Change in variation margin on open contracts - All Other	
3.13 Section 1, Column 18, current year to date minus	(10,991,832)
3.14 Section 1, Column 18, prior year	23,692,351 (34,684,183) (34,684,183)
3.2 Add:	
Change in adjustment to basis of hedged item	
3.21 Section 1, Column 17, current year to date minus	
3.22 Section 1, Column 17, prior year	
Change in amount recognized	
3.23 Section 1, Column 19, current year to date minus	(10,991,832)
3.24 Section 1, Column 19, prior year	23,692,351 (34,684,183) (34,684,183)
3.3 Subtotal (Line 3.1 minus Line 3.2)	
4.1 Cumulative variation margin on terminated contracts during the year	3,660,990
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(20,031,361) (20,031,361)
4.3 Subtotal (Line 4.1 minus Line 4.2)	23,692,351
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	(23,692,351)
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
NONE															
9999999 - Totals															

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	9	13,450,000	9	13,450,000					9	13,450,000
2. Add: Opened or Acquired Transactions.....										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions.....			9	13,450,000					9	13,450,000
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	9	13,450,000								

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. Life Insurance Company

SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14.....	(2,239,541)
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....
3. Total (Line 1 plus Line 2).....	(2,239,541)
4. Part D, Section 1, Column 5.....	444,775,778
5. Part D, Section 1, Column 6.....	(447,015,319)
6. Total (Line 3 minus Line 4 minus Line 5).....
	Fair Value Check
7. Part A, Section 1, Column 16.....	(2,239,541)
8. Part B, Section 1, Column 13.....
9. Total (Line 7 plus Line 8).....	(2,239,541)
10. Part D, Section 1, Column 8.....	444,775,778
11. Part D, Section 1, Column 9.....	(447,015,319)
12. Total (Line 9 minus Line 10 minus Line 11).....
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	188,311,570
14. Part B, Section 1, Column 20.....	9,440,900
15. Part D, Section 1, Column 11.....	197,752,470
16. Total (Line 13 plus Line 14 minus Line 15).....

STATEMENT AS OF JUNE 30, 2015 OF THE C.M. Life Insurance Company

SCHEDULE E - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	173,465,084	165,417,592
2. Cost of cash equivalents acquired	2,415,472,626	4,475,687,263
3. Accrual of discount	440,838	599,235
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	2,422	(3,566)
6. Deduct consideration received on disposals	2,433,427,154	4,468,235,440
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	155,953,816	173,465,084
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	155,953,816	173,465,084