



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021

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 CT

Country of Domicile United States of America

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

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 Trevor Wade Gordon, 617-695-4321
(Name) (Area Code) (Telephone Number)
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OFFICERS

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

OTHER

Elizabeth Ward Chicares, Executive Vice President and Chief Financial Officer Michael Robert Fanning, Executive Vice President Melvin Timothy Corbett, Executive Vice President

DIRECTORS OR TRUSTEES

Roger William Crandall - Chairman Michael Robert Fanning Elizabeth Ward Chicares
Michael James O'Connor

State of Massachusetts SS:
County of Hampden

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

Roger William Crandall
President and Chief Executive Officer

Akintokunbo Akinbajo
Secretary

Julieta Giselle Sinisgalli
Treasurer

Subscribed and sworn to before me this _____ day of _____

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

STATEMENT AS OF SEPTEMBER 30, 2021 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	3,744,547,495		3,744,547,495	4,068,995,047
2. Stocks:				
2.1 Preferred stocks	12,078,477		12,078,477	5,124,491
2.2 Common stocks	322,387,623		322,387,623	299,648,072
3. Mortgage loans on real estate:				
3.1 First liens	1,000,279,207		1,000,279,207	943,137,341
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)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$46,724,407), cash equivalents (\$407,563,731) and short-term investments (\$220,789,278)	675,077,416		675,077,416	334,630,925
6. Contract loans (including \$ premium notes)	145,720,697		145,720,697	152,715,610
7. Derivatives	666,448,470		666,448,470	960,380,010
8. Other invested assets	175,644,009	403,562	175,240,446	163,882,941
9. Receivables for securities	325,807,778		325,807,778	366,532,079
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	7,067,991,172	403,562	7,067,587,609	7,295,046,516
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	103,265,678	357,969	102,907,708	113,850,227
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	110,297		110,297	296,393
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	(21,511,126)		(21,511,126)	(12,326,329)
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	34,912,894	604,542	34,308,352	25,117,816
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	6,376,721		6,376,721	5,217,534
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	17,288,903		17,288,903	5,970,673
18.2 Net deferred tax asset	36,390,995	17,301,640	19,089,355	4,135,672
19. Guaranty funds receivable or on deposit	619,516		619,516	650,728
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	350,210		350,210	309,750
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	182,493	99,928	82,565	447,121
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	7,245,977,753	18,767,642	7,227,210,111	7,438,716,101
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,059,823,690		2,059,823,690	1,972,434,996
28. Total (Lines 26 and 27)	9,305,801,443	18,767,642	9,287,033,801	9,411,151,097
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 other assets	82,146		82,146	447,121
2502. Cash advances to agents	100,347	99,928	419	
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	182,493	99,928	82,565	447,121

STATEMENT AS OF SEPTEMBER 30, 2021 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 \$3,889,302,267 less \$ included in Line 6.3 (including \$ Modco Reserve).....	3,889,302,267	3,899,706,312
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve).....		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	73,852,937	68,849,761
4. Contract claims:		
4.1 Life	40,891,959	24,379,828
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	61,402	9,931
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 \$ 349,952 ceded	349,952	311,259
9.4 Interest Maintenance Reserve	174,619,702	212,758,059
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	1,231,596	139
13. Transfers to Separate Accounts due or accrued (net) (including \$ (3,000,353) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(3,424,730)	(3,580,839)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	859,199	808,197
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	333,392	590,513
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	78,678,306	52,521,633
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	102,383,087	102,906,011
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	70,921,543	21,030,442
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	662,574,748	941,323,191
24.09 Payable for securities	31,511,799	139,520
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	314,352,947	378,203,026
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	5,438,500,107	5,699,956,983
27. From Separate Accounts Statement	2,059,823,690	1,972,434,996
28. Total liabilities (Lines 26 and 27)	7,498,323,797	7,672,391,979
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)	1,335,933,796	1,285,982,910
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)	1,786,210,004	1,736,259,118
38. Totals of Lines 29, 30 and 37	1,788,710,004	1,738,759,118
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	9,287,033,801	9,411,151,097
DETAILS OF WRITE-INS		
2501. Derivative collateral	162,015,453	248,551,088
2502. Derivative accrued interest	148,807,787	126,060,423
2503. Funds awaiting escheat and other miscellaneous	3,529,707	3,591,515
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	314,352,947	378,203,026
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 SEPTEMBER 30, 2021 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	203,091,832	202,035,962	276,229,691
2. Considerations for supplementary contracts with life contingencies	910,283	2,775,933	2,866,483
3. Net investment income	184,558,615	180,089,759	275,969,519
4. Amortization of Interest Maintenance Reserve (IMR)	4,330,148	2,391,914	3,146,616
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	38,746,836	42,530,949	59,726,388
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	29,419,957	27,141,092	36,681,510
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	1,795,252	1,629,816	2,178,571
9. Totals (Lines 1 to 8.3)	462,852,924	458,595,424	656,798,778
10. Death benefits	96,984,093	79,857,467	123,946,058
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	95,260,711	83,380,139	116,231,991
13. Disability benefits and benefits under accident and health contracts	414,797	466,841	615,698
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	234,349,252	240,809,911	330,481,226
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	3,075,634	2,229,797	2,443,311
18. Payments on supplementary contracts with life contingencies	2,088,604	1,470,924	1,935,433
19. Increase in aggregate reserves for life and accident and health contracts	(10,403,391)	(18,457,028)	(36,735,295)
20. Totals (Lines 10 to 19)	421,769,699	389,758,052	538,918,422
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	27,999,866	29,106,893	40,973,055
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	54,442,136	61,598,940	78,004,831
24. Insurance taxes, licenses and fees, excluding federal income taxes	7,785,004	7,542,658	9,988,649
25. Increase in loading on deferred and uncollected premiums	106,042	4,359	(372,133)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(108,337,087)	(80,510,680)	(122,032,452)
27. Aggregate write-ins for deductions	(4,356,190)	(4,260,269)	(5,174,737)
28. Totals (Lines 20 to 27)	399,409,471	403,239,953	540,305,635
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	63,443,453	55,355,471	116,493,143
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	63,443,453	55,355,471	116,493,143
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	10,205,548	4,399,069	7,761,377
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	53,237,905	50,956,402	108,731,766
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 2,088,357 (excluding taxes of \$ 1,670,161 transferred to the IMR)	(8,810,090)	(4,122,318)	(6,689,033)
35. Net income (Line 33 plus Line 34)	44,427,815	46,834,084	102,042,733
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,738,759,118	1,735,037,566	1,735,037,566
37. Net income (Line 35)	44,427,815	46,834,084	102,042,733
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (269,894)	17,349,309	112,257,609	36,804,943
39. Change in net unrealized foreign exchange capital gain (loss)	(17,298,876)	8,013,169	34,444,010
40. Change in net deferred income tax	9,779,566	(26,557,248)	(27,115,261)
41. Change in nonadmitted assets	(197,049)	35,256,040	28,693,373
42. Change in liability for reinsurance in unauthorized and certified companies		(558,050)	2,273,207
43. Change in reserve on account of change in valuation basis, (increase) or decrease			2,500,000
44. Change in asset valuation reserve	522,924	9,501,599	3,753,298
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		(173,000,000)	(173,000,000)
53. Aggregate write-ins for gains and losses in surplus	(4,632,804)	(5,006,388)	(6,674,750)
54. Net change in capital and surplus for the year (Lines 37 through 53)	49,950,886	6,740,815	3,721,553
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,788,710,004	1,741,778,381	1,738,759,118
DETAILS OF WRITE-INS			
08.301. Revenue sharing	1,795,252	1,629,816	2,178,571
08.302. Miscellaneous			
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)	1,795,252	1,629,816	2,178,571
2701. Reinsurance ceded adjustment	(4,632,804)	(5,005,091)	(6,673,456)
2702. Miscellaneous charges to operations	276,614	744,822	1,498,719
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(4,356,190)	(4,260,269)	(5,174,737)
5301. Reinsurance ceded adjustment	(4,632,804)	(5,006,388)	(6,674,750)
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)	(4,632,804)	(5,006,388)	(6,674,750)

STATEMENT AS OF SEPTEMBER 30, 2021 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	212,424,414	209,128,789	272,480,499
2. Net investment income	214,311,515	189,720,757	269,876,921
3. Miscellaneous income	70,313,675	73,538,922	101,461,929
4. Total (Lines 1 to 3)	497,049,604	472,388,468	643,819,349
5. Benefit and loss related payments	424,241,023	394,661,051	567,830,962
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(108,868,511)	(80,815,389)	(122,202,794)
7. Commissions, expenses paid and aggregate write-ins for deductions	40,738,144	106,726,679	141,606,018
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ 10,566,902 tax on capital gains (losses)	25,282,302	7,847,095	14,852,937
10. Total (Lines 5 through 9)	381,392,958	428,419,436	602,087,123
11. Net cash from operations (Line 4 minus Line 10)	115,656,646	43,969,032	41,732,226
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	743,568,280	516,835,873	681,605,520
12.2 Stocks	631,043	2,633,968	4,762,987
12.3 Mortgage loans	64,836,507	75,563,484	111,116,592
12.4 Real estate			
12.5 Other invested assets	9,400,026	6,873,933	10,935,908
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(32,789)	15,326	(17,015)
12.7 Miscellaneous proceeds	7,132,853	77,617,067	59,990,626
12.8 Total investment proceeds (Lines 12.1 to 12.7)	825,535,920	679,539,651	868,394,618
13. Cost of investments acquired (long-term only):			
13.1 Bonds	430,105,935	836,246,465	904,204,424
13.2 Stocks	7,025,544	2,179,511	2,314,092
13.3 Mortgage loans	122,423,128	113,070,789	119,789,621
13.4 Real estate			
13.5 Other invested assets	18,170,865	16,835,316	21,908,476
13.6 Miscellaneous applications	(26,281,966)	(11,483,988)	5,221,180
13.7 Total investments acquired (Lines 13.1 to 13.6)	551,443,506	956,848,093	1,053,437,793
14. Net increase (or decrease) in contract loans and premium notes	(6,986,241)	200,435	1,858,133
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	281,078,655	(277,508,877)	(186,901,308)
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	3,592,794	(18,658,766)	(17,648,361)
16.5 Dividends to stockholders		173,000,000	173,000,000
16.6 Other cash provided (applied)	(59,881,604)	271,154,287	207,323,308
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(56,288,810)	79,495,521	16,674,947
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)	340,446,491	(154,044,324)	(128,494,135)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	334,630,925	463,125,060	463,125,060
19.2 End of period (Line 18 plus Line 19.1)	675,077,416	309,080,736	334,630,925
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Bond conversions and refinancing	13,983,870	16,420,883	186,724,786
20.0002. Net investment income payment in-kind bonds	989,777	464,749	1,081,181
20.0003. Stock conversion	44,712	1,404,719	2,973,428
20.0004. Assets received in-kind for bond maturity		6,303,396	6,303,396

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	131,661,908	132,810,168	178,018,247
3. Ordinary individual annuities	585,617,170	629,261,086	902,336,533
4. Credit life (group and individual)			
5. Group life insurance			
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 (Lines 1 through 10)	717,279,078	762,071,254	1,080,354,780
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	717,279,078	762,071,254	1,080,354,780
14. Deposit-type contracts			
15. Total (Lines 13 and 14)	717,279,078	762,071,254	1,080,354,780
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

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NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

a. Accounting practices:

The accompanying financial statements of C.M. Life Insurance Company (the Company) have been prepared in conformity with the Statutory Accounting Practices (SAP) of the National Association of Insurance Commissioners (NAIC) and the accounting practices prescribed or permitted by the State of Connecticut Insurance Department.

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

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 44,427,815	\$ 102,042,733
(2) State prescribed practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 44,427,815</u>	<u>\$ 102,042,733</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,788,710,004	\$ 1,738,759,118
(6) State prescribed practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 1,788,710,004</u>	<u>\$ 1,738,759,118</u>

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

c. Accounting policy:

(1) No change

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

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

(3-5) No change

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

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

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

(7-14) No change

d. Going concern:

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

Note 2 – Accounting Changes and Corrections of Errors

- a. For the nine months ended September 30, 2021 and 2020, the Company did not record any corrections of prior years' errors.

b. Adoption of new accounting standards:

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

Note 3 – Business Combinations and Goodwill - No change

Note 4 – Discontinued Operations - No change

Note 5 – Investments

- a. Mortgage loans, including mezzanine real estate loans - No change
- b. Debt restructuring - No change
- c. Reverse mortgages - No change
- d. Loan-backed securities:
 - (1) Prepayment assumptions for loan-backed and structured securities are based on various assumptions and inputs obtained from external industry sources along with internal analysis and actual experience.
 - (2) The following contains loan-backed and structured securities that recognized other-than-temporary impairments (OTTI) classified on the following bases for recognizing OTTI:

	(1) Amortized Cost Basis Before OTTI	(2) OTTI Recognized in Loss		(3) Fair Value 1-(2a+2b)
		(2a) Interest	(2b) Non-interest	
OTTI recognized in the first quarter				
a. Intent to sell	\$ -	\$ -	\$ -	\$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	580,686	-	39,102	541,584
c. Total first quarter	<u>\$ 580,686</u>	<u>\$ -</u>	<u>\$ 39,102</u>	<u>\$ 541,584</u>
OTTI recognized in the second quarter				
d. Intent to sell	\$ -	\$ -	\$ -	\$ -
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	1,130,186	-	110,396	1,019,790
f. Total second quarter	<u>\$ 1,130,186</u>	<u>\$ -</u>	<u>\$ 110,396</u>	<u>\$ 1,019,790</u>
OTTI recognized in the third quarter				
g. Intent to sell	\$ -	\$ -	\$ -	\$ -
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	429,103	-	6,893	422,210
i. Total third quarter	<u>\$ 429,103</u>	<u>\$ -</u>	<u>\$ 6,893</u>	<u>\$ 422,210</u>
OTTI recognized in the fourth quarter				
j. Intent to sell	\$ -	\$ -	\$ -	\$ -
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-
l. Total fourth quarter	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>
m. Annual aggregate total		<u>\$ -</u>	<u>\$ 156,391</u>	

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

NOTES TO FINANCIAL STATEMENTS

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

CUSIP	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value at Time of OTTI	Date of Financial Instrument Where Reported
05535DCF9	\$ 366,060	\$ 359,326	\$ (6,734)	\$ 359,326	\$ 379,719	March 31, 2021
61750FAE0	37,595	36,005	(1,590)	36,005	32,295	March 31, 2021
22540V3F7	33,589	2,981	(30,608)	2,981	940	March 31, 2021
41161PWB5	143,442	143,272	(170)	143,272	126,338	March 31, 2021
040104TG6	24,495	18,486	(6,009)	18,486	21,692	June 30, 2021
05535DCF9	345,984	310,936	(35,048)	310,936	374,083	June 30, 2021
40431KAE0	260,175	258,699	(1,476)	258,699	302,426	June 30, 2021
61750FAE0	35,830	34,510	(1,320)	34,510	31,864	June 30, 2021
05535DAN4	221,083	165,572	(55,511)	165,572	181,999	June 30, 2021
45660LYW3	83,910	82,457	(1,453)	82,457	81,083	June 30, 2021
79548KXQ6	20,469	15,048	(5,421)	15,048	15,063	June 30, 2021
41161PWB5	138,240	134,082	(4,158)	134,082	120,457	June 30, 2021
05535DAN4	200,922	200,142	(780)	200,142	162,578	September 30, 2021
073879QF8	18,487	17,021	(1,466)	17,021	19,301	September 30, 2021
45660LYW3	79,334	77,956	(1,378)	77,956	76,966	September 30, 2021
41161PWB5	130,360	127,091	(3,269)	127,091	112,805	September 30, 2021
Totals	\$ 2,139,975	\$ 1,983,584	\$ (156,391)	\$ 1,983,584	\$ 2,039,609	

- (4) As of September 30, 2021, the gross unrealized losses and fair values for investments in structured and loan-backed securities for which an OTTI has not been recognized in earnings follow:

a. The aggregate amount of unrealized losses:		
1. Less than 12 months	\$	(849,089)
2. 12 months or longer	\$	(2,307,481)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	\$	54,824,014
2. 12 months or longer	\$	47,172,022

- (5) No change

- e. Dollar repurchase agreements and/or securities lending transactions: The Company did not have any dollar repurchase agreements and/or securities lending transactions as of September 30, 2021.
- f. Repurchase agreements transactions accounted for as secured borrowing:
(1) The Company did not have any repurchase agreements as of September 30, 2021.
- g. Reverse repurchase agreements transactions accounted for as secured borrowing: The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of September 30, 2021.
- h. Repurchase agreements transactions accounted for as a sale: The Company did not have any repurchase agreements transactions accounted for as a sale as of September 30, 2021.
- i. Reverse repurchase agreements transactions accounted for as a sale: The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of September 30, 2021.
- j. Real estate – No change
- k. Low-income housing tax credit - No change
- l. Restricted assets - No change
- m. Working capital finance investments: The Company did not invest in working capital finance investments as of September 30, 2021.
- n. Offsetting and netting of assets and liabilities: The Company reports derivative and repurchase agreement assets and liabilities as gross in the financial statements without offsetting as of September 30, 2021.
- o. 5GI Securities:

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	22	36	\$24,416,804	\$36,072,048	\$25,303,073	\$36,898,121
(2) LB&SS - AC	-	1	-	2,156,857	-	2,102,076
(3) Preferred Stock - AC	1	4	21,746	2,059,699	27,082	3,746,517
(4) Preferred Stock - FV	2	-	4,103,064	-	4,103,064	-
(5) Total (1+2+3+4)	25	41	\$28,541,614	\$40,288,604	\$29,433,219	\$42,746,714

AC - Amortized Cost FV - Fair Value

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

NOTES TO FINANCIAL STATEMENTS

q. Prepayment penalty and acceleration fees:

	Nine Months Ended September 30, 2021	
	General Account	Separate Account
1. Number of CUSIPS	23	N/A
2. Aggregate amount of investment income	\$ 2,145,860	N/A

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

Asset Type	Percent Share
(1) Cash	7 %
(2) Cash equivalents	60 %
(3) Short-term investments	33 %
(4) Total	100 %

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

Note 7 – Investment Income – No change

Note 8 – Derivative Instruments

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

Note 9 – Income Taxes – No change

Note 10 – Information Concerning Parent, Subsidiaries and Affiliates - No change

Note 11 – Debt

- a. No change
- 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

a. Defined Benefit Plan:

(1-3) No change

(4) The Company did not have any defined benefit pension plans for which the reporting entity is directly liable.

(5-21) No change

b-i. No change

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

(1-3) No change

Note 14 – Liabilities, Contingencies and Assessments

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

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

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

Note 15 – Leases - No change

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

Note 20 – Fair Value Measurements

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

		September 30, 2021				
		Level 1	Level 2	Level 3	Net Asset (NAV)	Total
Financial assets:						
Bonds:						
Industrial and miscellaneous	\$	-	\$ 3,853,577	\$ 15,717,708	\$ -	\$ 19,571,285
Preferred stocks		-	-	4,176,737	-	4,176,737
Common stock - subsidiary and affiliates		19,284,145	-	3,725,145	-	23,009,290
Common stock - unaffiliated		1,986,339	-	5,925,270	-	7,911,609
Derivatives:						
Interest rate swaps		-	605,188,498	-	-	605,188,498
Options		-	24,436,035	-	-	24,436,035
Currency swaps		-	32,796,410	-	-	32,796,410
Forward contracts		-	3,923,593	-	-	3,923,593
Financial futures		103,933	-	-	-	103,933
Separate account assets		2,059,823,690	-	-	-	2,059,823,690
Total financial assets carried at fair value	\$	2,081,198,107	\$ 670,198,113	\$ 29,544,860	\$ -	\$ 2,780,941,080
Financial liabilities:						
Repurchase agreements						
Derivatives:						
Interest rate swaps	\$	-	\$ 622,133,771	\$ -	\$ -	\$ 622,133,771
Options		-	6,927,136	-	-	6,927,136
Currency swaps		-	7,811,555	-	-	7,811,555
Forward contracts		-	632,281	-	-	632,281
Financial futures		25,070,004	-	-	-	25,070,004
Total financial liabilities carried at fair value	\$	25,070,004	\$ 637,504,743	\$ -	\$ -	\$ 662,574,747
		December 31, 2020				
		Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Financial assets:						
Bonds:						
Industrial and miscellaneous	\$	-	\$ 2,087,299	\$ 10,030,471	\$ -	\$ 12,117,770
Preferred stocks		-	-	144,687	-	144,687
Common stock - subsidiary and affiliates		18,052,922	-	1,911,823	-	19,964,745
Common stock - unaffiliated		506,060	-	4,667,741	-	5,173,801
Derivatives:						
Interest rate swaps		-	901,970,495	-	-	901,970,495
Options		-	39,230,827	-	-	39,230,827
Currency swaps		-	18,455,577	-	-	18,455,577
Forward contracts		-	723,111	-	-	723,111
Separate account assets		1,972,434,991	6	-	-	1,972,434,997
Total financial assets carried at fair value	\$	1,990,993,973	\$ 962,467,315	\$ 16,754,722	\$ -	\$ 2,970,216,010
Financial liabilities:						
Derivatives:						
Interest rate swaps	\$	-	\$ 890,142,842	\$ -	\$ -	\$ 890,142,842
Options		-	11,219,532	-	-	11,219,532
Currency swaps		-	22,936,951	-	-	22,936,951
Forward contracts		-	6,634,765	-	-	6,634,765
Financial futures - long positions		10,389,101	-	-	-	10,389,101
Total financial liabilities carried at fair value	\$	10,389,101	\$ 930,934,090	\$ -	\$ -	\$ 941,323,191

NOTES TO FINANCIAL STATEMENTS

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

	Balance	Transfers ⁽¹⁾		Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance
	as of 06/30/2021	In	Out							as of 09/30/2021
Financial assets:										
Bonds:										
Industrial and miscellaneous	\$ 12,731,503	\$ 2,563,323	\$ -	\$ (682,106)	\$ 1,108,879	\$ 18,479	\$ 24,810	\$ -	\$ (47,181)	\$ 15,717,707
Preferred stocks	4,063,856	-	-	-	112,881	-	-	-	-	4,176,737
Common stocks - affiliated	3,425,807	-	-	-	31,158	268,180	-	-	-	3,725,145
Common stocks - unaffiliated	7,249,886	-	-	(132,655)	(1,191,961)	-	-	-	-	5,925,270
Total financial assets	\$ 27,471,052	\$ 2,563,323	\$ -	\$ (814,761)	\$ 60,957	\$ 286,659	\$ 24,810	\$ -	\$ (47,181)	\$ 29,544,859

⁽¹⁾Level 3 transfers include assets that are consistently carried at fair value but have had a level change, are no longer carried at fair value, or have just begun to be carried at fair value, such as assets with no level changes but a change in the lower of cost or market carrying basis.

	Balance	Transfers ⁽¹⁾		Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance
	as of 01/01/2020	In	Out							as of 12/31/2020
Financial assets:										
Bonds:										
Industrial and miscellaneous	\$ 9,295,673	\$ 1,453,252	\$ (6,381)	\$ (41,374)	\$ (1,348,764)	\$ 483,852	\$ 581,942	\$ -	\$ (387,729)	\$ 10,030,471
Preferred stock	148,754	6,944	-	-	(231,466)	26,487	193,968	-	-	144,687
Common stock - affiliated	-	-	-	-	36,573	1,875,250	-	-	-	1,911,823
Common stock - unaffiliated	3,529,294	179,950	-	1,996,546	(550,950)	395,832	2,946,406	(109,554)	(3,719,783)	4,667,741
Total financial assets	\$ 12,973,721	\$ 1,640,146	\$ (6,381)	\$ 1,955,172	\$ (2,094,607)	\$ 2,781,421	\$ 3,722,316	\$ (109,554)	\$ (4,107,512)	\$ 16,754,722

⁽¹⁾Level 3 transfers include assets that are consistently carried at fair value but have had a level change, are no longer carried at fair value, or have just begun to be carried at fair value, such as assets with no level changes but a change in the lower of cost or market carrying basis.

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

(4) Valuation Techniques and Inputs

The Company determines the fair value of its investments using primarily the market approach or the income approach. The use of quoted prices for identical assets and matrix pricing or other similar techniques are examples of market approaches, while the use of discounted cash flow methodologies is an example of the income approach. The Company attempts to maximize the use of observable inputs and minimize the use of unobservable inputs in selecting whether the market or the income approach is used.

A description of the significant valuation techniques and inputs to the determination of estimated fair value for the more significant asset and liability classes measured at fair value on a recurring basis and categorized within Level 2 and Level 3 of the fair value hierarchy is as follows:

Separate account assets - These assets primarily include bonds (industrial and miscellaneous; U.S. government and agencies) and derivatives. Their fair values are determined as follows:

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

	September 30, 2021					Net Asset Value (NAV)	Not Practicable (Carrying Value)
	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3		
Financial assets:							
Bonds:							
U. S. government and agencies	\$ 2,994,563	\$ 2,988,022	\$ -	\$ 2,994,563	\$ -	\$ -	\$ -
All other governments	1,400,640	1,266,842	-	1,400,640	-	-	-
States, territories and possessions	17,580,611	14,238,615	-	17,580,611	-	-	-
Political subdivisions	18,682,846	15,738,964	-	18,682,846	-	-	-
Special revenue	113,815,679	94,463,607	-	113,815,679	-	-	-
Industrial and miscellaneous	3,774,759,240	3,457,099,012	-	1,896,103,133	1,878,656,107	-	-
Parent, subsidiaries and affiliates	158,378,389	158,752,433	-	-	158,378,389	-	-
Preferred stocks	13,622,399	12,078,477	-	-	13,622,399	-	-
Common stock - subsidiary and affiliates ⁽¹⁾	23,009,290	23,009,290	19,284,145	-	3,725,145	-	-
Common stock - unaffiliated	7,911,609	7,911,609	1,986,339	-	5,925,270	-	-
Mortgage loans - commercial	815,447,212	781,027,919	-	-	815,447,212	-	-
Mortgage loans - residential	219,713,676	219,251,288	-	-	219,713,676	-	-
Cash, cash equivalents and short-term investments	675,077,416	675,077,416	46,724,407	628,353,009	-	-	-
Derivatives:							
Interest rate swaps	605,188,498	605,188,498	-	605,188,498	-	-	-
Options	24,436,035	24,436,035	-	24,436,035	-	-	-
Currency swaps	32,796,410	32,796,410	-	32,796,410	-	-	-
Forward contracts	3,923,593	3,923,593	-	3,923,593	-	-	-
Financial futures	103,934	103,934	103,934	-	-	-	-
Separate account assets	2,059,823,690	2,059,823,690	2,059,823,690	-	-	-	-
Financial liabilities:							
Individual annuity contracts	3,564,905,530	3,019,760,941	-	-	3,564,905,530	-	-
Supplementary contracts	66,088,117	65,433,779	-	-	66,088,117	-	-
Derivatives:							
Interest rate swaps	622,133,771	622,133,771	-	622,133,771	-	-	-
Options	6,927,136	6,927,136	-	6,927,136	-	-	-
Currency swaps	7,811,555	7,811,555	-	7,811,555	-	-	-
Forward contracts	632,281	632,281	-	632,281	-	-	-
Financial futures	25,070,004	25,070,004	25,070,004	-	-	-	-

⁽¹⁾Common stock - subsidiary and affiliates does not include MML Bay State Life Insurance Company (MML Bay State), which had a statutory carrying value of \$291,466,723.

NOTES TO FINANCIAL STATEMENTS

December 31, 2020

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicabl (Carrying Value)
Financial assets:							
Bonds:							
U. S. government and agencies	\$ 3,332,349	\$ 3,312,933	\$ -	\$ 3,332,349	\$ -	\$ -	\$ -
All other governments	1,468,821	1,293,348	-	1,468,821	-	-	-
States, territories and possessions	24,951,323	20,670,918	-	24,951,323	-	-	-
Political subdivisions	19,078,079	15,742,773	-	19,078,079	-	-	-
Special revenue	129,364,635	107,479,759	-	129,364,635	-	-	-
Industrial and miscellaneous	4,163,096,352	3,753,102,973	-	2,221,865,258	1,941,231,094	-	-
Parent, subsidiaries and affiliates	174,254,207	167,392,343	-	-	174,254,207	-	-
Preferred stocks	7,127,824	5,281,629	-	-	7,127,824	-	-
Common stock - subsidiary and affiliates ⁽¹⁾	19,964,745	19,964,745	18,052,922	-	1,911,823	-	-
Common stock - unaffiliated	5,173,801	5,173,801	506,060	-	4,667,741	-	-
Mortgage loans - commercial	827,389,040	788,133,560	-	-	827,389,040	-	-
Mortgage loans - residential	156,235,686	155,003,780	-	-	156,235,686	-	-
Cash, cash equivalents and short-term investments	334,630,926	334,630,926	37,396,640	297,234,286	-	-	-
Derivatives:							
Interest rate swaps	901,970,495	901,970,495	-	901,970,495	-	-	-
Options	39,230,827	39,230,827	-	39,230,827	-	-	-
Currency swaps	18,455,576	18,455,576	-	18,455,576	-	-	-
Forward contracts	723,111	723,111	-	723,111	-	-	-
Separate account assets	1,972,434,997	1,972,434,997	1,972,434,991	6	-	-	-
Financial liabilities:							
Individual annuity contracts	3,746,378,339	3,003,895,771	-	-	3,746,378,339	-	-
Supplementary contracts	63,221,459	62,595,504	-	-	63,221,459	-	-
Derivatives:							
Interest rate swaps	890,142,842	890,142,842	-	890,142,842	-	-	-
Options	11,219,532	11,219,532	-	11,219,532	-	-	-
Currency swaps	22,936,951	22,936,951	-	22,936,951	-	-	-
Forward contracts	6,634,766	6,634,766	-	6,634,766	-	-	-
Financial futures	10,389,101	10,389,101	10,389,101	-	-	-	-

⁽¹⁾Common stock - subsidiary and affiliates does not include MML Bay State, which had a statutory carrying value of \$274,509,526.

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

Note 21 – Other Items

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

Business risks

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

Insurance and underwriting risks

The Company prices its products based on estimated benefit payments reflecting assumptions with respect to mortality, morbidity, longevity, persistency, interest rates and other factors. If actual policy experience emerges that is significantly and adversely different from assumptions used in product pricing, the effect could be material to the profitability of the Company. The Company reinsures certain life insurance policies to mitigate the impact of its underwriting risk.

Investment and interest rate risks

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

Currency exchange risk

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

Credit and other market risks

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

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

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

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

Political Uncertainties

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

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

	September 30, 2021			Nine Months Ended
	Actual	Carrying	Fair	September 30, 2021
	Cost	Value	Value	OTTI
Alt-A:				
a. Residential mortgage-backed securities	\$ 11,437,240	\$ 13,310,538	\$ 14,223,885	\$ 104,214
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	\$ 383,572	\$ 470,104	\$ 531,878	-
f. Other assets	-	-	-	-
g. Total	<u>\$ 11,820,812</u>	<u>\$ 13,780,642</u>	<u>\$ 14,755,763</u>	<u>\$ 104,214</u>

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

NOTES TO FINANCIAL STATEMENTS

	December 31, 2020			Year Ended December 31, 2020
	Actual Cost	Carrying Value	Fair Value	OTTI
Alt-A:				
a. Residential mortgage-backed securities	\$ 13,521,194	\$ 15,561,519	\$ 16,529,223	\$ 59,717
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	443,488	560,994	648,451	-
f. Other assets	-	-	-	-
g. Total	<u>\$ 13,964,682</u>	<u>\$ 16,122,513</u>	<u>\$ 17,177,674</u>	<u>\$ 59,717</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 change

Note 22 – Events Subsequent

Management of the Company has evaluated subsequent events through November 12, 2021, the date the financial statements were available to be issued to state regulators and subsequently on the Company's website. No events have occurred subsequent to the date of the financial statements.

Note 23 – Reinsurance - No change

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

a – d. No change

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

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

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

Note 26 – Intercompany Pooling Arrangements - No change

Note 27 – Structured Settlements - No change

Note 28 – Health Care Receivables - No change

Note 29 – Participating Policies - No change

Note 30 – Premium Deficiency Reserves - No change

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

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

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

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

Note 35 – Separate Accounts - No change

Note 36 – Loss/Claim Adjustment Expenses - No change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [] No [X] N/A []
If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/16/2021
- 6.4 By what department or departments?
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

GENERAL INTERROGATORIES

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

FINANCIAL

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

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes No
- 11.2 If yes, give full and complete information relating thereto:
 Letter stock or securities restricted as to sale - excluding deposit with states
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 67,016,085
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes No
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 167,392,344 | \$ 175,015,400 |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ 274,509,526 | \$ 310,532,719 |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ 75,788,961 | \$ 89,287,818 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 517,690,831 | \$ 574,835,937 |
| 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 No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No N/A
 If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.3 Total payable for securities lending reported on the liability page. \$

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE C.M. Life Insurance Company
GENERAL INTERROGATORIES

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

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

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [] No [X]

- 17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Barings LLC	A
IFM Investors Pty Ltd	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106006	Barings LLC	MMPERQOMXYENC8A2G084	SEC	DS
162754	IFM Investors Pty Ltd	MMPERQOMXYENC8A2G084	SEC	NO

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

- 18.2 If no, list exceptions:

At 9/30/2021, 5 issues for 5 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 \$17,248,995 or 0.42% of all assets.

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
- a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 - b. Issuer or obligor is current on all contracted interest and principal payments.
 - c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
- Has the reporting entity self-designated 5GI securities? Yes [X] No []

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
- a. The security was purchased prior to January 1, 2018.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 - d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
- Has the reporting entity self-designated PLGI securities? Yes [] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
- a. The shares were purchased prior to January 1, 2019.
 - b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 - c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 - d. The fund only or predominantly holds bonds in its portfolio.
 - e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 - f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
- Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]

GENERAL INTERROGATORIES**PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES****Life and Accident Health Companies/Fraternal Benefit Societies:**

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:
- 1
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages \$
- 1.12 Residential Mortgages \$ 219,251,288
- 1.13 Commercial Mortgages \$ 781,027,919
- 1.14 Total Mortgages in Good Standing \$ 1,000,279,207
- 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) \$ 1,000,279,207
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages \$
- 1.62 Residential Mortgages \$
- 1.63 Commercial Mortgages \$
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate \$
2. Operating Percentages:
- 2.1 A&H loss percent %
- 2.2 A&H cost containment percent %
- 2.3 A&H expense percent excluding cost containment expenses %
- 3.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date \$
- 3.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date \$
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
.....

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE C.M. Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
.65935	04-1590850	12/31/2020	Massachusetts Mutual Life Insurance Co. (MM20)	MA	OTH/I	.0A	Authorized		
.74900	63-0483783	01/15/2021	Partner Re (PRK5)	AR	YRT/I	.0L	Authorized		
.74900	63-0483783	01/15/2021	Partner Re (PRK6)	AR	YRT/I	.0L	Authorized		
.74900	63-0483783	01/15/2021	Partner Re (PRK7)	AR	YRT/I	.0L	Authorized		
.97071	13-3126819	01/15/2021	SCOR Global Life USA Reins Co (SUK5)	DE	YRT/I	.0L	Authorized		
.97071	13-3126819	01/15/2021	SCOR Global Life USA Reins Co (SUK6)	DE	YRT/I	.0L	Authorized		
.97071	13-3126819	01/15/2021	SCOR Global Life USA Reins Co (SUK7)	DE	YRT/I	.0L	Authorized		

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE C.M. Life Insurance Company
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only			
		2	3	4	5	6	7
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	1,210,097	7,851,171		9,061,268	
2. Alaska	AK	L	36,146	1,281,169		1,317,315	
3. Arizona	AZ	L	2,323,604	3,400,526		5,724,130	
4. Arkansas	AR	L	344,787	3,932,053		4,276,840	
5. California	CA	L	16,247,689	49,223,711		65,471,400	
6. Colorado	CO	L	1,329,417	9,384,687		10,714,104	
7. Connecticut	CT	L	4,800,764	13,643,103		18,443,867	
8. Delaware	DE	L	763,204	5,455,675		6,218,879	
9. District of Columbia	DC	L	988,093	1,109,476		2,097,569	
10. Florida	FL	L	14,772,760	34,464,520		49,237,280	
11. Georgia	GA	L	2,735,303	18,110,678		20,845,981	
12. Hawaii	HI	L	1,204,002	1,842,792		3,046,794	
13. Idaho	ID	L	257,080	4,625,772		4,882,852	
14. Illinois	IL	L	3,597,437	23,733,654		27,331,091	
15. Indiana	IN	L	1,882,474	11,374,460		13,256,934	
16. Iowa	IA	L	799,080	3,013,534		3,812,614	
17. Kansas	KS	L	839,227	3,011,784		3,851,011	
18. Kentucky	KY	L	772,565	1,799,809		2,572,374	
19. Louisiana	LA	L	970,074	11,844,038		12,814,112	
20. Maine	ME	L	272,901	2,837,180		3,110,081	
21. Maryland	MD	L	5,228,894	8,799,183		14,028,077	
22. Massachusetts	MA	L	3,472,641	26,215,455		29,688,096	
23. Michigan	MI	L	2,997,040	18,982,627		21,979,667	
24. Minnesota	MN	L	3,257,239	7,976,107		11,233,346	
25. Mississippi	MS	L	1,692,194	3,849,382		5,541,576	
26. Missouri	MO	L	1,459,667	8,938,442		10,398,109	
27. Montana	MT	L	153,182	1,905,002		2,058,184	
28. Nebraska	NE	L	570,611	2,274,390		2,845,001	
29. Nevada	NV	L	731,119	1,868,395		2,599,514	
30. New Hampshire	NH	L	918,382	4,981,386		5,899,768	
31. New Jersey	NJ	L	7,400,638	39,966,005		47,366,643	
32. New Mexico	NM	L	258,579	2,911,491		3,170,070	
33. New York	NY	N	4,018,089	812,217		4,830,306	
34. North Carolina	NC	L	4,958,199	20,854,224		25,812,423	
35. North Dakota	ND	L	15,899	2,827,443		2,843,342	
36. Ohio	OH	L	3,472,351	19,991,855		23,464,206	
37. Oklahoma	OK	L	1,246,714	2,482,064		3,728,778	
38. Oregon	OR	L	578,572	2,677,007		3,255,579	
39. Pennsylvania	PA	L	6,917,199	65,845,840		72,763,039	
40. Rhode Island	RI	L	371,170	4,744,157		5,115,327	
41. South Carolina	SC	L	2,333,069	9,611,568		11,944,637	
42. South Dakota	SD	L	50,991	1,424,022		1,475,013	
43. Tennessee	TN	L	2,582,290	15,774,001		18,356,291	
44. Texas	TX	L	8,385,082	39,384,987		47,770,069	
45. Utah	UT	L	1,207,386	907,205		2,114,591	
46. Vermont	VT	L	330,196	1,872,685		2,202,881	
47. Virginia	VA	L	3,725,196	31,607,371		35,332,567	
48. Washington	WA	L	1,815,220	5,665,774		7,480,994	
49. West Virginia	WV	L	394,806	2,289,293		2,684,099	
50. Wisconsin	WI	L	1,283,074	11,773,070		13,056,144	
51. Wyoming	WY	L	99,918	425,606		525,524	
52. American Samoa	AS	N					
53. Guam	GU	N					
54. Puerto Rico	PR	L	2,713,636	4,039,124		6,752,760	
55. U.S. Virgin Islands	VI	N	370			370	
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N	9,221			9,221	
58. Aggregate Other Aliens	OT	XXX	61,630			61,630	
59. Subtotal	XXX		130,857,168	585,617,170		716,474,338	
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	962,535				962,535	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	131,819,703	585,617,170			717,436,873	
96. Plus Reinsurance Assumed	XXX						
97. Totals (All Business)	XXX	131,819,703	585,617,170			717,436,873	
98. Less Reinsurance Ceded	XXX	90,934,198	414,078,261			505,012,459	
99. Totals (All Business) less Reinsurance Ceded	XXX	40,885,505	171,538,909			212,424,414	
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	61,630				61,630	
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	61,630				61,630	
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						

(a) Active Status Counts:
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG..... 51 R - Registered - Non-domiciled RRGs.....
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... Q - Qualified - Qualified or accredited reinsurer.....
N - None of the above - Not allowed to write business in the state..... 6

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

PART 1 – ORGANIZATIONAL CHART

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Mezzanine Investor III, LLC	06-1041383		Delaware
CML Special Situations Investor LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities II LLC	None		Delaware
MM Global Capabilities I II LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
New Haven Holdco LLC	04-1590850		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Private Equity Funds LLC	04-1590850		Delaware
MassMutual Private Equity Funds Subsidiary LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
ITPS Holding LLC	None		Delaware
HITPS LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
JFIN Parent LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Fund III LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
APEX Credit Partners LLC	None		Delaware
JFAM GP LLC	None		Delaware

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

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

12.1

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

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Manhattan National Holding Corporation	26-3260520		Ohio
Manhattan National Life Insurance Company	45-0252531	67083	Ohio
MassMutual Mortgage Lending LLC	None		Delaware
MM Copper Hill Road LLC	04-1590850		Delaware
MM Direct Private Investments Holding LLC	None		Delaware
MM Direct Private Investments UK Limited	None		United Kingdom
MM Investment Holding	None		Cayman Islands
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2013-A	90-1005837		Delaware
MMAF Equipment Finance LLC 2014-A	36-4785301		Delaware
MMAF Equipment Finance LLC 2015-A	38-3969560		Delaware
MMAF Equipment Finance LLC 2016-A	32-0489588		Delaware
MMAF Equipment Finance LLC 2017-A	35-2590691		Delaware
MMAF Equipment Finance LLC 2017-B	32-0546197		Delaware
MMAF Equipment Finance LLC 2018-A	82-5335801		Delaware
MMAF Equipment Finance LLC 2019-A	83-3722640		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
MMAF Equipment Finance LLC 2021-A	None		Delaware
Rozier LLC	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Technologies LLC	None		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Sleeper Street LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MassMutual Ventures Holding LLC	None		Delaware
Athens Fund Management LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures Southeast Asia II LLC	None		Delaware
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware
MassMutual Ventures US III LLC	None		Delaware
Open Alternatives LLC	None		Delaware
MM Catalyst Fund LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.2 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Finance Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP	None		United Kingdom
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management US LLC	None		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Singapore Pte. Ltd.	None		Singapore

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	98-0457456		Australia
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Finland Oy	None		Finland
Barings Netherlands B.V.	None		Netherlands
Barings Real Estate UK Holdings Limited	None		Delaware
Barings Real Estate Advisers (Continental Europe) Limited	98-0654401		United Kingdom
Barings Real Estate Advisers Europe LLP	98-0654388		United Kingdom
Barings Real Estate GmbH	98-1194368		Germany
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom
Barings Global Advisors Limited	98-1012393		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring International Investment Management Holdings	98-0457587		United Kingdom
Baring Asset Management UK Holdings Limited	98-0457576		United Kingdom
Baring Asset Management GmbH	98-0465031		Germany
Baring International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management Switzerland Sàrl	None		Switzerland
Baring France SAS	98-0497550		France
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à.r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP Sà.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à.r.l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom

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

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

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Fund GP LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CEMF I GP LLC	None		Delaware
CHY Venture GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Loan Strategies Management LLC	04-1590850		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
SBNP SIA II LLC	None		Delaware
SBNP SIA III LLC	None		Delaware
Somerset Special Opportunities Management LLC	04-1590850		Delaware
Amherst Long Term Holdings, LLC	None		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
Haven Technologies Asia Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual Asia Limited (SPV)	None		Hong Kong
MML Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware
MassMutual External Benefits Group LLC	27-3576835		Delaware
Other Affiliates & Funds:			
100 w. 3 rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
2160 Grand Manager LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Asset-Based Income Fund (US) LP	36-4868350		Delaware
Barings Emerging Markets Corporate Bond Fund	None		Ireland
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund*	None		Ireland
Babson CLO Ltd. 2012-II	None		Cayman Islands
Babson CLO Ltd. 2013-I	None		Cayman Islands
Babson CLO Ltd. 2014-I	None		Cayman Islands
Babson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson CLO Ltd. 2016-II	None		Cayman Islands
Barings CLO Ltd. 2017-I	None		Cayman Islands
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-II	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-I	ZJX0JL99999.SL.136		Cayman Islands
Barings CLO 2021-II	EPXAC4.99999.SL.136 (GIIN)		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Babson Euro CLO 2016-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Inv. Grade Strat Fund	None		Ireland
Barings Global Private Loan Fund	None		Luxembourg
Barings Global Real Assets Fund LP	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Ireland
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands
Barings Middle Market CLO 2019-I	None		Cayman Islands

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings North American Private Loan Fund LP	38-4010344		Delaware
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II)*	K15Q2K.99999.SL.442		Luxembourg
Barings Real Estate European Value Add I SCSp*	None		United Kingdom
Barings Real Estate Debt Income Fund LP*	85-3449260		Delaware
Braemar Energy Ventures I, L.P. *	None		Delaware
Barings European Core Property Fund SCSp	None		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Barings Core Property Fund LP	20-5578089		Delaware
Cornerstone Real Estate Fund VIII LP	27-0547156		Delaware
Cornerstone Real Estate Fund X LP	46-5432619		Delaware
Cornerstone Permanent Mortgage Fund III LLC	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV LLC	61-1793735		Massachusetts
Eclipse Business Capital Holdings	EIN 87-1321958		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
GIA EU Holdings - Emerson JV Sarl	EIN 98-1607033		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
KKR-MM Vector LP	82-1512591		Delaware
Marco Hotel LLC	46-4255307		Delaware
Miami Douglas One GP LLC*	04-1590850		Delaware
Miami Douglas Two GP LLC*	04-1590850		Delaware
Miami Douglas One LP*	04-1590850		Delaware
Miami Douglas Two LP*	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC	04-1590850		Massachusetts
NYDIG Digital Assets Fund II LP	85-3886824		Delaware
HB Naples Golf Owner LLC	45-3623262		Delaware
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
RB Apartments LLC	82-4411267		Delaware
Reston Arboretum LLC	75-2901061		Delaware
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
SouthPointe Industrial LLC	04-1590850		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware

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

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

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

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MassMutual 20/80 Allocation Fund	45-1618155		Massachusetts
MassMutual 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262		Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046		Massachusetts

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STATEMENT AS OF SEPTEMBER 30, 2021 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	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0435	Massachusetts Mut Life Ins Co	65935	04-1590850	3848388			Massachusetts Mutual Life Insurance Company (MMLIC)	MA	UDP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	93432	06-1041383				C.M. Life Insurance Company	CT	RE	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	70416	43-0581430				MML Bay State Life Insurance Company	CT	IA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000			06-1041383				CML Mezzanine Investor III, LLC	DE	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000							CML Special Situations Investor LLC	DE	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000							CML Global Capabilities LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities I LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual Global Business Services India LLP	IND	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities (Netherlands) B.V.	NLD	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual Global Business Services Romania S.R.L.	ROU	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities II LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities III LLC	DE	DS	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM/Barings Multifamily TEBS 2020 LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				New Haven Holdco LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MML Special Situations Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.000	MMLIC		
.0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Wood Creek Capital Management LLC	Management		MMLIC		
.0000							Lyme Adirondack Forest Company, LLC	DE	NIA	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
.0000							Lyme Adirondack Timberlands I, LLC	DE	NIA	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
.0000							Lyme Adirondack Timberlands II, LLC	DE	NIA	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Berkshire Way LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MSP-SC, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							EM Opportunities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual MCOM Insurance Company, Inc.	VT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				Insurance Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Trad Private Equity LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Private Equity Funds LLC	DE	NIA	MassMutual Trad Private Equity LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Private Equity Funds Subsidiary LLC	DE	NIA	MassMutual Private Equity Funds LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Trad Investments I LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000							ITPSHolding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							HITPS LLC	DE	NIA	ITPS Holding LLC	Ownership	100.000	MMLIC		

STATEMENT AS OF SEPTEMBER 30, 2021 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	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0000							JFIN Parent LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			27-0105644				Jefferies Finance LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MLLIC		1
.0000			86-2294635				Glidepath Holdings Inc.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000	Massachusetts Mut Life Ins Co	63312	13-1935920				Great American Life Insurance Company	OH	IA	Glidepath Holdings Inc.	Ownership	100.000	MLLIC		
.0000			31-1422717				AAG Insurance Agency, LLC	KY	NIA	Great American Life Insurance Company	Ownership	100.000	MLLIC		
.0000	Massachusetts Mut Life Ins Co	93661	31-1021738				Annuity Investors Life Insurance Company	OH	IA	Great American Life Insurance Company	Ownership	100.000	MLLIC		
.0000			31-1395344				Great American Advisors, LLC	OH	NIA	Great American Life Insurance Company	Ownership	100.000	MLLIC		
.0000			26-3260520				Manhattan National Holding Corporation	OH	NIA	Great American Life Insurance Company	Ownership	100.000	MLLIC		
.0000	Massachusetts Mut Life Ins Co	67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding LLC	Ownership	100.000	MLLIC		
.0000							MassMutual Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Fund III LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							Apex Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFAM GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							JFAM GP LP	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							Jefferies Direct Lending Fund C LP	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							Jefferies DLF C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund C LLC	Ownership	100.000	MLLIC		
.0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Europe GP, S.a.r.l.	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							Jefferies Finance Europe, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MLLIC		
.0000							Jefferies Finance Europe, SCSp	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MLLIC		
.0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Business Credit Fund I LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN High Yield Investments LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver CLO 2017-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver CLO 2018 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver CLO 2019-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver CLO 2020 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver CLO 2021-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver CLO 2021-III Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	90.000	MLLIC		
.0000							JFIN Revolver Funding 2021 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver Funding 2021 III Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver Funding 2021 IV Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Revolver Funding 2021 IV Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							Apex Credit Holdings LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MLLIC		
.0000							JFIN CLO 2012 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							JFIN CLO 2013 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							JFIN CLO 2014 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							JFIN CLO 2014-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							JFIN CLO 2015 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							JFIN CLO 2015-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	85.000	MLLIC		

STATEMENT AS OF SEPTEMBER 30, 2021 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	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0000							JFIN CLO 2016 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2017 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2017-II Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MM Copper Hill Road LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Direct Private Investments Holding LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Direct Private Investments UK Limited	.GBR	NIA	MM Direct Private Investments Holding LLC	Ownership	100.000	MMLIC		
.0000							MM Investment Holding	.CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	.DE	NIA	MM Investment Holding	Ownership	99.600	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
.0000			90-1005837				MMAF Equipment Finance LLC 2013-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			36-4785301				MMAF Equipment Finance LLC 2014-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			38-3969560				MMAF Equipment Finance LLC 2015-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			32-0489588				MMAF Equipment Finance LLC 2016-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			35-2590691				MMAF Equipment Finance LLC 2017-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			32-0546197				MMAF Equipment Finance LLC 2017-B	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			82-5335801				MMAF Equipment Finance LLC 2018-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			83-3722640				MMAF Equipment Finance LLC 2019-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2019-B	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2021-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							Rozier LLC	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			04-2443240				MML Management Corporation	.MA	NIA	MM Investment Holding	Ownership	100.000	MMLIC	Y	
.0000			04-3548444				MassMutual International Holding MSC, Inc.	.MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
.0000			04-3341767				MassMutual Holding MSC, Inc.	.MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
.0000							MML CM LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Blueprint Income LLC	.NY	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Digital Assets LLC	.DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Financial LLC	.DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Technologies LLC	.DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	.MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							MML Investment Advisers, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			46-3238013				MML Strategic Distributors, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			06-1563535	2881445			The MassMutual Trust Company, FSB	.CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
.0000			04-1590850				MML Private Placement Investment Company I, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Private Equity Fund Investor LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Private Equity Fund Investor LLC	.DE	NIA	Baring Asset Management Limited	Management		MMLIC		
.0000			04-1590850				MM Private Equity Intercontinental LLC	.DE	NIA	MML Private Equity Fund Investor LLC	Ownership	100.000	MMLIC		
.0000			45-2738137				Pioneers Gate LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-2854319	2392316			MassMutual Holding LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
.0000			06-1597528				MassMutual Assignment Company	.NC	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			37-1732913				Fern Street LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Sleeper Street LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		

STATEMENT AS OF SEPTEMBER 30, 2021 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)	Is an SCA Filing Required? (Y/N)	*
.0000			46-2252944				Haven Life Insurance Agency, LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Capital Partners LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Athens Fund Management LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							Crane Venture Partners LLP	GBR	NIA	MassMutual Ventures Holding LLC	Ownership	33.000	MMLIC		
.0000							MassMutual Ventures Management LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures SEA Management Private Limited	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Southeast Asia I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Southeast Asia II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures UK LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000			47-1296410				MassMutual Ventures US I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures US II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures US III LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							Open Alternatives LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MM Rothesay Holdco US LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
.0000							Rothesay Limited	GBR	NIA	MM Rothesay Holdco US LLC	Ownership	100.000	MMLIC		
.0000							Rothesay Life Plc	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay MA No.1 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay MA No.2 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay MA No.3 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay MA No.4 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							LT Mortgage Finance Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Property Partnership 1 LLP	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Foundation	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Pensions Management Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Asset Management UK Limited	GBR	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Asset Management Australia Pty Ltd	AUS	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Asset Management US LLC	DE	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
.0000							MM Catalyst Fund LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			47-1466022				LifeScore Labs, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Investors Services, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Insurance Agency, LLC	MA	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
.0000			41-2011634				MMLISI Financial Alliances, LLC	DE	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
.0000			45-4000072				MM Asset Management Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			51-0504477				Barings LLC	DE	NIA	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC		
.0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	HKG	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	BMU	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0457463				Baring Asset Management (Asia) Limited	HKG	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Baring Asset Management Korea Limited	KOR	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
.0000							Barings Investment Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
.0000							Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
.0000			98-0457707				Baring SICE (Taiwan) Limited	TWN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings Singapore Pte. Ltd.	SGP	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0236449				Barings Japan Limited	JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		

STATEMENT AS OF SEPTEMBER 30, 2021 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)	Is an SCA Filing Required? (Y/N)	*
.0000							Barings Australia Holding Company Pty Ltd	AUS	NIA	Barings Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0457456				Barings Australia Pty Ltd	AUS	NIA	Barings Australia Holding Company Pty Ltd	Ownership	100.000	MMLIC		
.0000			80-0875475				Barings Finance LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BCF Europe Funding Limited	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							BCF Senior Funding I LLC	DE	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							BCF Senior Funding I Designated Activity Company	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000			04-3238351				Barings Securities LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			98-0437588				Barings Guernsey Limited	GGY	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Europe Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		
.0000							Barings Asset Management Spain SL	ESP	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Italy S.r.l.	ITA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Sweden AB	SWI	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Finland Oy	FIN	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Netherlands B.V.	NLD	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Real Estate UK Holdings Limited	DE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000			98-0654401				Barings Real Estate Advisers (Continental Europe) Limited	GBR	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0654388				Barings Real Estate Advisers Europe LLP	GBR	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-1194368				Barings Real Estate GmbH	DEU	NIA	Barings Real Estate UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0241935				Barings Asset Management Limited	GBR	NIA	MassMutual Holdings (Bermuda) Limited	Ownership	100.000	MMLIC		
.0000			98-1012393				Barings European Direct Lending 1 GP LLP	GBR	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0457328				Barings Global Advisors Limited	GBR	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0457587				Barings International Investment Limited	GBR	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0457576				Barings International Investment Management Holdings	GBR	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0465031				Barings Asset Management UK Holdings Limited	GBR	NIA	Barings International Investment Management Holdings	Ownership	100.000	MMLIC		
.0000			98-0524272				Barings Asset Management GmbH	DEU	NIA	Barings Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0524272				Barings International Fund Managers (Ireland) Limited	IRL	NIA	Barings Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0497550				Barings Asset Management Switzerland Sarl	CHE	NIA	Barings Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0457586				Barings France SAS	FRA	NIA	Barings Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0457578				Barings Fund Managers Limited	GBR	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							BCGSS 2 GP LLP	GBR	NIA	Barings Fund Managers Limited	Ownership	100.000	MMLIC		
.0000							Barings Investment Services Limited	GBR	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Core Fund Feeder I GP S.a.r.l.	LUX	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings BME GP S.a.r.l.	GBR	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings GPC GP S.a.r.l.	LUX	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings European Core Property Fund GP Sarl	GBR	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Investment Fund (LUX) GP S.a.r.l.	LUX	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Umbrella Fund (LUX) GP S.a.r.l.	LUX	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							GPLF4(S) GP S.a.r.l.	LUX	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0432153				PREIF Holdings Limited Partnership	GBR	NIA	Barings Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings (U.K.) Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		
.0000			04-3238351	3456895			BMC Holdings DE LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			81-4258759				Barings Real Estate Advisers Inc.	CA	NIA	Barings Real Estate Advisers LLC	Ownership	100.000	MMLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Company	Ownership/Influence	40.000	MMLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.700	MMLIC		
.0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		
.0000			82-2932156				GASL Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.300	MMLIC		
.0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.000	MMLIC		
.0000			47-3055009				Milestone Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	19.800	MMLIC		
.0000			47-3055009				Milestone Acquisition Holding, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000							Novation Companies, Inc.	MD	NIA	Massachusetts Mutual Life Insurance Company	Ownership	16.500	MMLIC		
.0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.500	MMLIC		
.0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.900	MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000							Tamiami Citrus, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.700	MMLIC		
.0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
.0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000							Techquity, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.600	MMLIC		
.0000							Techquity, LP	DE	NIA	Barings LLC	Influence		MMLIC		
.0000			46-0687392				Validus Holdings Company LLC	DE	NIA	Barings LLC	Ownership	40.400	MMLIC		
.0000							Validus Pharmaceuticals LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	70.000	MMLIC		
.0000							VGS Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
.0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Management		MMLIC		
.0000							Aland Royalty GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Alaska Future Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BAI GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BAI Funds SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings CMS Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Hotel Opportunity Venture I GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Investment Series LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Emerging Generation Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings ERS PE Emerging Manager III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Global Investment Funds (U.S.) Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Barings CLO Investment Partners GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Core Property Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Direct Lending GP Ltd.	CY	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Emerging Generation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.600	MMLIC		
.0000			84-3784245				Barings Emerging Generation Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
.0000			84-3784245				Barings Global Energy Infrastructure Advisors, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund Management II, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Global Real Assets Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		

STATEMENT AS OF SEPTEMBER 30, 2021 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)	Is an SCA Filing Required? (Y/N)	*
.0000							Barings GPSP	DE	NIA	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Barings LLC	Ownership	32.900	MMLIC		
.0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Barings LLC	Management		MMLIC		
.0000			98-0536233				Benton Street Advisors, Inc.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BHOVI Incentive LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BIG Real Estate Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BRECS VII GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BREDIF GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							CHY Venture GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							CREF X GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Great Lakes III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Lake Jackson LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Loan Strategies Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			41-2280126				Mezzco III LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
.0000			80-0920285				Mezzco IV LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
.0000							Mezzco Australia II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							RECSEA-NY GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				SBNP SIA II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							SBNP SIA III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Somerset Special Opportunities Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Amherst Long Term Holdings, LLC	DE	NIA	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership	24.500	MMLIC		
.0000			04-3313782				MassMutual International LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	Y	
.0000							MassMutual Solutions LLC	DE	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
.0000							Haven Technologies Asia Limited	HKG	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
.0000							Yunfeng Financial Group Limited	HKG	NIA	MassMutual International LLC	Ownership	24.900	MMLIC		
.0000							MassMutual Asia Limited (SPV)	HKG	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Mezzanine Investor II, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Mezzanine Investor III, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.100	MMLIC		
.0000			27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				100 w. 3rd Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				2160 Grand Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	98.100	MMLIC		
.0000			82-2432216				300 South Tryon Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				300 South Tryon LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Barings LLC	Management		MMLIC		
.0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Barings LLC	Management		MMLIC		

STATEMENT AS OF SEPTEMBER 30, 2021 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	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Barings LLC	Management		MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	12.300	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.200	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	71.600	MMLIC		
.0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
.0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
.0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	34.300	MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	2.200	MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Barings LLC	Management		MMLIC		
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	75.700	MMLIC		
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	3.800	MMLIC		
.0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings US High Yield Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	57.200	MMLIC		
.0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
.0000							Babson CLO Ltd. 2013-I	CYM	NIA	Barings LLC	Influence		MMLIC		3
.0000							Babson CLO Ltd. 2014-I	CYM	NIA	Barings LLC	Influence		MMLIC		2
.0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		4
.0000							Babson CLO Ltd. 2015-II	CYM	NIA	Barings LLC	Influence		MMLIC		5
.0000							Babson CLO Ltd. 2016-I	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Babson CLO Ltd. 2016-II	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO Ltd. 2017-I	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2018-III	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2018-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000			98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-I	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-II	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-III	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2021-II	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Babson Euro CLO 2014-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
.0000							Babson Euro CLO 2014-II BV	NLD	NIA	Barings LLC	Influence		MMLIC		
.0000							Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
.0000							Babson Euro CLO 2016-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
.0000			36-037260H				Barings Euro CLO 2019-I BV	IRL	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Euro CLO 2019-II BV	IRL	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Euro CLO 2020-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		

STATEMENT AS OF SEPTEMBER 30, 2021 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)	Is an SCA Filing Required? (Y/N)	*
.0000			37-15576VH				Barings Euro CLO 2021-I DAC	IRL	NIA	Barings LLC	Influence		MLLIC		
.0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.300	MLLIC		
.0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	62.800	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	Ownership	5.500	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.200	MLLIC		
.0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	4.600	MLLIC		
.0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management		MLLIC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MLLIC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership		MLLIC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Barings LLC	Management		MLLIC		
.0000			82-5330194				Barings Global Em. Markets Equity Fund	NC	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.200	MLLIC		
.0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Barings Asset Management Limited	Management		MLLIC		
.0000							Barings Global Dividends Champion Fund	IRL	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Global Inv. Grade Strat Fund	IRL	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Global Private Loan Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	10.500	MLLIC		
.0000							Barings Global Private Loan Fund	LUX	NIA	Barings LLC	Management		MLLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.700	MLLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	7.400	MLLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	17.900	MLLIC		
.0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	70.400	MLLIC		
.0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MLLIC		
.0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	16.000	MLLIC		
.0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	C.M. Life Insurance Company	Ownership	0.900	MLLIC		
.0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Barings LLC	Management		MLLIC		
.0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Barings LLC	Ownership/Influence	100.000	MLLIC		
.0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Middle Market CLO 2018-I	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Middle Market CLO 2019-I	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	CYM	NIA	Barings LLC	Influence		MLLIC		

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

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.0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.400	MLLIC		
.0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Barings Asset Management Limited	Management		MLLIC		
.0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	33.800	MLLIC		
.0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Barings Asset Management Limited	Management		MLLIC		
.0000							Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	89.700	MLLIC		
.0000							Braemar Energy Ventures I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.300	MLLIC		
.0000							Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	Management		MLLIC		
.0000							Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	9.200	MLLIC		
.0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.600	MLLIC		
.0000							Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management		MLLIC		
.0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	NY	NIA	Barings LLC	Influence		MLLIC		
.0000							Benchmark 2018-B4	NY	NIA	Barings LLC	Influence		MLLIC		
.0000			38-4096530				Benchmark 2018-B8	NY	NIA	Barings LLC	Influence		MLLIC		
.0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	20.900	MLLIC		
.0000			20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MLLIC		
.0000							Cornerstone Real Estate Fund X LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	25.300	MLLIC		
.0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	C.M. Life Insurance Company	Ownership	2.800	MLLIC		
.0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MLLIC		
.0000							Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MLLIC		
.0000							Cornerstone Permanent Mortgage Fund IV LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							Eclipse Business Capital Holdings	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	6.700	MLLIC		
.0000							Eclipse Business Capital Holdings	DE	NIA	Barings LLC	Management		MLLIC		
.0000							Gateway Mezzanine Partners II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	32.000	MLLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MLLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Barings LLC	Management		MLLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Management		MLLIC		
.0000							Great Lakes III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.400	MLLIC		
.0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Barings LLC	Management		MLLIC		
.0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	60.100	MLLIC		
.0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Barings LLC	Management		MLLIC		
.0000							JPIMCC Commercial Mortgage Securities Trust 2017-JP7	NY	NIA	Barings LLC	Influence		MLLIC		
.0000			38-4041011				JPIMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Influence		MLLIC		
.0000							KKR-MM Vector LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MLLIC		
.0000							Marco Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							Miami Douglas One GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MLLIC		
.0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.500	MLLIC		
.0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Management		MLLIC		
.0000							Miami Douglas Two GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MLLIC		
.0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.000	MLLIC		

STATEMENT AS OF SEPTEMBER 30, 2021 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	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
.0000			04-1590850				Miami Douglas One LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			04-1590850				Miami Douglas One LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
.0000			04-1590850				Miami Douglas Two LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			04-1590850				MM BIG Peninsula Co-Invest Member LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	91.300	MMLIC		
.0000			04-1590850				MM BIG Peninsula Co-Invest Member LLC	MA	NIA	C.M. Life Insurance Company	Ownership	3.000	MMLIC		
.0000			85-3886824				NVDIG Digital Assets Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				Miami Douglas Two LP	DE	NIA	C.M. Life Insurance Company	Ownership	0.000	MMLIC		
.0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM CM Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
.0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
.0000			82-4411267				RB Apartments LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			75-2901061				Reston Arboretum LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.100	MMLIC		
.0000			20-8856877				Somerset Special Opportunities Fund L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.900	MMLIC		
.0000			04-1590850				SouthPointe Industrial LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
.0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	16.500	MMLIC		
.0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	91.000	MMLIC		
.0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
.0000			04-1590850				Trailside MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.600	MMLIC		
.0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.400	MMLIC		
.0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.700	MMLIC		
.0000			83-1325764				Washington Gateway Two LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.700	MMLIC		
.0000			32-0574045				Washington Gateway Three LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	83.700	MMLIC		
.0000			32-0574045				Washington Gateway Three LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.400	MMLIC		
.0000			04-1590850				West 46th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Babson Capital Loan Strategies Master Fund LP	CYM	NIA	Barings LLC	Management		MMLIC		
.0000							Barings China Aggregate Bond Private Securities Investment Fund	CHN	NIA	Barings LLC	Management		MMLIC		
.0000							Barings European Growth Trust Fund	GBR	NIA	Barings LLC	Ownership/Influence	20.900	MMLIC		
.0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management		MMLIC		
.0000							CCIC Fund	CHN	NIA	Barings LLC	Ownership/Influence	55.600	MMLIC		
.0000			71-1018134				Great Lakes II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.600	MMLIC		
.0000			71-1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.100	MMLIC		

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STATEMENT AS OF SEPTEMBER 30, 2021 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	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		
.0000			36-4823011				50 Liberty LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
.0000			36-4823011				50 Liberty LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.800	MMLIC		
.0000			87-0977058				Barings Hotel Opportunity Ventures	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
.0000							Barings California Mortgage Fund IV	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.100	MMLIC		
.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	C.M. Life Insurance Company	Ownership	2.300	MMLIC		
.0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			82-2285211				Calgary Railway Holding LLC	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
.0000			82-3307907				Cornbrook PRS Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund I LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund II LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund III LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
.0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Barings LLC	Management		MMLIC		
.0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Barings LLC	Management		MMLIC		
.0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			81-0890084				CREA Madison Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000			20-0348173				CREA/PPC Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.400	MMLIC		
.0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.200	MMLIC		
.0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
.0000			04-1590850				GIA EU Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MM Island Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	49.000	MMLIC		
.0000			83-0881588				NoHo West Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.800	MMLIC		
.0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	76.000	MMLIC		
.0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.000	MMLIC		

STATEMENT AS OF SEPTEMBER 30, 2021 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	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0000			04-1590850				PACO France Logistics LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			82-3393166				Portland 400 Sixth Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
.0000							Raleigh Crossing Phase I Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
.0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.200	MMLIC		
.0000			27-2977720				Sawgrass Village Shopping Center LLC	DE	NIA	C.M. Life Insurance Company	Ownership	15.800	MMLIC		
.0000							STOA Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
.0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
.0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
.0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	C.M. Life Insurance Company	Ownership	35.000	MMLIC		
.0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.700	MMLIC		
.0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
.0000			51-0529328		0000927972	00	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	91.900	MMLIC		
.0000			26-3229251		0000927972	00	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	4.100	MMLIC		
.0000			01-0821120		0000916053	00	MassMutual Select Diversified Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.800	MMLIC		
.0000			04-3512593		0000916053	00	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.900	MMLIC		
.0000			42-1710935		0000916053	00	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	23.800	MMLIC		
.0000			02-0769954		0000916053	00	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			04-3584140		0000916053	00	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.900	MMLIC		
.0000			82-3347422		0000916053	00	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	7.200	MMLIC		
.0000			82-3355639		0000916053	00	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3382389		0000916053	00	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3396442		0000916053	00	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3417420		0000916053	00	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3430358		0000916053	00	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3439837		0000916053	00	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3451779		0000916053	00	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		

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STATEMENT AS OF SEPTEMBER 30, 2021 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	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
.0000			82-3472295		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3481715		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3502011		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3525148		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			82-3533944		0000916053	OQ	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			46-4257056				MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			47-3517233				MML Series II Asset Momentum Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
.0000			47-3559064				MML Series II Special Situations Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.300	MMLIC		
.0000			27-1933389		0000916053	OQ	MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.000	MMLIC		
.0000			27-1932769		0000916053	OQ	MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.000	MMLIC		
.0000			46-3289207		0000916053	OQ	MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.100	MMLIC		
.0000			47-5326235		0000916053	OQ	MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	53.100	MMLIC		
.0000			45-1618155		0000916053	OQ	MassMutual 20/80 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			45-1618222		0000916053	OQ	MassMutual 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			03-0532464		0000916053	OQ	MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	1.700	MMLIC		
.0000			45-1618262		0000916053	OQ	MassMutual 40/60 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		
.0000			45-1618046		0000916053	OQ	MassMutual 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.000	MMLIC		

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

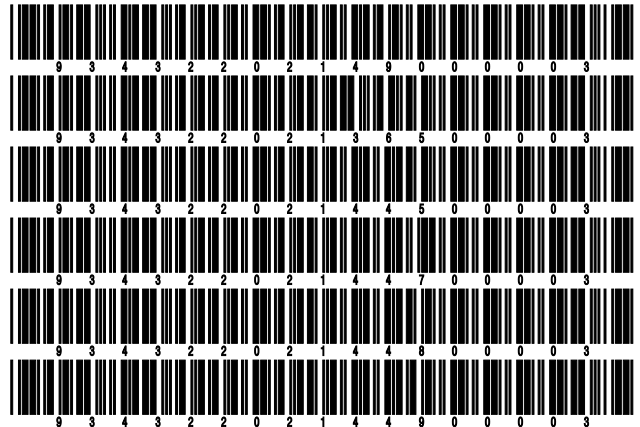
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3. Will the Reasonableness of Assumptions Certification required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

Explanation:

1. Not required
2. This line of business is not written by the company.
3. Not required
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]
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

NONE

STATEMENT AS OF SEPTEMBER 30, 2021 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		
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation		
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)		

NONE**SCHEDULE B - VERIFICATION**

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	943,137,339	933,021,597
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	118,395,335	113,622,234
2.2 Additional investment made after acquisition	4,027,793	6,167,386
3. Capitalized deferred interest and other	1,119,164	2,348,939
4. Accrual of discount	266,464	469,811
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	8,861	(3,579,444)
7. Deduct amounts received on disposals	64,836,507	111,116,592
8. Deduct amortization of premium and mortgage interest points and commitment fees	367,509	(248,419)
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	(609,886)	4,950,700
10. Deduct current year's other than temporary impairment recognized	551,502	2,995,711
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,000,589,552	943,137,339
12. Total valuation allowance	(310,345)	
13. Subtotal (Line 11 plus Line 12)	1,000,279,207	943,137,339
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	1,000,279,207	943,137,339

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	164,134,607	160,933,329
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	7,146,312	3,570,271
2.2 Additional investment made after acquisition	11,024,553	18,338,205
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	22,465,963	(1,033,654)
6. Total gain (loss) on disposals	(3,549,118)	1,120,883
7. Deduct amounts received on disposals	25,844,633	19,008,222
8. Deduct amortization of premium and depreciation	9,251	12,148
9. Total foreign exchange change in book/adjusted carrying value	299,938	414,885
10. Deduct current year's other than temporary impairment recognized	24,363	188,943
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	175,644,009	164,134,607
12. Deduct total nonadmitted amounts	403,562	251,666
13. Statement value at end of current period (Line 11 minus Line 12)	175,240,447	163,882,941

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	4,373,767,610	4,131,363,369
2. Cost of bonds and stocks acquired	449,744,331	1,089,776,923
3. Accrual of discount	4,310,243	3,969,598
4. Unrealized valuation increase (decrease)	23,937,319	(21,424,095)
5. Total gain (loss) on disposals	8,972,622	15,521,447
6. Deduct consideration for bonds and stocks disposed of	758,440,568	879,536,309
7. Deduct amortization of premium	1,258,500	1,982,401
8. Total foreign exchange change in book/adjusted carrying value	(21,765,555)	38,264,712
9. Deduct current year's other than temporary impairment recognized	2,399,767	7,757,879
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,145,860	5,572,245
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,079,013,595	4,373,767,610
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	4,079,013,595	4,373,767,610

STATEMENT AS OF SEPTEMBER 30, 2021 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)	1,839,528,493	597,549,888	551,717,283	3,954,122	2,034,190,724	1,839,528,493	1,889,315,220	2,004,575,623
2. NAIC 2 (a)	2,036,383,938	2,311,317,509	2,304,738,226	(11,432,603)	1,855,816,333	2,036,383,938	2,031,530,618	1,802,301,762
3. NAIC 3 (a)	292,011,702	27,306,190	29,580,585	237,493	151,781,076	292,011,702	289,974,800	322,243,563
4. NAIC 4 (a)	73,328,824	85,346	11,249,943	(5,768,707)	83,339,820	73,328,824	56,395,520	101,001,954
5. NAIC 5 (a)	91,519,957	308,232	9,524,284	(1,402,338)	125,027,328	91,519,957	80,901,567	117,967,369
6. NAIC 6 (a)	20,470,691	75,275	179,889	4,416,702	16,825,662	20,470,691	24,782,779	18,139,061
7. Total Bonds	4,353,243,605	2,936,642,440	2,906,990,210	(9,995,331)	4,266,980,943	4,353,243,605	4,372,900,504	4,366,229,332
PREFERRED STOCK								
8. NAIC 1	697,561				697,561	697,561	697,561	362,150
9. NAIC 2		5,000,000					5,000,000	400,000
10. NAIC 3	2,000,000				2,000,000	2,000,000	2,000,000	1,981,668
11. NAIC 4								21,744
12. NAIC 5	4,099,093			126,332	2,222,924	4,099,093	4,225,425	2,155,841
13. NAIC 6	172,068			(16,577)	121,501	172,068	155,491	203,087
14. Total Preferred Stock	6,968,722	5,000,000		109,755	5,041,986	6,968,722	12,078,477	5,124,490
15. Total Bonds and Preferred Stock	4,360,212,327	2,941,642,440	2,906,990,210	(9,885,576)	4,272,022,929	4,360,212,327	4,384,978,981	4,371,353,822

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$ 177,397,755 ; NAIC 2 \$ 450,955,254 ; NAIC 3 \$; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE C.M. Life Insurance Company

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	220,789,278	xxx	220,680,340		

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	99,913,683	114,134,338
2. Cost of short-term investments acquired	350,177,073	334,150,062
3. Accrual of discount	261,431	1,323,403
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	3,723	2,869
6. Deduct consideration received on disposals	229,566,633	349,696,989
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)	220,789,278	99,913,683
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	220,789,278	99,913,683

STATEMENT AS OF SEPTEMBER 30, 2021 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 10, prior year)	29,445,919
2. Cost Paid/(Consideration Received) on additions	5,090,313
3. Unrealized Valuation increase/(decrease)	(314,733)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	685,198
6. Considerations received/(paid) on terminations	6,066,904
7. Amortization	
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	28,839,793
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	28,839,793

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(10,389,100)
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	(24,966,071)
3.14 Section 1, Column 18, prior year	(10,389,101) (14,576,970) (14,576,970)
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	(24,966,071)
3.24 Section 1, Column 19, prior year plus	(10,389,101)
3.25 SSAP No. 108 adjustments	(14,576,970) (14,576,970)
3.3 Subtotal (Line 3.1 minus Line 3.2)	
4.1 Cumulative variation margin on terminated contracts during the year	(39,505,790)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(29,116,689)
4.23 SSAP No. 108 adjustments	(29,116,689)
4.3 Subtotal (Line 4.1 minus Line 4.2)	(10,389,101)
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year	
5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	24,966,071
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	(24,966,070)
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	(24,966,070)

STATEMENT AS OF SEPTEMBER 30, 2021 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	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	325,000,000	19,988,858	11,876,016	07/14/2021	07/14/2051	Interest Rate Swap	(8,124,044)		42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	19,988,858	20,000,060
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,194,453	5,501,018	07/14/2021	07/14/2051	Interest Rate Swap			65023T-AJ-1	Newark BSL CLO 1 Ltd-NBCLO 2016-1A 1A1R	1	5,194,453	5,501,018
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,000,000	5,021,390	07/14/2021	07/14/2051	Interest Rate Swap			48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A	1	5,000,000	5,021,390
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,000,000	5,000,185	07/14/2021	07/14/2051	Interest Rate Swap			872490-AA-8	TICP CLO Ltd-TICP 2018-11A A	1	5,000,000	5,000,185
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,950,034	5,010,370	07/14/2021	07/14/2051	Interest Rate Swap			40638T-AA-0	Halsey Point CLO Ltd-SERIES 20-2A CLASS A1	1	4,950,034	5,010,370
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,000,000	5,000,600	07/14/2021	07/14/2051	Interest Rate Swap			77342K-AA-8	ROCKFORD TOWER CLO 2018-ROCKT 2018-2A A	1	5,000,000	5,000,600
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,000,000	5,000,595	07/14/2021	07/14/2051	Interest Rate Swap			07090A-AA-1	BATLN 2019-14A A1	1	5,000,000	5,000,595
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,000,000	5,000,165	07/14/2021	07/14/2051	Interest Rate Swap			85816W-AC-8	Steele Creek CLO 2014-1-SERIES 14-1RA CLASS A	1	5,000,000	5,000,165
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,000,000	5,000,535	07/14/2021	07/14/2051	Interest Rate Swap			03331J-AA-0	Anchorage Capital CLO Lt-ANCHC 2018-10A A1A	1	5,000,000	5,000,535
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,996,373	5,000,180	07/14/2021	07/14/2051	Interest Rate Swap			94949J-AA-3	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A1	1	4,996,373	5,000,180
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,900,000	4,900,113	07/14/2021	07/14/2051	Interest Rate Swap			17181T-AA-9	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A1	1	4,900,000	4,900,113
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,900,000	4,900,490	07/14/2021	07/14/2051	Interest Rate Swap			05876L-AA-1	Ballyrock CDO Ltd-BALLY 2021-17A A1A	1	4,900,000	4,900,490
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,600,000	4,601,877	07/14/2021	07/14/2051	Interest Rate Swap			67115L-AA-2	Oak Hill Credit Partners-OAKC 2021-16A A	1	4,600,000	4,601,877
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,000,000	4,000,044	07/14/2021	07/14/2051	Interest Rate Swap			04017Q-AE-5	ARES CLO Ltd-SERIES 18-2BRA CLASS B	1	4,000,000	4,000,044
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,000,000	3,999,988	07/14/2021	07/14/2051	Interest Rate Swap			85816L-AA-6	Steele Creek CLO 2018-2-SERIES 2018-2A CLASS A	1	4,000,000	3,999,988
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,800,000	3,800,000	07/14/2021	07/14/2051	Interest Rate Swap			06762L-AM-0	Barings CLO Ltd 2020-1-BABS 2020-1A AR	1	3,800,000	3,800,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,600,000	3,600,216	07/14/2021	07/14/2051	Interest Rate Swap			88434H-AE-3	THL Credit Wind River 20-SERIES 18-2A CLASS A2	1	3,600,000	3,600,216
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,400,000	3,401,567	07/14/2021	07/14/2051	Interest Rate Swap			38137P-AJ-4	Goldentree Loan Opportun-SERIES 2015-10A CLASS BR	1	3,400,000	3,401,567
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,400,000	3,398,603	07/14/2021	07/14/2051	Interest Rate Swap			08179C-AQ-4	Benefit Street Partners-BSP 2017-11A A2R FLOATING	1	3,400,000	3,398,603
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,400,000	3,400,527	07/14/2021	07/14/2051	Interest Rate Swap			64130H-AN-1	Neuberger Berman Loan Ad-NEUB 2017-24A BR FLOATING	1	3,400,000	3,400,527
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,400,000	3,400,116	07/14/2021	07/14/2051	Interest Rate Swap			88434H-AG-8	THL Credit Wind River 20-WINDR 2018-2A B	1	3,400,000	3,400,116
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,200,000	3,200,339	07/14/2021	07/14/2051	Interest Rate Swap			13876N-AL-7	Canyon CLO 2020-2 Ltd-CANYC 2020-2A AR	1	3,200,000	3,200,339
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,100,000	3,100,288	07/14/2021	07/14/2051	Interest Rate Swap			124166-AE-9	Buttermilk Park CLO Ltd-BMILK 2018-1A B1	1	3,100,000	3,100,288
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,900,000	2,900,980	07/14/2021	07/14/2051	Interest Rate Swap			06760W-AE-6	Barings Middle Market CL-BMM 2021-1A A2	1	2,900,000	2,900,980
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,533,073	2,800,358	07/14/2021	07/14/2051	Interest Rate Swap			92917N-AJ-7	Voya CLO 2019-1 Ltd-VOYA 2019-1A AR	1	2,533,073	2,800,358
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,800,000	2,800,255	07/14/2021	07/14/2051	Interest Rate Swap			17181T-AC-5	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A2	1	2,800,000	2,800,255
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,700,000	2,700,259	07/14/2021	07/14/2051	Interest Rate Swap			94949J-AC-9	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A2	1	2,700,000	2,700,259
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,700,000	2,700,408	07/14/2021	07/14/2051	Interest Rate Swap			03331J-AJ-1	Anchorage Capital CLO Lt-ANCHC 2018-10A B	1	2,700,000	2,700,408
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,600,000	2,600,252	07/14/2021	07/14/2051	Interest Rate Swap			67115W-AG-0	OHA Credit Funding 1 LTD-SERIES 18-1A CLASS A2	1	2,600,000	2,600,252
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,600,000	2,600,112	07/14/2021	07/14/2051	Interest Rate Swap			40437L-AG-7	HPS Loan Management 13-2-HLM 13A-18 B	1	2,600,000	2,600,112
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,500,000	2,506,678	07/14/2021	07/14/2051	Interest Rate Swap			28002G-AB-7	Elmwood CLO IV Ltd-ELMW4 2020-1A A	1	2,500,000	2,506,678

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STATEMENT AS OF SEPTEMBER 30, 2021 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	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,500,000	2,500,333	07/14/2021	07/14/2051	Interest Rate Swap			06760W-AG-1	Barings Middle Market CL-BMM 2021-1A B	1	2,500,000	2,500,333
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,500,000	2,500,393	07/14/2021	07/14/2051	Interest Rate Swap			06760B-AE-2	BABSON CLO LTD-SERIES 17-1A CLASS B1	1	2,500,000	2,500,393
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,073,184	2,487,495	07/14/2021	07/14/2051	Interest Rate Swap			06760N-AC-0	Barings Middle Market CL-BMM 2017-1A A2	1	2,073,184	2,487,495
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,300,000	2,300,345	07/14/2021	07/14/2051	Interest Rate Swap			03328T-BC-8	Anchorage Capital CLO 7 -ANCHC 2015-7A BR2 FLOATING	1	2,300,000	2,300,345
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,300,000	2,302,279	07/14/2021	07/14/2051	Interest Rate Swap			67113G-AG-2	Oak Hill Credit Partners-OAKC 2020-5A B	1	2,300,000	2,302,279
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,300,000	2,283,677	07/14/2021	07/14/2051	Interest Rate Swap			38176D-AJ-8	Golub Capital Partners C-GOCAP 2015-26A A2R	1	2,300,000	2,283,677
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,300,000	2,295,009	07/14/2021	07/14/2051	Interest Rate Swap			40436X-AE-7	HIGHBRIDGE LOAN MANAGEMEN-SERIES 2014 CLAS A2R	1	2,300,000	2,295,009
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,220,000	2,220,366	07/14/2021	07/14/2051	Interest Rate Swap			48249V-AN-1	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A1R	1	2,220,000	2,220,366
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,200,000	2,201,698	07/14/2021	07/14/2051	Interest Rate Swap			38137P-AS-9	Goldentree Loan Opportun-SERIES 2015-10A CLASS AJR	1	2,200,000	2,201,698
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,200,000	2,200,000	07/14/2021	07/14/2051	Interest Rate Swap			67592F-AE-9	OCTAGON INVESTMENT PARTNERS 41, LTD	1	2,200,000	2,200,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,200,000	2,200,108	07/14/2021	07/14/2051	Interest Rate Swap			70470M-AC-9	Peace Park CLO Ltd-PCPEK 2021-1A A	1	2,200,000	2,200,108
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,153,800	2,190,097	07/14/2021	07/14/2051	Interest Rate Swap			282523-AH-2	1828 CLO Ltd-GUGG4 2016-1A A1S1	1	2,153,800	2,190,097
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,100,000	2,100,048	07/14/2021	07/14/2051	Interest Rate Swap			14307P-AE-5	Carlyle Global Market St-SERIES C17A CLASS A1BR	1	2,100,000	2,100,048
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,100,000	2,082,776	07/14/2021	07/14/2051	Interest Rate Swap			04016V-AC-9	ARES XLVII CLO Ltd-SERIES 18-47A CLASS A2	1	2,100,000	2,082,776
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,020,000	2,020,103	07/14/2021	07/14/2051	Interest Rate Swap			149420-AE-1	CATSKILL PARK CLO LTD.-SERIES 17-1A CLASS A2	1	2,020,000	2,020,103
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,000,000	2,000,148	07/14/2021	07/14/2051	Interest Rate Swap			67115W-AG-5	CHA Credit Funding 1 LTD-SERIES 18-1A CLASS B	1	2,000,000	2,000,148
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,000,000	2,000,154	07/14/2021	07/14/2051	Interest Rate Swap			14317R-AC-3	CARLYLE US CLO 2018-3 LT-CGMS 2018-3A A1B	1	2,000,000	2,000,154
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,000,000	2,000,160	07/14/2021	07/14/2051	Interest Rate Swap			27831B-AE-3	Eaton Vance CLO 2018-1 L-EATON 2018-1A B	1	2,000,000	2,000,160
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,000,000	2,000,370	07/14/2021	07/14/2051	Interest Rate Swap			50188Q-AL-5	LCM XVIII LP-LCM 19A BR	1	2,000,000	2,000,370
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,000,000	2,000,136	07/14/2021	07/14/2051	Interest Rate Swap			74979V-AE-3	RR Ltd-RRAM 2018-5A A2	1	2,000,000	2,000,136
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,900,000	1,900,228	07/14/2021	07/14/2051	Interest Rate Swap			04623T-AA-3	ASSURANT CLO I LTD-ASRNT 2018-1A A	1	1,900,000	1,900,228
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,900,000	1,900,293	07/14/2021	07/14/2051	Interest Rate Swap			26251L-AC-8	DRYDEN 64 CLO LTD-DRSLF 2018-64A A	1	1,900,000	1,900,293
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,900,000	1,900,006	07/14/2021	07/14/2051	Interest Rate Swap			542798-AC-7	Long Point Park CLO Ltd-LNGPT 2017-1A A1B	1	1,900,000	1,900,006
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,897,000	1,890,582	07/14/2021	07/14/2051	Interest Rate Swap			24824T-AQ-3	Denali Capital Clo XII L-DEN12 2016-1A A1R	1	1,897,000	1,890,582
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,800,000	1,800,131	07/14/2021	07/14/2051	Interest Rate Swap			67592B-AE-8	Octagon Investment Partn-OCT40 2019-1A B	1	1,800,000	1,800,131
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,800,000	1,800,122	07/14/2021	07/14/2051	Interest Rate Swap			14316B-AE-5	Carlyle Global Market St-SERIES 19-1A CLASS A2	1	1,800,000	1,800,122
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,800,000	1,800,268	07/14/2021	07/14/2051	Interest Rate Swap			06759M-AE-1	Babson CLO Ltd 2016-1-BABSN 2016-1A A2R	1	1,800,000	1,800,268
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,700,000	1,700,177	07/14/2021	07/14/2051	Interest Rate Swap			83012Q-AA-2	Sixth Street CLO-SIXST 2021-20A A1	1	1,700,000	1,700,177
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,700,000	1,702,584	07/14/2021	07/14/2051	Interest Rate Swap			29002G-AC-5	Elmwood CLO IV Ltd-ELM14 2020-1A B	1	1,700,000	1,702,584
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,701,025	1,701,025	07/14/2021	07/14/2051	Interest Rate Swap			05684D-AG-8	Bain Capital Credit CLO-BCC 2020-1A B FLOATING	1	1,701,025	1,701,025
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,607,862	1,700,104	07/14/2021	07/14/2051	Interest Rate Swap			48253W-AA-0	KKR CLO 28 LTD-KKR 28A A	1	1,607,862	1,700,104

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STATEMENT AS OF SEPTEMBER 30, 2021 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 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,637,375	1,700,182	07/14/2021	07/14/2051	Interest Rate Swap				124166-AA-7	Buttermilk Park CLO Ltd-BMILK 2018-1A A1	1	1,637,375	1,700,182
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,391,625	1,673,465	07/14/2021	07/14/2051	Interest Rate Swap				06760N-AE-6	Barings Middle Market CL-BMM 2017-1A B	1	1,391,625	1,673,465
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,600,000	1,600,269	07/14/2021	07/14/2051	Interest Rate Swap				77342K-AC-4	Rockford Tower CLO 2018-2 Ltd	1	1,600,000	1,600,269
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,600,000	1,595,200	07/14/2021	07/14/2051	Interest Rate Swap				15033E-AC-2	Cedar Funding IX CLO Ltd-SERIES 18-9A CLASS A2	1	1,600,000	1,595,200
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,600,000	1,591,246	07/14/2021	07/14/2051	Interest Rate Swap				08179L-AC-5	Benefit Street Partners -SERIES 18-14A CLASS A2	1	1,600,000	1,591,246
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,600,000	1,600,021	07/14/2021	07/14/2051	Interest Rate Swap				48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2	1	1,600,000	1,600,021
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,600,000	1,600,306	07/14/2021	07/14/2051	Interest Rate Swap				64130H-AQ-4	Neuberger Berman Loan Ad-SERIES 2017-24A CLASS CR	1	1,600,000	1,600,306
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,441,892	1,500,041	07/14/2021	07/14/2051	Interest Rate Swap				375415-AA-4	GILBERT PARK CLO LTD-SERIES 17-1A CLASS A	1	1,441,892	1,500,041
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,500,000	1,492,217	07/14/2021	07/14/2051	Interest Rate Swap				50188G-AX-1	LXM XVIII LP-LCM 18A A2R	1	1,500,000	1,492,217
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,402,186	1,500,414	07/14/2021	07/14/2051	Interest Rate Swap				87250C-AA-5	TICP CLO Ltd	1	1,402,186	1,500,414
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,500,000	1,500,050	07/14/2021	07/14/2051	Interest Rate Swap				21623P-AC-1	COOK PARK CLO LTD-COOK 2018-1A A2	1	1,500,000	1,500,050
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,430,000	1,430,031	07/14/2021	07/14/2051	Interest Rate Swap				48249V-AQ-4	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A2R	1	1,430,000	1,430,031
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,400,000	1,400,043	07/14/2021	07/14/2051	Interest Rate Swap				50184N-AP-7	LXM LTD PARTNERSHIP-SERIES 15A CLASS CR	1	1,400,000	1,400,043
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,400,000	1,391,557	07/14/2021	07/14/2051	Interest Rate Swap				06760G-AB-7	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A2	1	1,400,000	1,391,557
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,400,000	1,399,566	07/14/2021	07/14/2051	Interest Rate Swap				06760G-AA-9	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A1	1	1,400,000	1,399,566
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,400,000	1,398,789	07/14/2021	07/14/2051	Interest Rate Swap				92915P-AK-1	Yoya CLO 2014-1 Ltd-INGIM 2014-1A ABR2	1	1,400,000	1,398,789
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,340,000	1,340,578	07/14/2021	07/14/2051	Interest Rate Swap				05363U-AW-3	AVERY POINT IV CLO LTD-SERIES 14-1A CLASS CR	1	1,340,000	1,340,578
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,300,000	1,298,352	07/14/2021	07/14/2051	Interest Rate Swap				06760J-AE-5	Barings CLO Ltd 2018-II-SERIES 18-2018-2A CLAS A1B	1	1,300,000	1,298,352
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,243,816	1,301,011	07/14/2021	07/14/2051	Interest Rate Swap				77342J-AA-1	Rockford Tower CLO 2018-SERIES 18-1A CLASS A	1	1,243,816	1,301,011
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,300,000	1,300,155	07/14/2021	07/14/2051	Interest Rate Swap				62849F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	1,300,000	1,300,155
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,300,000	1,300,000	07/14/2021	07/14/2051	Interest Rate Swap				55821L-AC-8	Madison Park Funding XXX-MDPK 2021-39A B	1	1,300,000	1,300,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,300,000	1,300,137	07/14/2021	07/14/2051	Interest Rate Swap				29002H-AN-9	Elmwood CLO III Ltd-ELMW3 2019-3A BR	1	1,300,000	1,300,137
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,300,000	1,300,064	07/14/2021	07/14/2051	Interest Rate Swap				70470M-AE-5	Peace Park CLO Ltd-PCEPK 2021-1A B1	1	1,300,000	1,300,064
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,300,000	1,300,051	07/14/2021	07/14/2051	Interest Rate Swap				16409T-AC-3	CHENANGO PARK CLO LTD-SERIES 18-1A CLASS A1B	1	1,300,000	1,300,051
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,300,000	1,300,680	07/14/2021	07/14/2051	Interest Rate Swap				97316D-AC-0	Wind River CLO Ltd-WINDR 2021-3A B1	1	1,300,000	1,300,680
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,300,000	1,296,672	07/14/2021	07/14/2051	Interest Rate Swap				12481Q-AE-5	Obam 2018-5 Ltd-SERIES 18-5A CLASS B1	1	1,300,000	1,296,672
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,300,000	1,300,001	07/14/2021	07/14/2051	Interest Rate Swap				87168B-AE-0	SYMP-SYMP 2021-28A B	1	1,300,000	1,300,001
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,244,496	1,302,031	07/14/2021	07/14/2051	Interest Rate Swap				87250R-AA-2	TICP CLO XV Ltd-TICP 2020-15A A	1	1,244,496	1,302,031
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,300,000	1,300,000	07/14/2021	07/14/2051	Interest Rate Swap				05682L-AL-1	Bain Capital Credit CLO -BCC 2019-2A BR	1	1,300,000	1,300,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,300,000	1,300,064	07/14/2021	07/14/2051	Interest Rate Swap				55822A-AN-7	Madison Park Funding XLV-MDPK 2020-46A B1R	1	1,300,000	1,300,064
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,300,000	1,300,000	07/14/2021	07/14/2051	Interest Rate Swap				48255A-AC-2	KKR CLO 36 Ltd-KKR 36A B	1	1,300,000	1,300,000

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STATEMENT AS OF SEPTEMBER 30, 2021 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	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,300,000	1,300,022	07/14/2021	07/14/2051	Interest Rate Swap			06760B-AC-6	BABSON CLO LTD-SERIES 17-1A CLASS A2	1	1,300,000	1,300,022
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,200,000	1,193,600	07/14/2021	07/14/2051	Interest Rate Swap			69703P-AC-3	Palmer Square CLO 2018-1-PLMRS 2018-1A A2	1	1,200,000	1,193,600
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,200,000	1,200,380	07/14/2021	07/14/2051	Interest Rate Swap			03766G-AQ-5	Apidos CLO XXVI-APID 2017-26A A2R Dryden 64 CLO Ltd-DRSLF 2018-64A B	1	1,200,000	1,200,380
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,100,000	1,100,008	07/14/2021	07/14/2051	Interest Rate Swap			26251L-AE-4	Ares XXVII CLO Ltd-ARES 2013-2A BR2	1	1,100,000	1,100,008
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,100,000	1,100,000	07/14/2021	07/14/2051	Interest Rate Swap			00190Y-BF-1	ARES L CLO Ltd-SERIES 19-53A CLASS B	1	1,100,000	1,100,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,100,000	1,100,308	07/14/2021	07/14/2051	Interest Rate Swap			04009G-AE-7	HIGHBRIDGE LOAN MANAGEM- SERIES 2014 CLASS BR	1	1,100,000	1,100,308
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,100,000	1,095,027	07/14/2021	07/14/2051	Interest Rate Swap			40436X-AG-2	Regatta XIV Funding Ltd-SERIES 18-3A CLASS B	1	1,100,000	1,095,027
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,100,000	1,100,171	07/14/2021	07/14/2051	Interest Rate Swap			75888M-AG-5	Goldentree Loan Managem-GLM 2019-5A CR	1	1,100,000	1,100,171
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,100,000	1,100,000	07/14/2021	07/14/2051	Interest Rate Swap			38138D-AS-5	5A CR	1	1,100,000	1,100,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,100,000	1,102,356	07/14/2021	07/14/2051	Interest Rate Swap			48252U-AJ-6	KKR Clo 25 Ltd-SERIES 25 CLASS BR Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,102,356
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,100,000	1,100,067	07/14/2021	07/14/2051	Interest Rate Swap			08179M-AC-3	Gulf Stream Meridian-GSM 2021-6A A2	1	1,100,000	1,100,067
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,100,000	1,100,000	07/14/2021	07/14/2051	Interest Rate Swap			40256G-AC-5	BlueMountain CLO 2015-3 -BLUEM 2015-3A A2R	1	1,100,000	1,100,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,100,000	1,095,654	07/14/2021	07/14/2051	Interest Rate Swap			09628J-AN-1	Neuberger Berman CLO Ltd-NEUB 2021-44A B	1	1,100,000	1,095,654
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,100,000	1,099,999	07/14/2021	07/14/2051	Interest Rate Swap			64133V-AC-1	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A CLASS A2	1	1,100,000	1,099,999
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,100,000	1,100,002	07/14/2021	07/14/2051	Interest Rate Swap			05875H-AC-7	ARES XXXI IR CLO LTD-SERIES 14-32RA CLASS A1B	1	1,100,000	1,100,002
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,100,000	1,094,754	07/14/2021	07/14/2051	Interest Rate Swap			04017E-AE-2	Bain Capital Credit CLO -BCC 2018-1A A2	1	1,100,000	1,094,754
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,100,000	1,095,610	07/14/2021	07/14/2051	Interest Rate Swap			05683L-AC-0	Oak Hill Credit Partners-OAKC 2021-16A B	1	1,100,000	1,095,610
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,100,000	1,099,999	07/14/2021	07/14/2051	Interest Rate Swap			67115L-AC-8	Tryon Park CLO Ltd-TPOLO 2013-1A A1R	1	1,100,000	1,099,999
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,100,000	1,100,021	07/14/2021	07/14/2051	Interest Rate Swap			89852T-AN-8	Anchorage Capital CLO Lt-ANCHC 2018-1RA B	1	1,100,000	1,100,021
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,100,000	1,086,644	07/14/2021	07/14/2051	Interest Rate Swap			03328Y-AE-4	Babson CLO Ltd/Cayman Is-BABSN 2021-2A B	1	1,100,000	1,086,644
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,100,000	1,100,576	07/14/2021	07/14/2051	Interest Rate Swap			06762J-AC-7	RR 19 Ltd-RRAM 2021-19A A2	1	1,100,000	1,100,576
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,000,000	1,000,000	07/14/2021	07/14/2051	Interest Rate Swap			74983A-AC-7	Goldentree Loan Managem-GLM 2019-5A BR	1	1,000,000	1,000,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,000,000	1,000,000	07/14/2021	07/14/2051	Interest Rate Swap			38138D-AQ-9	HPS LOAN MANAGEMENT 13-2-HLM 13A-18 A2	1	1,000,000	1,000,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,000,000	1,000,123	07/14/2021	07/14/2051	Interest Rate Swap			40437L-AE-2	Strata CLO II Ltd-STRTA 2021-1A B Canyon CLO 2021-3 Ltd-CANYC 2021-3A B	1	1,000,000	1,000,123
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,000,000	1,000,000	07/14/2021	07/14/2051	Interest Rate Swap			86271P-AE-5	CIFC FUNDING LTD-SERIES 17-3A CLASS A2	1	1,000,000	1,000,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,000,000	1,000,866	07/14/2021	07/14/2051	Interest Rate Swap			13875M-AC-0	LMI LTD PARTNERSHIP-SERIES 15A CLASS BR	1	1,000,000	1,000,866
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,000,000	1,000,163	07/14/2021	07/14/2051	Interest Rate Swap			12548J-AE-2	Sound Point Clo XXXI Ltd-SNDPT 2021-3A B	1	1,000,000	1,000,163
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		950,000	950,028	07/14/2021	07/14/2051	Interest Rate Swap			50184N-AN-2	CIFC Funding 2017-IV Ltd-CIFC 2017-4A BR	1	950,000	950,028
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		900,000	900,025	07/14/2021	07/14/2051	Interest Rate Swap			83615P-AC-1	Voya CLO Ltd-VOYA 2021-1A B	1	900,000	900,025
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		900,000	900,312	07/14/2021	07/14/2051	Interest Rate Swap			12551J-AQ-9		1	900,000	900,312
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		900,000	900,689	07/14/2021	07/14/2051	Interest Rate Swap			92918Q-AE-0		1	900,000	900,689

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STATEMENT AS OF SEPTEMBER 30, 2021 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 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		834,406	900,013	07/14/2021	07/14/2051	Interest Rate Swap				77341D-AA-5	Rockford Tower CLO 2017--ROCKT 2017-3A A	1	834,406	900,013
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		900,000	904,766	07/14/2021	07/14/2051	Interest Rate Swap				48661Y-AA-2	Kayne CLO 4 Ltd-SERIES 19-4A CLASS B1	1	900,000	904,766
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		900,000	900,000	07/14/2021	07/14/2051	Interest Rate Swap				86271P-AG-0	Strata CLO II Ltd-STRTA 2021-1A C	1	900,000	900,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		856,632	900,518	07/14/2021	07/14/2051	Interest Rate Swap				55819P-AA-7	Madison Park Funding XXX-MDPK 2019-36A A	1	856,632	900,518
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		900,000	900,009	07/14/2021	07/14/2051	Interest Rate Swap				55821T-AC-1	Madison Park Funding Ltd-SERIES 18-30A CLASS B	1	900,000	900,009
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		900,000	899,993	07/14/2021	07/14/2051	Interest Rate Swap				00889B-AB-7	Aimco CDO-AIMCO 2021-15A B	1	900,000	899,993
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		900,000	900,354	07/14/2021	07/14/2051	Interest Rate Swap				87166R-DG-9	SYMP 2019-21A BR	1	900,000	900,354
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		900,000	900,251	07/14/2021	07/14/2051	Interest Rate Swap				06760B-AJ-1	BABSON CLO LTD-SERIES 17-1A CLASS C	1	900,000	900,251
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		796,769	803,788	07/14/2021	07/14/2051	Interest Rate Swap				40638T-AE-2	Halsey Point CLO Ltd-SERIES 20-2A CLASS B	1	796,769	803,788
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		800,000	800,121	07/14/2021	07/14/2051	Interest Rate Swap				14316W-AC-3	Carlyle Global Market St-CGMS 2021-7A A2	1	800,000	800,121
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		800,000	800,426	07/14/2021	07/14/2051	Interest Rate Swap				12555Q-AS-5	CIFC Funding 2020-I Ltd-CIFC 2020-1A BR	1	800,000	800,426
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		800,000	800,081	07/14/2021	07/14/2051	Interest Rate Swap				12547L-AQ-1	CIFC Funding 2020-II Ltd-CIFC 2020-2A BR	1	800,000	800,081
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		800,000	800,040	07/14/2021	07/14/2051	Interest Rate Swap				64129J-BG-4	Neuberger Berman CLO XIV-NEUB 2013-14A BR2	1	800,000	800,040
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		722,348	800,002	07/14/2021	07/14/2051	Interest Rate Swap				05875H-AC-7	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A CLASS A2	1	722,348	800,002
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		800,000	800,026	07/14/2021	07/14/2051	Interest Rate Swap				39809G-AC-9	GREYWOLF CLO VI Ltd-GWOLF 2018-1A A2	1	800,000	800,026
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		800,000	800,148	07/14/2021	07/14/2051	Interest Rate Swap				38136N-AS-5	Goldentree Loan Managemen-GLM 2020-8A BR	1	800,000	800,148
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		800,000	800,006	07/14/2021	07/14/2051	Interest Rate Swap				87249C-AC-5	TICOP CLO X LTD-SERIES 18-10A CLASS B	1	800,000	800,006
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		800,000	800,000	07/14/2021	07/14/2051	Interest Rate Swap				13876N-AN-3	Canyon CLO 2020-2 Ltd-CANYC 2020-2A BR	1	800,000	800,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		730,728	800,000	07/14/2021	07/14/2051	Interest Rate Swap				48251B-AN-0	KKR CLO 16 Ltd-KKR 16 A2R	1	730,728	800,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		800,000	800,158	07/14/2021	07/14/2051	Interest Rate Swap				04018X-AE-9	ARES CLO-ARES 2021-ALFA B	1	800,000	800,158
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		800,000	792,986	07/14/2021	07/14/2051	Interest Rate Swap				04015U-AJ-7	Ares XXXVIII CLO Ltd-SERIES 15-38A CLASS BR	1	800,000	792,986
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		800,000	800,318	07/14/2021	07/14/2051	Interest Rate Swap				65357L-AL-9	Niagara Park CLO Ltd-NIAPK 2019-1A BR	1	800,000	800,318
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		800,000	800,085	07/14/2021	07/14/2051	Interest Rate Swap				25255L-AC-6	Diameter Capital Clo 2 L-DOLO 2021-2A A2	1	800,000	800,085
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		800,000	800,011	07/14/2021	07/14/2051	Interest Rate Swap				13876G-AL-2	Canyon Capital CLO 2017--CANVC 2017-1A BR	1	800,000	800,011
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		800,000	800,191	07/14/2021	07/14/2051	Interest Rate Swap				03330N-AK-0	Anchorage Capital Clo 11-ANCHC 2019-11A BR	1	800,000	800,191
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		800,000	800,052	07/14/2021	07/14/2051	Interest Rate Swap				03328W-AU-2	Anchorage Capital CLO 9 --ANCHC 2016-9A BR2	1	800,000	800,052
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		800,000	800,322	07/14/2021	07/14/2051	Interest Rate Swap				48253H-AQ-8	KKR CLO 26 Ltd-KKR 26 BR	1	800,000	800,322
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		700,000	700,742	07/14/2021	07/14/2051	Interest Rate Swap				04016P-AN-8	Ares XLIII CLO Ltd-SERIES 2017-43A CLASS CR	1	700,000	700,742
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		700,000	700,222	07/14/2021	07/14/2051	Interest Rate Swap				12551J-AN-6	CIFC Funding 2017-IV Ltd-CIFC 2017-4A A2R	1	700,000	700,222
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		622,482	700,158	07/14/2021	07/14/2051	Interest Rate Swap				12481X-AS-9	CBAM 2018-6 Ltd-CBAM 2018-6A B1R	1	622,482	700,158
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		700,000	699,990	07/14/2021	07/14/2051	Interest Rate Swap				03328W-AW-8	Anchorage Capital CLO 9 --ANCHC 2016-9A CR2	1	700,000	699,990

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STATEMENT AS OF SEPTEMBER 30, 2021 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	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		700,000	700,167	07/14/2021	07/14/2051	Interest Rate Swap			48252R-AQ-7	KKR Clo 24 Ltd-KKR 24 BR	1	700,000	700,167
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		700,000	700,070	07/14/2021	07/14/2051	Interest Rate Swap			13877P-AC-1	CANYC-2021-4A B Ares XXVII CLO Ltd-ARES 2013-2A CR2	1	700,000	700,070
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		700,000	700,000	07/14/2021	07/14/2051	Interest Rate Swap			00190Y-BH-7		1	700,000	700,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		700,000	700,372	07/14/2021	07/14/2051	Interest Rate Swap			04019L-AN-4	ARES LI CLO Ltd-ARES 2019-51A BR Canyon CLO 2021-3 Ltd-CANYC 2021-3A	1	700,000	700,372
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		700,000	700,721	07/14/2021	07/14/2051	Interest Rate Swap			13875M-AE-6		1	700,000	700,721
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		700,000	700,460	07/14/2021	07/14/2051	Interest Rate Swap			143133-AE-6	CGMS 2021-6A B-CGMS 2021-6A B Diameter Capital CLO 1 L-DCLO 2021-1A A2	1	700,000	700,460
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	600,503	07/14/2021	07/14/2051	Interest Rate Swap			25255D-AE-0		1	600,000	600,503
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	596,663	07/14/2021	07/14/2051	Interest Rate Swap			92917A-AE-6	Voya CLO Ltd-SERIES 18-1A CLASS B Magnetite XXVI Ltd-MAGNE 2020-26A	1	600,000	596,663
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	599,997	07/14/2021	07/14/2051	Interest Rate Swap			55954Y-AL-9	BR Wind River CLO Ltd-WINDR 2021-2A B	1	600,000	599,997
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	600,535	07/14/2021	07/14/2051	Interest Rate Swap			97315V-AE-7		1	600,000	600,535
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	599,991	07/14/2021	07/14/2051	Interest Rate Swap			278300-AN-8	Eaton Vance CLO 2020-1 L-EATON 2020-1A CR	1	600,000	599,991
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	600,000	07/14/2021	07/14/2051	Interest Rate Swap			00900L-AS-3	AIMCO CLO Series 2015-A-AIMCO 2015-AA CR2	1	600,000	600,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	600,061	07/14/2021	07/14/2051	Interest Rate Swap			65023T-AK-8	Newark BSL CLO 1 Ltd-NBCLC 2016-1A A2R	1	600,000	600,061
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	600,010	07/14/2021	07/14/2051	Interest Rate Swap			05685A-AG-3	Bain Capital Credit CLO-BCC 2021-4A B	1	600,000	600,010
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	600,000	07/14/2021	07/14/2051	Interest Rate Swap			97314D-AE-8	KVK CLO 2016-1 Ltd-KVK 2016-1A BR2	1	600,000	600,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	600,864	07/14/2021	07/14/2051	Interest Rate Swap			12565E-AE-1	CIFC Funding Ltd-CIFC 2021-5A C	1	600,000	600,864
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	600,510	07/14/2021	07/14/2051	Interest Rate Swap			143133-AG-1	CGMS 2021-6A C	1	600,000	600,510
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	600,751	07/14/2021	07/14/2051	Interest Rate Swap			00119V-AQ-2	AGL CLO 6 LTD-AGL 2020-6A BR Bain Capital Credit CLO-BCC 2021-4A C	1	600,000	600,751
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	600,008	07/14/2021	07/14/2051	Interest Rate Swap			05685A-AJ-7		1	600,000	600,008
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	600,062	07/14/2021	07/14/2051	Interest Rate Swap			05682E-AE-3	Bain Capital Credit CLO-BCC 2021-5A B	1	600,000	600,062
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	600,028	07/14/2021	07/14/2051	Interest Rate Swap			06760G-AC-5	Barings CLO Ltd 2018-1-SERIES 18-1A CLASS B	1	600,000	600,028
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	600,000	07/14/2021	07/14/2051	Interest Rate Swap			087598-AC-2	BETHPAGE PARK CLO LTD-BETHP 2021-1A B	1	600,000	600,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	600,000	07/14/2021	07/14/2051	Interest Rate Swap			61773K-AC-6	Morgan Stanley Eaton Van-MSEV 2021-1A B	1	600,000	600,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	600,425	07/14/2021	07/14/2051	Interest Rate Swap			67110U-AN-9	QHA Loan Funding 2016-1 -OHALF 2016-1A B1R	1	600,000	600,425
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	600,111	07/14/2021	07/14/2051	Interest Rate Swap			38136N-AU-0	Goldentree Loan Managem-GLM 2020-8A CR	1	600,000	600,111
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	599,998	07/14/2021	07/14/2051	Interest Rate Swap			87168B-AG-5	SYMP 2021-28A C-SYMP 2021-28A C AIMCO CLO 10 Ltd-AIMCO 2019-10A BR	1	600,000	599,998
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	600,096	07/14/2021	07/14/2051	Interest Rate Swap			00901A-AL-1		1	600,000	600,096
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	600,637	07/14/2021	07/14/2051	Interest Rate Swap			97316J-AG-8	THL Credit Wind River 20-WINDR 2019-1A CR	1	600,000	600,637
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	500,053	07/14/2021	07/14/2051	Interest Rate Swap			29002H-AQ-2	Elmwood CLO III Ltd-ELMW3 2019-3A CR	1	500,000	500,053
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	500,877	07/14/2021	07/14/2051	Interest Rate Swap			48253U-AC-0	KKR-SERIES 34A CLASS B	1	500,000	500,877
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	500,893	07/14/2021	07/14/2051	Interest Rate Swap			78108Y-AQ-5	RR 1 LLC-RRAM 2017-1A A2B	1	500,000	500,893

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STATEMENT AS OF SEPTEMBER 30, 2021 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	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	500,199	07/14/2021	07/14/2051	Interest Rate Swap			33835N-AE-1	ASSURANT CLO LTD-MORGN 2018-3A CR	1	500,000	500,199
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	500,266	07/14/2021	07/14/2051	Interest Rate Swap			949723-AC-4	Wellman Park CLO Ltd-SERIES 21-1A CLASS B	1	500,000	500,266
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	500,039	07/14/2021	07/14/2051	Interest Rate Swap			77340G-AL-5	Rockford Tower CLO 2017-2 Ltd	1	500,000	500,039
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	500,206	07/14/2021	07/14/2051	Interest Rate Swap			08182B-AN-8	Benefit Street Partners -BSP 2019-17A BR	1	500,000	500,206
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	500,472	07/14/2021	07/14/2051	Interest Rate Swap			73052V-AG-0	Point Au Roche Park CLO -PARPK 2021-1A C	1	500,000	500,472
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	500,012	07/14/2021	07/14/2051	Interest Rate Swap			83615P-AE-7	Sound Point Clo XXXI Ltd-SNDPT 2021-3A C	1	500,000	500,012
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		495,685	500,075	07/14/2021	07/14/2051	Interest Rate Swap			03328T-BC-8	Anchorage Capital CLO 7 -ANCHC 2015-7A BR2 FLOATING	1	495,685	500,075
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	500,795	07/14/2021	07/14/2051	Interest Rate Swap			95023A-AC-4	Wellfleet CLO Ltd-WELF 2021-2A B	1	500,000	500,795
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	496,195	07/14/2021	07/14/2051	Interest Rate Swap			04943A-AG-4	ATLAS SENIOR LOAN FUND L-SERIES 17-8A CLASS C	1	500,000	496,195
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	500,197	07/14/2021	07/14/2051	Interest Rate Swap			13887T-AN-7	Canyon Capital CLO 2019-CANVC 2019-1A BR	1	500,000	500,197
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	500,355	07/14/2021	07/14/2051	Interest Rate Swap			55820B-AL-1	Madison Park Funding XLV-MIDPK 2020-45A BR	1	500,000	500,355
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	500,238	07/14/2021	07/14/2051	Interest Rate Swap			03766G-AS-1	Apidos CLO XXVI-APID 2017-26A BR	1	500,000	500,238
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	500,048	07/14/2021	07/14/2051	Interest Rate Swap			670881-AP-6	OCF CLO 2020-19 Ltd-OCF 2020-19A BR	1	500,000	500,048
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	500,355	07/14/2021	07/14/2051	Interest Rate Swap			14317Y-AG-9	Carlyle Global Market St-SERIES 21-5A CLASS C	1	500,000	500,355
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	500,079	07/14/2021	07/14/2051	Interest Rate Swap			05683H-AS-4	Bain Capital Credit CLO -BCC 2017-2A CR2	1	500,000	500,079
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	500,000	07/14/2021	07/14/2051	Interest Rate Swap			06762L-AN-8	Barings CLO Ltd 2020-I-BABSN 2020-1A BR	1	500,000	500,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	500,445	07/14/2021	07/14/2051	Interest Rate Swap			09627F-AQ-3	BlueMountain CLO XXV Ltd-BLUEM 2019-25A BR	1	500,000	500,445
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	500,346	07/14/2021	07/14/2051	Interest Rate Swap			97316D-AG-1	Wind River CLO Ltd-WINDR 2021-3A C	1	500,000	500,346
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		480,000	480,067	07/14/2021	07/14/2051	Interest Rate Swap			48249V-AS-0	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS BR	1	480,000	480,067
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	400,283	07/14/2021	07/14/2051	Interest Rate Swap			125550-AU-0	CIFC Funding 2020-I Ltd-CIFC 2020-1A CR	1	400,000	400,283
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	400,074	07/14/2021	07/14/2051	Interest Rate Swap			67110N-AT-2	QHA Credit Partners XIII-OAKC 2016-13A CR	1	400,000	400,074
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	400,000	07/14/2021	07/14/2051	Interest Rate Swap			48255A-AE-8	KKR CLO 36 Ltd-KKR 36A C	1	400,000	400,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	400,042	07/14/2021	07/14/2051	Interest Rate Swap			05682E-AG-8	Bain Capital Credit CLO -BCC 2021-5A C	1	400,000	400,042
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	400,020	07/14/2021	07/14/2051	Interest Rate Swap			87249C-AE-1	TICP CLO X LTD-SERIES 18-10A CLASS C	1	400,000	400,020
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	400,364	07/14/2021	07/14/2051	Interest Rate Swap			40637L-AC-4	Halsey Point CLO Ltd-SERIES 2021-4A CLASS B	1	400,000	400,364
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	395,215	07/14/2021	07/14/2051	Interest Rate Swap			05683L-AG-1	Bain Capital Credit CLO -SERIES 1A CLASS C	1	400,000	395,215
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	400,219	07/14/2021	07/14/2051	Interest Rate Swap			83012K-AE-7	SIXST-SERIES 2021-19A CLASS C	1	400,000	400,219
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	400,587	07/14/2021	07/14/2051	Interest Rate Swap			92918Q-AG-5	Voya CLO Ltd-VOYA 2021-1A C	1	400,000	400,587
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	395,565	07/14/2021	07/14/2051	Interest Rate Swap			03328Y-AG-9	Anchorage Capital CLO Lt-ANCHC 2018-1RA C	1	400,000	395,565
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	400,000	07/14/2021	07/14/2051	Interest Rate Swap			61773K-AE-2	Morgan Stanley Eaton Van-MSEV 2021-1A C	1	400,000	400,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	400,284	07/14/2021	07/14/2051	Interest Rate Swap			38138T-AG-6	Goldentree Loan Managem-GLM 2021-10A C	1	400,000	400,284

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STATEMENT AS OF SEPTEMBER 30, 2021 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	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	400,020	07/14/2021	07/14/2051	Interest Rate Swap			55822A-AQ-0	Madison Park Funding XLV-MDPK 2020-46A CR	1	400,000	400,020
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	400,075	07/14/2021	07/14/2051	Interest Rate Swap			50189P-AN-2	LCM LTD PARTNERSHIP-SERIES 25A CLASS C2	1	400,000	400,075
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	400,000	07/14/2021	07/14/2051	Interest Rate Swap			97314D-AG-3	KVK QLO 2016-1 Ltd-KVK 2016-1A CR2	1	400,000	400,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	398,871	07/14/2021	07/14/2051	Interest Rate Swap			69703P-AE-9	Palmer Square QLO 2018-1-PLMRS 2018-1A B	1	400,000	398,871
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	400,020	07/14/2021	07/14/2051	Interest Rate Swap			05875H-AE-3	Ballyrock QLO 2018-1 Ltd-SERIES 2018-1A CLASS B	1	400,000	400,020
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	400,000	07/14/2021	07/14/2051	Interest Rate Swap			13876N-AS-2	Canyon QLO 2020-2 Ltd-CANYC 2020-2A CR	1	400,000	400,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	400,020	07/14/2021	07/14/2051	Interest Rate Swap			70470M-AJ-4	Peace Park QLO Ltd-PCEPK 2021-1A C	1	400,000	400,020
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	400,404	07/14/2021	07/14/2051	Interest Rate Swap			67110N-AP-0	QHA Credit Partners XIII-OAKC 2016-13A BR	1	400,000	400,404
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	400,346	07/14/2021	07/14/2051	Interest Rate Swap			74980Q-AE-1	ALM Ltd/KY-RRAM 2021-17A A2	1	400,000	400,346
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	400,038	07/14/2021	07/14/2051	Interest Rate Swap			29002V-AE-8	ELM10 2021-3A C-ELM10 2021-3A C Prime Property Fund LLC Senior Note Series V	1	400,000	400,038
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	300,000,000	3,000,000	(4,012,440)	07/14/2021	07/14/2051	Interest Rate Swap		(7,319,793)	74170*-AX-7		1	3,000,000	3,307,353
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		298,885	305,385	07/14/2021	07/14/2051	Interest Rate Swap			29157T-AD-8	Emory University-UNSECURED	1	298,885	305,385
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	393,016	07/14/2021	07/14/2051	Interest Rate Swap			023586-C*-9	AMERCO Senior Note Series A	1	400,000	393,016
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,175,000	3,321,625	07/14/2021	07/14/2051	Interest Rate Swap			267468-AA-0	Dyal Cap Partners III Is Senior Secured Notes	1	3,175,000	3,321,625
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,000,000	3,027,374	07/14/2021	07/14/2051	Interest Rate Swap			007589-AD-6	Advocate Health & Hospit-UNSECURED	1	3,000,000	3,027,374
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		216,535	228,195	07/14/2021	07/14/2051	Interest Rate Swap			07384Y-CD-6	BEAR STEARNS ASSET BACKE-SERIES 2002-AC1 CLASS B1	1	216,535	228,195
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		399,799	527,830	07/14/2021	07/14/2051	Interest Rate Swap			195869-AJ-1	COLONIAL PIPELINE CO-NOTE	1	399,799	527,830
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,800,000	3,001,902	07/14/2021	07/14/2051	Interest Rate Swap			56081#-BZ-2	Major League Baseball Tr Term Note Series 43	1	2,800,000	3,001,902
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,000,000	5,280,205	07/14/2021	07/14/2051	Interest Rate Swap			450319-C#-3	ITC Midwest LLC First Mortgage Bond Series J	1	5,000,000	5,280,205
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,400,000	3,858,109	07/14/2021	07/14/2051	Interest Rate Swap			05707#-AA-9	Baird Financial Corporat Senior Secured Notes	1	3,400,000	3,858,109
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		219,147	258,968	07/14/2021	07/14/2051	Interest Rate Swap			796050-AE-2	Samsung Electronics Co L-DEBENTURE	1	219,147	258,968
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,538,631	2,834,260	07/14/2021	07/14/2051	Interest Rate Swap			64966M-YS-2	City of New York NY-GENERAL OBLIGATION UNLTD	1	2,538,631	2,834,260
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		800,000	890,663	07/14/2021	07/14/2051	Interest Rate Swap			07795#-AB-8	QIC Finance (Shopping Ce Gtd Senior Note	1	800,000	890,663
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		973,000	1,140,778	07/14/2021	07/14/2051	Interest Rate Swap			25654#-AA-0	Dodger Tickets LLC Senior Secured MFT Trust 2020-ABC-SERIES 2020-ABC CLASS A	1	973,000	1,140,778
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,333,461	1,357,817	07/14/2021	07/14/2051	Interest Rate Swap			55317B-AA-5	Wells Fargo Bank Northwe Senior Secured Note Tr B 2007 -1B	1	1,333,461	1,357,817
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		311,000	352,201	07/14/2021	07/14/2051	Interest Rate Swap			94978#-GP-6		1	311,000	352,201
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,000,000	5,491,182	07/14/2021	07/14/2051	Interest Rate Swap			09778P-AA-3	Bon Secours Mercy Health-SECURED	1	5,000,000	5,491,182
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,204,970	1,239,890	07/14/2021	07/14/2051	Interest Rate Swap			09247X-AQ-4	BlackRock Inc-SENIOR UNSECURED	1	1,204,970	1,239,890
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		506,000	546,738	07/14/2021	07/14/2051	Interest Rate Swap			05400F-AG-6	Avolon Aerospace Funding Senior Secured	1	506,000	546,738
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		306,810	327,691	07/14/2021	07/14/2051	Interest Rate Swap			22822R-BH-2	Crown Castle Towers LLC-SECURED	1	306,810	327,691
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		350,000	448,804	07/14/2021	07/14/2051	Interest Rate Swap			383154-L#-6	Green Mountain Power Cor First Mtg Bond	1	350,000	448,804

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STATEMENT AS OF SEPTEMBER 30, 2021 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	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		254,447	319,136	07/14/2021	07/14/2051	Interest Rate Swap			779903-AB-5	Rockwell Automation Inc-NOTE	1	254,447	319,136
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		253,045	338,071	07/14/2021	07/14/2051	Interest Rate Swap			291011-AQ-7	Emerson Electric Co-SENIOR UNSECURED NOTE	1	253,045	338,071
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		406,933	540,914	07/14/2021	07/14/2051	Interest Rate Swap			291011-AQ-7	Emerson Electric Co-SENIOR UNSECURED NOTE	1	406,933	540,914
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		317,023	329,471	07/14/2021	07/14/2051	Interest Rate Swap			09778P-AA-3	Bon Secours Mercy Health-SECURED	1	317,023	329,471
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,665,000	1,916,463	07/14/2021	07/14/2051	Interest Rate Swap			37362B-AA-0	Georgia Transmission Cor First Mortgage	1	1,665,000	1,916,463
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		209,898	209,820	07/14/2021	07/14/2051	Interest Rate Swap			91282C-BU-4	United States Treasury N-UNSECURED	1	209,898	209,820
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		554,000	627,564	07/14/2021	07/14/2051	Interest Rate Swap			72349C-AB-8	CROWN CASTLE-SERIES 2009-1QLASS A2	1	554,000	627,564
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	410,303	07/14/2021	07/14/2051	Interest Rate Swap			882884-C8-6	Texas-New Mexico Power C Senior Secured Notes	1	400,000	410,303
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		335,000	362,125	07/14/2021	07/14/2051	Interest Rate Swap			373384-NZ-5	State of Georgia-BUILD AMERICA GEN OBLIG	1	335,000	362,125
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,050,000	1,103,760	07/14/2021	07/14/2051	Interest Rate Swap			442403-FY-2	Houston Independent Scho-BUILD AMERICA GEN OBLIG	1	1,050,000	1,103,760
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	672,789	07/14/2021	07/14/2051	Interest Rate Swap			018522-D8-8	ALLETE Inc. First Mortgage	1	600,000	672,789
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,000,000	1,132,378	07/14/2021	07/14/2051	Interest Rate Swap			92203F-AR-9	Yanguard Group, Inc. Senior Notes Series D	1	1,000,000	1,132,378
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,000,000	3,839,448	07/14/2021	07/14/2051	Interest Rate Swap			92203F-AS-7	Yanguard Group, Inc. Senior Notes Series E	1	3,000,000	3,839,448
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,393,268	1,520,246	07/14/2021	07/14/2051	Interest Rate Swap			70914P-ME-9	PENNSYLVANIA ST-BUILD AMERICA GEN OBLIG	1	1,393,268	1,520,246
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,996,958	3,020,138	07/14/2021	07/14/2051	Interest Rate Swap			141781-BM-5	Cargill Inc-SENIOR UNSECURED	1	2,996,958	3,020,138
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		850,000	906,525	07/14/2021	07/14/2051	Interest Rate Swap			677521-DD-5	STATE OF OHIO-GEN OBLIG UNLTD BUILD AMERICA	1	850,000	906,525
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		550,000	552,365	07/14/2021	07/14/2051	Interest Rate Swap			101565-YR-4	BOULDER LARIMER & WELD C-GENERAL OBLIGATION UNLTD	1	550,000	552,365
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		353,137	427,725	07/14/2021	07/14/2051	Interest Rate Swap			91412N-AF-7	University of Chicago/Th-BOND	1	353,137	427,725
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		349,781	427,725	07/14/2021	07/14/2051	Interest Rate Swap			91412N-AF-7	University of Chicago/Th-BOND	1	349,781	427,725
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		611,671	733,243	07/14/2021	07/14/2051	Interest Rate Swap			91412N-AF-7	University of Chicago/Th-BOND	1	611,671	733,243
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		359,455	427,725	07/14/2021	07/14/2051	Interest Rate Swap			91412N-AF-7	University of Chicago/Th-BOND	1	359,455	427,725
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		877,000	997,003	07/14/2021	07/14/2051	Interest Rate Swap			63080F-AA-5	NARA Caves Lease Trust Lease Backed Ce	1	877,000	997,003
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,004,898	3,794,789	07/14/2021	07/14/2051	Interest Rate Swap			904764-AH-0	UNILEVER CAPITAL CORP-SENIOR NOTE	1	3,004,898	3,794,789
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		535,425	670,666	07/14/2021	07/14/2051	Interest Rate Swap			039483-AT-9	Archer-Daniels-Midland C-NOTE	1	535,425	670,666
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,937,921	2,439,507	07/14/2021	07/14/2051	Interest Rate Swap			904764-AH-0	UNILEVER CAPITAL CORP-SENIOR NOTE	1	1,937,921	2,439,507
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		700,000	839,510	07/14/2021	07/14/2051	Interest Rate Swap			92817S-TZ-1	VIRGINIA ST PUBLIC SCH A-REVENUE BONDS	1	700,000	839,510
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		749,952	814,418	07/14/2021	07/14/2051	Interest Rate Swap			70914P-ME-9	PENNSYLVANIA ST-BUILD AMERICA GEN OBLIG	1	749,952	814,418
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		750,000	822,743	07/14/2021	07/14/2051	Interest Rate Swap			838515-F8-8	South Jersey Gas Co. Medium Term Not	1	750,000	822,743
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,350,000	7,874,197	07/14/2021	07/14/2051	Interest Rate Swap			Q3535F-AD-8	Envestra Victoria Pty Lt Senior Secured	1	6,350,000	7,874,197
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		824,358	1,014,214	07/14/2021	07/14/2051	Interest Rate Swap			291011-AQ-7	Emerson Electric Co-SENIOR UNSECURED NOTE	1	824,358	1,014,214
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		650,000	790,907	07/14/2021	07/14/2051	Interest Rate Swap			88283L-HU-3	TEXAS ST TRANSPRTN COMM-BUILD AMERICA REVENUE	1	650,000	790,907

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STATEMENT AS OF SEPTEMBER 30, 2021 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 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		508,911	560,010	07/14/2021	07/14/2051	Interest Rate Swap				88283L-HT-6	TEXAS ST TRANSPRTN COMM-BUILD AMERICA REVENUE	1	508,911	560,010
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		563,121	669,229	07/14/2021	07/14/2051	Interest Rate Swap				88283L-HU-3	TEXAS ST TRANSPRTN COMM-BUILD AMERICA REVENUE	1	563,121	669,229
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,290,000	4,050,454	07/14/2021	07/14/2051	Interest Rate Swap				60040F-AB-8	Millennium Pipeline Comp Senior Secured	1	3,290,000	4,050,454
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		373,000	433,512	07/14/2021	07/14/2051	Interest Rate Swap				82340*-AB-3	Shepherds Flat Funding T Trust A-1-G Cer	1	373,000	433,512
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		557,000	647,363	07/14/2021	07/14/2051	Interest Rate Swap				82340*-AB-3	Shepherds Flat Funding T Trust A-1-G Cer	1	557,000	647,363
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,349,816	2,413,372	07/14/2021	07/14/2051	Interest Rate Swap				74460D-AD-1	Public Storage-SENIOR UNSECURED	1	2,349,816	2,413,372
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		268,000	311,478	07/14/2021	07/14/2051	Interest Rate Swap				82340*-AB-3	Shepherds Flat Funding T Trust A-1-G Cer	1	268,000	311,478
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		415,550	472,852	07/14/2021	07/14/2051	Interest Rate Swap				373384-PA-8	State of Georgia-BUILD AMERICA GEN OBLIG	1	415,550	472,852
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		587,000	663,123	07/14/2021	07/14/2051	Interest Rate Swap				91848B-AA-1	YA Bangor Lease Finance Lease Backed Ct	1	587,000	663,123
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		399,672	446,640	07/14/2021	07/14/2051	Interest Rate Swap				373384-TP-1	State of Georgia-GENERAL OBLIGATION UNLTD	1	399,672	446,640
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,850,000	2,150,444	07/14/2021	07/14/2051	Interest Rate Swap				90312*-AC-8	UNs Gas, Inc. Gtd Senior Note	1	1,850,000	2,150,444
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		800,000	855,282	07/14/2021	07/14/2051	Interest Rate Swap				G1108F-AF-5	British Land Company PLC Senior Note Ser	1	800,000	855,282
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,200,000	1,375,261	07/14/2021	07/14/2051	Interest Rate Swap				G1108F-AG-3	British Land Company PLC Senior Note Ser	1	1,200,000	1,375,261
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,400,000	2,542,042	07/14/2021	07/14/2051	Interest Rate Swap				G2044B-AY-1	Compass Group PLC Senior Note Ser Lam Research Corp-SENIOR UNSECURED	1	2,400,000	2,542,042
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		998,582	1,145,783	07/14/2021	07/14/2051	Interest Rate Swap				512807-AU-2	MASSACHUSETTS ST SCH BLD-REVENUE BONDS	1	998,582	1,145,783
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,671,344	1,914,832	07/14/2021	07/14/2051	Interest Rate Swap				576000-LA-9	Transpower New Zealand L Senior Note Ser	1	1,671,344	1,914,832
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,500,000	2,743,090	07/14/2021	07/14/2051	Interest Rate Swap				08194B-AC-1	CSLB Holdings, Inc. Gtd Senior Note	1	2,500,000	2,743,090
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,450,000	2,595,726	07/14/2021	07/14/2051	Interest Rate Swap				12656*-AC-6	CSLB Holdings, Inc. Gtd Senior Note	1	2,450,000	2,595,726
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,400,000	2,674,332	07/14/2021	07/14/2051	Interest Rate Swap				12656*-AD-4	CSLB Holdings, Inc. Gtd Senior Note	1	2,400,000	2,674,332
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		534,311	593,549	07/14/2021	07/14/2051	Interest Rate Swap				442331-OM-9	HOUSTON TX-GENERAL OBLIGATION LTD	1	534,311	593,549
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,770,773	5,509,293	07/14/2021	07/14/2051	Interest Rate Swap				64971Q-RB-1	NEW YORK CITY NY TRANSIT-REVENUE BONDS	1	4,770,773	5,509,293
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		235,883	267,319	07/14/2021	07/14/2051	Interest Rate Swap				250847-DU-1	DTE Electric Co-SENIOR SECURED NOTE	1	235,883	267,319
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	502,095	07/14/2021	07/14/2051	Interest Rate Swap				207758-MF-7	State of Connecticut Spe-REVENUE BONDS	1	500,000	502,095
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,500,000	2,646,618	07/14/2021	07/14/2051	Interest Rate Swap				G8850B-AC-7	YORKSHIRE WTR SERV BRADFORD-GTD SR SEC CL A	1	2,500,000	2,646,618
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,000,000	1,114,355	07/14/2021	07/14/2051	Interest Rate Swap				42251F-AM-6	HEB Grocery Co. L.P. Senior Note Ser	1	1,000,000	1,114,355
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,000,000	1,172,856	07/14/2021	07/14/2051	Interest Rate Swap				42251F-AQ-7	HEB Grocery Co. L.P. Senior Note Ser	1	1,000,000	1,172,856
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		761,000	881,073	07/14/2021	07/14/2051	Interest Rate Swap				91848F-AA-9	YA LEWISTON LEASE FIN TR-LEASE BACKED CTFS	1	761,000	881,073
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,700,000	2,121,418	07/14/2021	07/14/2051	Interest Rate Swap				26622B-C8-2	Duquesne Light Co. First Mortgage, LEGRAND FRANCE SA-SENIOR UNSECURED NOTE	1	1,700,000	2,121,418
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		548,621	618,007	07/14/2021	07/14/2051	Interest Rate Swap					Realty Income Corp-SENIOR UNSECURED	1	548,621	618,007
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,468,281	3,799,364	07/14/2021	07/14/2051	Interest Rate Swap				756109-AX-2	Realty Income Corp-SENIOR UNSECURED	1	3,468,281	3,799,364
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,900,000	3,298,675	07/14/2021	07/14/2051	Interest Rate Swap				Q3534B-AB-5	Australian Gas Networks Senior Note Ser	1	2,900,000	3,298,675

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STATEMENT AS OF SEPTEMBER 30, 2021 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	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,572,470	1,627,632	07/14/2021	07/14/2051	Interest Rate Swap			199491-7D-7	COLUMBUS OH-GENERAL OBLIGATION UNLTD	1	1,572,470	1,627,632
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,266,000	2,478,675	07/14/2021	07/14/2051	Interest Rate Swap			898810-AA-3	TUCSON FBI LEASE-BKD PASS THRU CTF ISSUED 09/2012	1	2,266,000	2,478,675
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	561,636	07/14/2021	07/14/2051	Interest Rate Swap			898361-AP-5	Trustees of Amherst Coll-UNSECURED NOTE	1	500,000	561,636
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,600,000	3,945,103	07/14/2021	07/14/2051	Interest Rate Swap			57169*-AU-1	Mars, Inc. Senior Note Ser	1	3,600,000	3,945,103
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		8,179,000	8,821,837	07/14/2021	07/14/2051	Interest Rate Swap			64445*-AA-6	High Speed Rail Finance Gtd Senior Secu	1	8,179,000	8,821,837
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		231,180	259,824	07/14/2021	07/14/2051	Interest Rate Swap			68607D-NK-7	OREGON ST DEPT OF TRANSPRTN-BUILD AMERICA REVENUE	1	231,180	259,824
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		791,296	811,096	07/14/2021	07/14/2051	Interest Rate Swap			341507-K7-5	FLORIDA ST BRD OF EDU LO-REVENUE BONDS	1	791,296	811,096
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		397,247	406,484	07/14/2021	07/14/2051	Interest Rate Swap			341507-K6-7	FLORIDA ST BRD OF EDU LO-REVENUE BONDS	1	397,247	406,484
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		886,934	912,303	07/14/2021	07/14/2051	Interest Rate Swap			341507-K8-3	FLORIDA ST BRD OF EDU LO-REVENUE BONDS	1	886,934	912,303
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		299,375	305,421	07/14/2021	07/14/2051	Interest Rate Swap			341507-K5-9	FLORIDA ST BRD OF EDU LO-REVENUE BONDS	1	299,375	305,421
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,097,501	2,123,936	07/14/2021	07/14/2051	Interest Rate Swap			009158-BC-9	Air Products and Chemica-SENIOR UNSECURED	1	2,097,501	2,123,936
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		486,000	520,399	07/14/2021	07/14/2051	Interest Rate Swap			18469P-A#-7	Clearbridge Energy MLP Op Fd Inc-Senior Secured	1	486,000	520,399
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		441,738	481,904	07/14/2021	07/14/2051	Interest Rate Swap			658308-AA-9	NORTH CAROLINA ST TPK AUTH-BUILD AMERICA REVENUE	1	441,738	481,904
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,500,000	3,601,154	07/14/2021	07/14/2051	Interest Rate Swap			40447@-AJ-4	Hmshost Corporation Gtd Senior Note	1	3,500,000	3,601,154
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		220,884	240,952	07/14/2021	07/14/2051	Interest Rate Swap			658308-AA-9	NORTH CAROLINA ST TPK AUTH-BUILD AMERICA REVENUE	1	220,884	240,952
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		248,000	257,637	07/14/2021	07/14/2051	Interest Rate Swap			18469Q-A#-7	Clearbridge Energy MLP TR Fd Inc-Senior Secured	1	248,000	257,637
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		502,000	538,451	07/14/2021	07/14/2051	Interest Rate Swap			18469Q-A#-5	Clearbridge Energy MLP Fd Inc-Senior Secured	1	502,000	538,451
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	508,863	07/14/2021	07/14/2051	Interest Rate Swap			78403D-AF-7	SBA TOWER TRUST-SERIES 2013-2 CLASS C	1	500,000	508,863
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,025,757	1,095,566	07/14/2021	07/14/2051	Interest Rate Swap			448814-CS-0	HYDRO-QUEBEC-DEBENTURE	1	1,025,757	1,095,566
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		300,000	344,138	07/14/2021	07/14/2051	Interest Rate Swap			740816-AK-9	PRES & FELLOWS OF HARVAR-SENIOR UNSECURED BOND	1	300,000	344,138
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,800,000	4,167,289	07/14/2021	07/14/2051	Interest Rate Swap			05237*-AF-1	Austin Powder Holdings C Senior Note Ser	1	3,800,000	4,167,289
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,550,000	3,663,199	07/14/2021	07/14/2051	Interest Rate Swap			48661E-B*-8	KAYNE ANDERSON MID/ENERGY-SR UNSECD SER D	1	3,550,000	3,663,199
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		339,510	364,481	07/14/2021	07/14/2051	Interest Rate Swap				BHP Billiton Finance USA-DEBENTURE	1	339,510	364,481
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,600,000	8,186,697	07/14/2021	07/14/2051	Interest Rate Swap			G5147*-AD-8	Johnson Matthey PLC Senior Note Ser	1	7,600,000	8,186,697
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		932,000	967,926	07/14/2021	07/14/2051	Interest Rate Swap			18469Z-B#-9	Clearbridge Energy MLP F Senior Secured	1	932,000	967,926
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		932,000	992,037	07/14/2021	07/14/2051	Interest Rate Swap			18469Z-B#-7	Clearbridge Energy MLP Fd Inc-Senior Secured	1	932,000	992,037
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,200,000	1,284,107	07/14/2021	07/14/2051	Interest Rate Swap			41242*-AT-9	Hardwood Funding LLC Senior Note Ser	1	1,200,000	1,284,107
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,200,000	2,422,097	07/14/2021	07/14/2051	Interest Rate Swap			41242*-AU-6	Hardwood Funding LLC Senior Note Ser	1	2,200,000	2,422,097
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,100,000	4,363,954	07/14/2021	07/14/2051	Interest Rate Swap			R2284#-AG-5	Statnett SF Senior Note Ser	1	4,100,000	4,363,954
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		750,000	780,300	07/14/2021	07/14/2051	Interest Rate Swap			003009-A#-6	Aberdeen Asia-Pacific In Senior Secured	1	750,000	780,300
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,150,000	4,564,884	07/14/2021	07/14/2051	Interest Rate Swap			Q3189*-AC-3	DEXUS Funds Management L Senior Note Ser	1	4,150,000	4,564,884

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STATEMENT AS OF SEPTEMBER 30, 2021 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	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		930,000	970,013	07/14/2021	07/14/2051	Interest Rate Swap			48661E-C8-5	Kayne Anderson Midstream SER H SR UNSECD NT	1	930,000	970,013
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		846,000	902,903	07/14/2021	07/14/2051	Interest Rate Swap			48661E-C8-3	Kayne Anderson Midstream SER I SR UNSECD NT	1	846,000	902,903
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,650,000	1,787,318	07/14/2021	07/14/2051	Interest Rate Swap			G20448-BA-2	Compass Group PLC Senior Note Ser SALEM-KEIZER OR SCH DIST-GENERAL	1	1,650,000	1,787,318
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		402,803	525,012	07/14/2021	07/14/2051	Interest Rate Swap			794173-FG-4	OBLIGATION UNLTD	1	402,803	525,012
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,018,887	1,092,870	07/14/2021	07/14/2051	Interest Rate Swap			79569T-AE-3	SALT LAKE CNTY UT TRANSP-BUILD AMERICA REVENUE	1	1,018,887	1,092,870
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,858	432,067	07/14/2021	07/14/2051	Interest Rate Swap			33829T-AA-4	FIVE CORNERS FUNDING TRS-UNSECURED NOTE	1	400,858	432,067
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		781,000	801,590	07/14/2021	07/14/2051	Interest Rate Swap			47715*-AA-5	JetBlue Airways Corporat Pass Thru Certi	1	781,000	801,590
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		800,000	878,774	07/14/2021	07/14/2051	Interest Rate Swap			74170*-AE-9	Prime Property Fund LLC Senior Note Ser	1	800,000	878,774
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		249,889	302,532	07/14/2021	07/14/2051	Interest Rate Swap			589331-AD-9	MERCK SHARP & DOHME CORP-DEBENTURE	1	249,889	302,532
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		205,791	252,110	07/14/2021	07/14/2051	Interest Rate Swap			589331-AD-9	MERCK SHARP & DOHME CORP-DEBENTURE	1	205,791	252,110
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		362,038	474,349	07/14/2021	07/14/2051	Interest Rate Swap			904764-AH-0	UNILEVER CAPITAL CORP-SENIOR NOTE	1	362,038	474,349
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,600,000	2,789,090	07/14/2021	07/14/2051	Interest Rate Swap			Q3920#-AG-4	Fonterra Co-operative Gr Senior Note	1	2,600,000	2,789,090
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		990,000	1,099,995	07/14/2021	07/14/2051	Interest Rate Swap			662352-A*-4	Northwell Healthcare Inc - Senior Secured Note	1	990,000	1,099,995
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		924,448	942,362	07/14/2021	07/14/2051	Interest Rate Swap			04352E-AA-3	Ascension Health-SENIOR UNSECURED	1	924,448	942,362
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,000,000	2,203,142	07/14/2021	07/14/2051	Interest Rate Swap			G2037*-AB-2	Chanel, Inc. Senior Note Series B	1	2,000,000	2,203,142
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		429,638	456,969	07/14/2021	07/14/2051	Interest Rate Swap			46625H-KC-3	JPMorgan Chase & Co-SR UNSECURED 2014 REPLACEMENT PWR STATUTORY TR	1	429,638	456,969
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,011,000	3,275,116	07/14/2021	07/14/2051	Interest Rate Swap			90226#-AA-3	SR SEC0 NT	1	3,011,000	3,275,116
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,000,000	4,273,712	07/14/2021	07/14/2051	Interest Rate Swap			15678#-AJ-4	Cerner Corporation Senior Note Ser	1	4,000,000	4,273,712
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		700,000	773,203	07/14/2021	07/14/2051	Interest Rate Swap			05237*-AH-7	Austin Powder Holdings C Senior Note Ser	1	700,000	773,203
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		999,275	1,064,666	07/14/2021	07/14/2051	Interest Rate Swap			125720-AG-0	OME GROUP INC-SR UNSECURED	1	999,275	1,064,666
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		499,065	547,400	07/14/2021	07/14/2051	Interest Rate Swap			544646-A6-9	LOS ANGELES CA UNIF SCH -GENERAL OBLIGATION UNLTD	1	499,065	547,400
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,918,500	2,068,914	07/14/2021	07/14/2051	Interest Rate Swap			75972Y-AA-9	RENAISSANCE FINANCE-SR UNSECURED	1	1,918,500	2,068,914
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		379,747	416,770	07/14/2021	07/14/2051	Interest Rate Swap			544646-A6-9	LOS ANGELES CA UNIF SCH -GENERAL OBLIGATION UNLTD	1	379,747	416,770
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,200,000	1,294,848	07/14/2021	07/14/2051	Interest Rate Swap			56081#-AZ-3	Major League Baseball Tr Senior Secured	1	1,200,000	1,294,848
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,000,000	2,156,868	07/14/2021	07/14/2051	Interest Rate Swap			00114*-AR-4	AEP Transmission Company Senior Note Ser	1	2,000,000	2,156,868
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,500,000	3,838,870	07/14/2021	07/14/2051	Interest Rate Swap			G5791#-AA-9	Manchester United Football Club, Ltd Senior Secu	1	3,500,000	3,838,870
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,281,000	2,443,252	07/14/2021	07/14/2051	Interest Rate Swap			44919*-AC-2	I 595 Express, LLC Senior Secured	1	2,281,000	2,443,252
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,000,000	5,392,580	07/14/2021	07/14/2051	Interest Rate Swap			87278*-AD-4	TPF Equity REIT Operatin Gtd Senior Note	1	5,000,000	5,392,580
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,400,000	2,609,652	07/14/2021	07/14/2051	Interest Rate Swap			68233J-A*-5	Oncor Electric Delivery & Senior Secured	1	2,400,000	2,609,652
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,314,000	2,357,927	07/14/2021	07/14/2051	Interest Rate Swap			59048#-AA-6	Mesa Air Group, Inc. Class A Notes	1	2,314,000	2,357,927
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,000,000	3,263,628	07/14/2021	07/14/2051	Interest Rate Swap			74986#-AV-3	RRREF AMERICA REIT II INC SR UNSECD NT SER D	1	3,000,000	3,263,628

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STATEMENT AS OF SEPTEMBER 30, 2021 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	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,400,000	1,523,997	07/14/2021	07/14/2051	Interest Rate Swap			68233J-A8-3	Oncor Electric Delivery SR SEC'D NT SER B	1	1,400,000	1,523,997
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,932,000	3,251,195	07/14/2021	07/14/2051	Interest Rate Swap			462478-AA-2	Iowa Interstate Railroad Senior Secured	1	2,932,000	3,251,195
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		211,989	227,689	07/14/2021	07/14/2051	Interest Rate Swap			92826C-AD-4	VISA INC-SR UNSECURED	1	211,989	227,689
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		597,092	636,056	07/14/2021	07/14/2051	Interest Rate Swap			771196-BK-7	ROCHE HOLDING INC-SR UNSECURED	1	597,092	636,056
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		974,547	1,058,143	07/14/2021	07/14/2051	Interest Rate Swap			084670-BS-6	BERKSHIRE HATHAWAY INC-SENIOR UNSECURED	1	974,547	1,058,143
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		10,000,000	10,903,490	07/14/2021	07/14/2051	Interest Rate Swap			42251F-AU-8	HE Butt Grocery Company Senior Note Ser	1	10,000,000	10,903,490
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,402,849	1,576,918	07/14/2021	07/14/2051	Interest Rate Swap			11271L-AA-0	BROOKFIELD FINANCE INC-SENIOR UNSECURED	1	1,402,849	1,576,918
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		360,000	375,500	07/14/2021	07/14/2051	Interest Rate Swap			05389L-AA-1	Avolon Aerospace Leasing Secured Note A3	1	360,000	375,500
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		700,000	772,605	07/14/2021	07/14/2051	Interest Rate Swap			674003-B*-8	Oaktree Capital Managemen Senior Notes	1	700,000	772,605
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,800,000	3,914,182	07/14/2021	07/14/2051	Interest Rate Swap			23325P-A*-5	DNP Select Income Fund I Senior Secured	1	3,800,000	3,914,182
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,200,000	1,264,894	07/14/2021	07/14/2051	Interest Rate Swap			23325P-A8-3	DNP Select Income Fund I Senior Secured	1	1,200,000	1,264,894
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		766,000	802,062	07/14/2021	07/14/2051	Interest Rate Swap			05389L-AB-9	Avolon Aerospace Leasing Secured Note B7	1	766,000	802,062
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		358,000	373,892	07/14/2021	07/14/2051	Interest Rate Swap			05389L-AD-5	Avolon Aerospace Leasing Secured Note A3	1	358,000	373,892
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		371,000	387,308	07/14/2021	07/14/2051	Interest Rate Swap			05389L-AH-6	Avolon Aerospace Leasing Secured Note B7	1	371,000	387,308
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		204,061	212,336	07/14/2021	07/14/2051	Interest Rate Swap			133131-AS-1	CAMDEN PROPERTY TRUST-SENIOR UNSECURED NOTE REID	1	204,061	212,336
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		899,878	879,210	07/14/2021	07/14/2051	Interest Rate Swap			361970-AG-4	GS MORTGAGE SECURITIES T-SERIES 2013-G1 CLASS B REID	1	899,878	879,210
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		399,904	407,584	07/14/2021	07/14/2051	Interest Rate Swap			91830C-AJ-7	VNO MORTGAGE TRUST-SERIES 2012-6AVE CLASS C REID	1	399,904	407,584
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,508,434	1,410,778	07/14/2021	07/14/2051	Interest Rate Swap			875118-AB-3	TAMMAC MANU HSG CONTRACT TR 2007-1 CL A	1	1,508,434	1,410,778
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,900,000	3,167,647	07/14/2021	07/14/2051	Interest Rate Swap			06235F-AN-2	Mirvac Group Finance Ltd Senior Note	1	2,900,000	3,167,647
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,099,583	4,394,194	07/14/2021	07/14/2051	Interest Rate Swap			68267E-AA-2	OneMain Direct Auto Rece-ODART 2019-1A A	1	4,099,583	4,394,194
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,490,055	2,559,645	07/14/2021	07/14/2051	Interest Rate Swap			05348E-BH-1	AvalonBay Communities In-SENIOR UNSECURED	1	2,490,055	2,559,645
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,900,000	4,241,441	07/14/2021	07/14/2051	Interest Rate Swap			74170*-AW-9	Prime Property Fund LLC Senior Note Series U	1	3,900,000	4,241,441
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,152,109	1,308,999	07/14/2021	07/14/2051	Interest Rate Swap			74460D-AC-3	Public Storage-SENIOR UNSECURED	1	1,152,109	1,308,999
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,500,000	1,480,571	07/14/2021	07/14/2051	Interest Rate Swap			93401*-AA-8	Warburg Pincus LLC Senior Notes Series A	1	1,500,000	1,480,571
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,300,000	2,455,620	07/14/2021	07/14/2051	Interest Rate Swap			838515-J8-4	South Jersey Gas Co. Senior Secured Notes	1	2,300,000	2,455,620
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,824,000	1,908,234	07/14/2021	07/14/2051	Interest Rate Swap			26746*-AA-2	Dyal Cap Partners III Is Senior Secured Notes	1	1,824,000	1,908,234
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,998,126	3,162,942	07/14/2021	07/14/2051	Interest Rate Swap			133131-AZ-5	Camden Property Trust-SENIOR UNSECURED	1	2,998,126	3,162,942
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		300,000	300,351	07/14/2021	07/14/2051	Interest Rate Swap			03464A-AA-9	Angel Oak Financial Stra Senior Note Series B	1	300,000	300,351
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		7,500,000	7,674,659	07/14/2021	07/14/2051	Interest Rate Swap			06654D-AB-3	Banner Health-UNSECURED	1	7,500,000	7,674,659
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,000,000	1,104,669	07/14/2021	07/14/2051	Interest Rate Swap			479142-E8-4	Johnson Matthey PLC Series B Senior Notes	1	1,000,000	1,104,669
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,100,000	1,185,141	07/14/2021	07/14/2051	Interest Rate Swap			479142-E8-6	Johnson Matthey PLC Series A Senior Notes	1	1,100,000	1,185,141

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STATEMENT AS OF SEPTEMBER 30, 2021 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	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		512,397	573,167	07/14/2021	07/14/2051	Interest Rate Swap			03840#-AD-6	Aquarion Water Company 0 Senior Note	1	512,397	573,167
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,000,000	5,089,756	07/14/2021	07/14/2051	Interest Rate Swap			29157T-AD-8	Emory University-UNSECURED	1	5,000,000	5,089,756
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		486,495	541,165	07/14/2021	07/14/2051	Interest Rate Swap			45204E-C7-1	Illinois Finance Authority-REVENUE BONDS	1	486,495	541,165
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		507,000	546,024	07/14/2021	07/14/2051	Interest Rate Swap			05400F-AE-1	Avolon Aerospace Funding Senior Secured	1	507,000	546,024
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,390,811	2,435,225	07/14/2021	07/14/2051	Interest Rate Swap			55922Z-AV-6	Magna International Inc-SENIOR UNSECURED	1	2,390,811	2,435,225
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,900,000	2,149,679	07/14/2021	07/14/2051	Interest Rate Swap			06235#-AT-9	Mirvac Group Gtd Senior Note Series R	1	1,900,000	2,149,679
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		473,000	509,711	07/14/2021	07/14/2051	Interest Rate Swap			05400F-AC-5	Avolon Aerospace Funding Senior Secured	1	473,000	509,711
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		599,986	658,192	07/14/2021	07/14/2051	Interest Rate Swap			74460D-AD-1	Public Storage-SENIOR UNSECURED	1	599,986	658,192
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		393,000	421,330	07/14/2021	07/14/2051	Interest Rate Swap			05400F-AA-9	Avolon Aerospace Funding Senior Secured	1	393,000	421,330
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,100,000	3,157,304	07/14/2021	07/14/2051	Interest Rate Swap			12656*-AR-3	CSLB Holdings, Inc. Senior Unsecured Notes	1	3,100,000	3,157,304
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,900,000	2,020,392	07/14/2021	07/14/2051	Interest Rate Swap			03028P-K*-6	American Transmission Co Senior Note Series 2020A	1	1,900,000	2,020,392
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,499,921	1,626,290	07/14/2021	07/14/2051	Interest Rate Swap			68267E-AB-0	Onemain Direct Auto Rece-ODART 2019-1A B	1	1,499,921	1,626,290
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,100,000	1,098,188	07/14/2021	07/14/2051	Interest Rate Swap			03464A-A*-1	Angel Oak Financial Stra Senior Note Series A	1	1,100,000	1,098,188
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		395,000	411,375	07/14/2021	07/14/2051	Interest Rate Swap			05389L-AK-9	Avolon Aerospace Leasing Secured Note B7	1	395,000	411,375
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,050,000	1,155,823	07/14/2021	07/14/2051	Interest Rate Swap			Q7795#-AA-0	QIC Finance (Shopping Ce Gtd Senior Note	1	1,050,000	1,155,823
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,703,352	2,702,675	07/14/2021	07/14/2051	Interest Rate Swap			91282C-BU-4	United States Treasury N-UNSECURED	1	2,703,352	2,702,675
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,100,000	3,518,308	07/14/2021	07/14/2051	Interest Rate Swap			06235#-AU-6	Mirvac Group Gtd Senior Note Series S	1	3,100,000	3,518,308
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		796,377	869,099	07/14/2021	07/14/2051	Interest Rate Swap			75973Q-AA-5	RENAISSANCE FINANCE-SENIOR UNSECURED	1	796,377	869,099
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		306,235	348,986	07/14/2021	07/14/2051	Interest Rate Swap			74340X-BL-4	Prologis LP-SENIOR UNSECURED	1	306,235	348,986
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		206,387	232,657	07/14/2021	07/14/2051	Interest Rate Swap			74340X-BL-4	Prologis LP-SENIOR UNSECURED	1	206,387	232,657
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,500,000	6,500,000	07/14/2021	07/14/2051	Interest Rate Swap			09680Z-MM-9	Bobcat Funded 2021-A Financing L.P. - Secured Term Loan A	1	6,500,000	6,500,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,500,000	6,500,000	07/14/2021	07/14/2051	Interest Rate Swap			44805Z-MM-4	HUSKY FUNDED 2021-A FINANCING L.P. - Husky Term A	1	6,500,000	6,500,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z	125,000,000	1,321,506	(681,996)	07/15/2021	07/15/2051	Interest Rate Swap		(2,033,224)	006346-AS-9	ADAMS OUTDOOR ADV SECD REV NT SER 2018-1 CL A	1	1,321,506	1,351,228
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,470,238	1,600,856	07/15/2021	07/15/2051	Interest Rate Swap			64035B-AB-6	Nelnet Student Loan Trus-NSLT 2020-3A B	1	1,470,238	1,600,856
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		220,000	256,878	07/15/2021	07/15/2051	Interest Rate Swap			06051G-GM-5	BANK OF AMERICA CORP-SENIOR UNSECURED	1	220,000	256,878
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	500,955	07/15/2021	07/15/2051	Interest Rate Swap			05609V-AN-5	BX Commercial Mortgage T-BX 2021-VOLT E	1	500,000	500,955
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		609,470	605,586	07/15/2021	07/15/2051	Interest Rate Swap			63940X-AC-2	Navient Student Loan Tru-SERIES 19-1A CLASS B	1	609,470	605,586
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,000,000	2,020,364	07/15/2021	07/15/2051	Interest Rate Swap			64034D-AB-3	Nelnet Student Loan Trus-NSLT 2018-4 B	1	2,000,000	2,020,364
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		400,000	393,778	07/15/2021	07/15/2051	Interest Rate Swap			63941D-AD-3	Navient Student Loan Tru-NAVIENT STUDENT LOAN TRUST	1	400,000	393,778
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,064,792	1,105,580	07/15/2021	07/15/2051	Interest Rate Swap			14042T-CS-4	Capital One Bank USA NA-SENIOR UNSECURED	1	1,064,792	1,105,580
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		292,643	282,981	07/15/2021	07/15/2051	Interest Rate Swap			28140D-AC-7	EDUCATION LOAN ASSET-BAC-SERIES 13-1 CLASS B1	1	292,643	282,981

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STATEMENT AS OF SEPTEMBER 30, 2021 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	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		487,206	530,177	07/15/2021	07/15/2051	Interest Rate Swap			194267-AM-2	COLLEGE LOAN CORPORATION-SERIES 2007-1 CLASS B2	1	487,206	530,177
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,032,473	1,136,989	07/15/2021	07/15/2051	Interest Rate Swap			872540-AT-6	TJX Cos Inc/The-SENIOR UNSECURED .. ECMC Group Student Loan -ECMC 2021-1A B	1	1,032,473	1,136,989
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,000,000	1,000,100	07/15/2021	07/15/2051	Interest Rate Swap			26833R-AC-2	NELNET STUDENT LOAN TRUS-SERIES	1	1,000,000	1,000,100
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		350,000	346,779	07/15/2021	07/15/2051	Interest Rate Swap			64032F-AH-7	2007-2A CLASS A4A2	1	350,000	346,779
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,285,473	1,345,450	07/15/2021	07/15/2051	Interest Rate Swap			28148W-AC-7	EDUCATIONAL FUNDING OF T-SERIES 2011-1 CLASS B	1	1,285,473	1,345,450
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		200,000	198,159	07/15/2021	07/15/2051	Interest Rate Swap			64032F-AH-7	NELNET STUDENT LOAN TRUS-SERIES 2007-2A CLASS A4A2	1	200,000	198,159
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		600,000	594,340	07/15/2021	07/15/2051	Interest Rate Swap			64035C-AB-4	Nelnet Student Loan Trus-NSLT 2021-2A B	1	600,000	594,340
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		200,000	201,072	07/15/2021	07/15/2051	Interest Rate Swap			709163-GJ-2	PENNSYLVANIA ST HGR EDU -SERIES 2006 CL B	1	200,000	201,072
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		629,285	666,837	07/15/2021	07/15/2051	Interest Rate Swap			194262-CF-6	COLLEGE LOAN CORPORATION-SERIES 2004-1 CLASS B	1	629,285	666,837
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		348,816	336,925	07/15/2021	07/15/2051	Interest Rate Swap			281397-AP-4	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A1	1	348,816	336,925
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		247,738	240,661	07/15/2021	07/15/2051	Interest Rate Swap			281397-AB-5	EDUCATION LOAN ASSET-BAC-SERIES 2003-1 CLASS A2	1	247,738	240,661
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		370,588	380,218	07/15/2021	07/15/2051	Interest Rate Swap			83715R-AG-7	SOUTH CAROLINA STUDENT L-SERIES 2014-1 CLASS B	1	370,588	380,218
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		383,916	370,524	07/15/2021	07/15/2051	Interest Rate Swap			64031C-AB-8	NELNET STUDENT LOAN TRUS-SERIES 2012-2A CLASS B	1	383,916	370,524
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		200,000	192,529	07/15/2021	07/15/2051	Interest Rate Swap			281397-AQ-2	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A2	1	200,000	192,529
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,105,573	3,349,239	07/15/2021	07/15/2051	Interest Rate Swap			64990B-FN-8	NEW YORK ST DORM AUTH REVENUE BOND	1	3,105,573	3,349,239
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		397,940	402,779	07/15/2021	07/15/2051	Interest Rate Swap			78448P-AD-2	SMB PRIVATE ED LOAN TR 2015-A LN BACKED NT A-3	1	397,940	402,779
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		365,064	364,070	07/15/2021	07/15/2051	Interest Rate Swap			00432C-CW-9	ACCESS GROUP INC-SERIES 2005-B CLASS A3	1	365,064	364,070
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		498,228	510,908	07/15/2021	07/15/2051	Interest Rate Swap			83149F-AD-6	SLMA 2006 6 NT CL B	1	498,228	510,908
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,100,000	2,155,547	07/15/2021	07/15/2051	Interest Rate Swap			63940F-AC-1	NAVIENT STUDENT LOAN TRU-SERIES 16-2 CLASS A3	1	2,100,000	2,155,547
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		601,725	606,778	07/15/2021	07/15/2051	Interest Rate Swap			78448Q-AD-0	SMB PRIVATE EDUCATION LO-SMB 2015-B A3	1	601,725	606,778
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		417,576	419,688	07/15/2021	07/15/2051	Interest Rate Swap			78448Q-AD-0	SMB PRIVATE EDUCATION LO-SMB 2015-B A3	1	417,576	419,688
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		945,000	955,993	07/15/2021	07/15/2051	Interest Rate Swap			78449F-AC-5	SMB PRIVATE ED LN TR 2016-A NT	1	945,000	955,993
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		301,625	310,914	07/15/2021	07/15/2051	Interest Rate Swap			36197X-AQ-7	GS MORTGAGE SECURITIES T-SERIES 2013-GC12 CLASS B REID	1	301,625	310,914
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,790,098	1,780,490	07/15/2021	07/15/2051	Interest Rate Swap			66704J-BW-7	Northstar Education Fina-NEF 2007-1 A4	1	1,790,098	1,780,490
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,452,765	1,377,164	07/15/2021	07/15/2051	Interest Rate Swap			66704J-AH-1	Northstar Education Fina-REVENUE BONDS	1	1,452,765	1,377,164
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		227,626	214,999	07/15/2021	07/15/2051	Interest Rate Swap			78442G-OA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLASS B	1	227,626	214,999
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		587,491	563,536	07/15/2021	07/15/2051	Interest Rate Swap			64033A-AB-0	Nelnet Student Loan Trus-NSLT 2012-4A B	1	587,491	563,536
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,800,000	1,728,903	07/15/2021	07/15/2051	Interest Rate Swap			63941N-AD-1	Navient Student Loan Tru-NAVSL 2018-4A B	1	1,800,000	1,728,903
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,564,724	1,572,699	07/15/2021	07/15/2051	Interest Rate Swap			66704J-AJ-7	Northstar Education Fina-REVENUE BONDS	1	1,564,724	1,572,699
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		900,000	909,475	07/15/2021	07/15/2051	Interest Rate Swap			63940A-AD-0	NAVIENT STUDENT LOAN TRU-SERIES 17-4A CLASS B	1	900,000	909,475
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,000,000	978,590	07/15/2021	07/15/2051	Interest Rate Swap			64034C-AB-5	Nelnet Student Loan Trus-NSLT 2019-1A B	1	1,000,000	978,590

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STATEMENT AS OF SEPTEMBER 30, 2021 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	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,085,141	1,072,095	07/15/2021	07/15/2051	Interest Rate Swap			66704J-AF-5	Northstar Education Fina-REVENUE BONDS	1	1,085,141	1,072,095
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		575,642	575,255	07/15/2021	07/15/2051	Interest Rate Swap			784420-AE-1	SLC STUDENT LOAN TRUST-SERIES 2005-1 CLASS B	1	575,642	575,255
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		463,006	441,739	07/15/2021	07/15/2051	Interest Rate Swap			92977H-AG-3	WACHOVIA STUDENT LOAN TR-WSLT 2005-1 B	1	463,006	441,739
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,851,803	5,408,766	07/15/2021	07/15/2051	Interest Rate Swap			26875P-AQ-4	EOG RESOURCES INC-SENIOR UNSECURED	1	4,851,803	5,408,766
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,605,350	1,558,791	07/15/2021	07/15/2051	Interest Rate Swap			28140D-AC-7	EDUCATION LOAN ASSET-BAC-SERIES 13-1 CLASS B1	1	1,605,350	1,558,791
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,163,546	1,133,739	07/15/2021	07/15/2051	Interest Rate Swap			86386M-AX-2	Student Loan Consolidati-SLCC 2002-2 B2	1	1,163,546	1,133,739
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,200,000	1,195,179	07/15/2021	07/15/2051	Interest Rate Swap			64034X-AB-9	Nelnet Student Loan Trus-NSLT 2021-1A B	1	1,200,000	1,195,179
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,755,272	1,966,824	07/15/2021	07/15/2051	Interest Rate Swap			26875P-AQ-4	EOG RESOURCES INC-SENIOR UNSECURED	1	1,755,272	1,966,824
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		304,745	302,793	07/15/2021	07/15/2051	Interest Rate Swap			63940X-AC-2	Navient Student Loan Tru-SERIES 19-1A CLASS B	1	304,745	302,793
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		302,110	293,577	07/15/2021	07/15/2051	Interest Rate Swap			64034C-AB-5	Nelnet Student Loan Trus-NSLT 2019-1A B	1	302,110	293,577
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		500,000	510,140	07/15/2021	07/15/2051	Interest Rate Swap			64034N-AB-1	NSLT 2019-2A B	1	500,000	510,140
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		900,000	901,888	07/15/2021	07/15/2051	Interest Rate Swap			63941R-AC-4	NAVSL 2019-2A B	1	900,000	901,888
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		900,000	943,790	07/15/2021	07/15/2051	Interest Rate Swap			64034G-AB-6	Nelnet Student Loan Trus-NSLT 2020-1A B	1	900,000	943,790
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		362,438	395,965	07/15/2021	07/15/2051	Interest Rate Swap			254687-CP-9	Walt Disney Co/The-SENIOR UNSECURED	1	362,438	395,965
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		367,953	401,622	07/15/2021	07/15/2051	Interest Rate Swap			254687-CP-9	Walt Disney Co/The-SENIOR UNSECURED	1	367,953	401,622
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		310,861	339,399	07/15/2021	07/15/2051	Interest Rate Swap			254687-CP-9	Walt Disney Co/The-SENIOR UNSECURED	1	310,861	339,399
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		677,541	735,364	07/15/2021	07/15/2051	Interest Rate Swap			254687-CP-9	Walt Disney Co/The-SENIOR UNSECURED	1	677,541	735,364
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,419,000	1,419,000	07/15/2021	07/15/2051	Interest Rate Swap			500798-MQ-9	KREF Lending VII 2018-5 Term Loan	1	1,419,000	1,419,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,869,000	1,869,000	07/15/2021	07/15/2051	Interest Rate Swap			500798-MM-8	KREF Lending VII 2018-1 Term Loan	1	1,869,000	1,869,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,561,000	3,561,000	07/15/2021	07/15/2051	Interest Rate Swap			901390-AB-3	Twin Brook Capital Funding II WSPV, LLC	1	3,561,000	3,561,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,872,000	4,872,000	07/15/2021	07/15/2051	Interest Rate Swap			500798-MT-3	KREF Lending VII LLC - Term Loan Series 2020-8	1	4,872,000	4,872,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		295,000	295,000	07/15/2021	07/15/2051	Interest Rate Swap			87289B-AA-2	TOP DLF VIII 2018 CLO, LLC - Class A	1	295,000	295,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		295,000	295,000	07/15/2021	07/15/2051	Interest Rate Swap			87289B-AA-2	TOP DLF VIII 2018 CLO, LLC - Class A	1	295,000	295,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,100,000	2,100,000	07/15/2021	07/15/2051	Interest Rate Swap			57888Z-MM-8	MCOF FINANCE, LLC - Senior Secured Revolving Loan Facility	1	2,100,000	2,100,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,213,000	3,213,000	07/15/2021	07/15/2051	Interest Rate Swap			500798-MM-6	KREF Lending VII 2018-2 Term Loan	1	3,213,000	3,213,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,354,000	5,354,000	07/15/2021	07/15/2051	Interest Rate Swap			500798-MQ-9	KREF Lending VII 2018-5 Term Loan	1	5,354,000	5,354,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		224,000	224,000	07/15/2021	07/15/2051	Interest Rate Swap			500798-MC-4	KREF Lending VII 2018-3 Term Loan	1	224,000	224,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		1,175,000	1,175,000	07/15/2021	07/15/2051	Interest Rate Swap			500798-MP-1	KREF Lending VII 2018-4 Term Loan	1	1,175,000	1,175,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		700,000	700,000	07/15/2021	07/15/2051	Interest Rate Swap			57888Z-MM-8	MCOF FINANCE, LLC - Senior Secured Revolving Loan Facility	1	700,000	700,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,595,000	3,595,000	07/15/2021	07/15/2051	Interest Rate Swap			500798-MP-1	KREF Lending VII 2018-4 Term Loan	1	3,595,000	3,595,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,373,000	3,373,000	07/15/2021	07/15/2051	Interest Rate Swap			500798-MR-7	KREF Lending VII - Term Loan Series 2019-6	1	3,373,000	3,373,000

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STATEMENT AS OF SEPTEMBER 30, 2021 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 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		523,000	523,000	07/15/2021	07/15/2051	Interest Rate Swap				500798-MO-4	KREF Lending VII 2018-3 Term Loan	1	523,000	523,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,738,000	3,738,000	07/15/2021	07/15/2051	Interest Rate Swap				90139P-AB-5	Twin Brook Capital Funding I WSPV, LLC	1	3,738,000	3,738,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,482,017	2,419,496	07/15/2021	07/15/2051	Interest Rate Swap				81809#-MN-6	17 Capital Fund 5 Partners Fund Borrower Limited - Term Loan Facility	1	2,482,017	2,419,496
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,429,000	2,429,000	07/15/2021	07/15/2051	Interest Rate Swap				500798-MR-7	KREF Lending VII - Term Loan Series 2019-6	1	2,429,000	2,429,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		2,133,000	2,133,000	07/15/2021	07/15/2051	Interest Rate Swap				500798-MR-7	KREF Lending VII - Term Loan Series 2019-6	1	2,133,000	2,133,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,727,000	6,727,000	07/15/2021	07/15/2051	Interest Rate Swap				500798-MO-4	KREF Lending VII 2018-3 Term Loan	1	6,727,000	6,727,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		300,000	300,148	07/15/2021	07/15/2051	Interest Rate Swap				00120B-AE-0	AGL CLO Ltd-AGL 2021-12A B	1	300,000	300,148
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		300,000	296,371	07/15/2021	07/15/2051	Interest Rate Swap				04015U-AK-4	Ares XXXVIII CLO Ltd-SERIES 2015-38A CLASS CR	1	300,000	296,371
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		300,000	300,045	07/15/2021	07/15/2051	Interest Rate Swap				14316W-AE-9	Carlyle Global Market St-CGMS 2021-7A B	1	300,000	300,045
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		300,000	300,031	07/15/2021	07/15/2051	Interest Rate Swap				83012Q-AE-4	Sixth Street CLO-SIXST 2021-20A C	1	300,000	300,031
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		300,000	300,603	07/15/2021	07/15/2051	Interest Rate Swap				94950A-AS-9	Wellfleet CLO 2020-2 Ltd-WELF 2020-2A CR	1	300,000	300,603
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		300,000	300,068	07/15/2021	07/15/2051	Interest Rate Swap				26251B-AN-6	Dryden XXVIII Senior Loa-DRSLF 2013-28A A2LR	1	300,000	300,068
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		300,000	300,000	07/15/2021	07/15/2051	Interest Rate Swap				55821L-AE-4	Madison Park Funding XXX-MDPK 2021-39A C	1	300,000	300,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		300,000	300,320	07/15/2021	07/15/2051	Interest Rate Swap				64130T-BC-8	Neuberger Berman CLO XX -NEUB 2015-20A BRR	1	300,000	300,320
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		300,000	300,059	07/15/2021	07/15/2051	Interest Rate Swap				04018X-AG-4	ARES CLO-ARES 2021-ALFA C	1	300,000	300,059
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		300,000	300,000	07/15/2021	07/15/2051	Interest Rate Swap				087598-AE-8	BETHPAGE PARK CLO LTD-BETHP 2021-1A C	1	300,000	300,000
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		300,000	300,209	07/15/2021	07/15/2051	Interest Rate Swap				06762J-AE-3	Babson CLO Ltd/Cayman Is-BABSN 2021-2A C	1	300,000	300,209
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		274,000	274,092	07/15/2021	07/15/2051	Interest Rate Swap				05363U-AU-7	AVERY POINT IV CLO LTD-SERIES 14-1A CLASS BR	1	274,000	274,092
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,000,000	3,159,048	07/15/2021	07/15/2051	Interest Rate Swap				56081#-CA-6	Major League Baseball Tr Series 44 Term Note	1	3,000,000	3,159,048
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,100,000	3,303,961	07/15/2021	07/15/2051	Interest Rate Swap				G0646#-AN-9	Associated British Foods Senior Note Ser	1	3,100,000	3,303,961
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		4,100,000	4,355,922	07/15/2021	07/15/2051	Interest Rate Swap				05565E-G8-8	BMW U.S. Capital LLC Gtd Senior Note	1	4,100,000	4,355,922
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		6,950,000	7,485,671	07/15/2021	07/15/2051	Interest Rate Swap				Q0458*-AB-5	AquaSure Finance Pty Ltd Gtd Senior Secu	1	6,950,000	7,485,671
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		3,000,000	3,216,783	07/15/2021	07/15/2051	Interest Rate Swap				G2037*-AA-4	Chanel, Inc. Senior Note Series A	1	3,000,000	3,216,783
Need to File with the NAIC	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1Z		5,000,000	5,290,870	07/15/2021	07/15/2051	Interest Rate Swap				A3158#-AC-3	Hofer Financial Services Senior Note Ser	1	5,000,000	5,290,870
999999999 - Totals				789,836,773	805,384,259	XXX	XXX	XXX		(17,477,061)	XXX	XXX	XXX	789,836,773	822,861,320	

S105.16

STATEMENT AS OF SEPTEMBER 30, 2021 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										
2. Add: Opened or Acquired Transactions.....					3	750,000,000			3	750,000,000
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions.....										
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					3	750,000,000			3	750,000,000

STATEMENT AS OF SEPTEMBER 30, 2021 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.....	28,839,793
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....
3. Total (Line 1 plus Line 2).....	28,839,793
4. Part D, Section 1, Column 6.....	666,448,470
5. Part D, Section 1, Column 7.....	(662,574,748)
6. Total (Line 3 minus Line 4 minus Line 5).....	24,966,071
Fair Value Check	
7. Part A, Section 1, Column 16.....	11,362,732
8. Part B, Section 1, Column 13.....	(24,966,071)
9. Total (Line 7 plus Line 8).....	(13,603,339)
10. Part D, Section 1, Column 9.....	666,448,470
11. Part D, Section 1, Column 10.....	(680,051,808)
12. Total (Line 9 minus Line 10 minus Line 11).....
Potential Exposure Check	
13. Part A, Section 1, Column 21.....	189,165,062
14. Part B, Section 1, Column 20.....	20,196,500
15. Part D, Section 1, Column 12.....	209,361,562
16. Total (Line 13 plus Line 14 minus Line 15).....

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE C.M. Life Insurance Company

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	197,320,603	295,281,728
2. Cost of cash equivalents acquired	5,824,959,525	8,410,114,707
3. Accrual of discount	392,774	
4. Unrealized valuation increase (decrease)		3,564,845
5. Total gain (loss) on disposals	1,748	23,722
6. Deduct consideration received on disposals	5,615,110,919	8,511,664,399
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)	407,563,731	197,320,603
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	407,563,731	197,320,603