



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2023

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
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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 Eric William Partlan #, 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 MARCH 31, 2023 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	3,658,911,510		3,658,911,510	3,736,299,956
2. Stocks:				
2.1 Preferred stocks	4,982,542		4,982,542	6,908,285
2.2 Common stocks	287,978,842		287,978,842	277,409,706
3. Mortgage loans on real estate:				
3.1 First liens	876,826,874		876,826,874	918,155,704
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 (\$ 24,991,774), cash equivalents (\$ 46,927,761) and short-term investments (\$ 143,614)	72,063,149		72,063,149	56,708,127
6. Contract loans (including \$ premium notes)	143,418,988		143,418,988	146,034,184
7. Derivatives	490,330,178		490,330,178	723,724,415
8. Other invested assets	167,164,711	317,119	166,847,593	171,461,997
9. Receivables for securities	343,138,438		343,138,438	333,860,770
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	6,044,815,233	317,119	6,044,498,114	6,370,563,144
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	90,337,807		90,337,807	104,964,843
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	81,860		81,860	175,908
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	(14,479,528)		(14,479,528)	(16,150,549)
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	30,622,534	78,996	30,543,538	23,282,072
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	7,858,547		7,858,547	7,410,641
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	21,800,838		21,800,838	32,436,351
18.2 Net deferred tax asset	40,753,990	14,968,574	25,785,416	22,560,179
19. Guaranty funds receivable or on deposit	36,086		36,086	441,883
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	237,258		237,258	236,579
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	36,853,647	36,801,287	52,360	55,677
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,258,918,271	52,165,976	6,206,752,295	6,545,976,727
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,624,196,422		1,624,196,422	1,553,147,303
28. Total (Lines 26 and 27)	7,883,114,693	52,165,976	7,830,948,717	8,099,124,030
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	52,360		52,360	55,677
2502. Cash advances to agents	368,358	368,358		
2503. Disallowed IMR	36,432,929	36,432,929		
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	36,853,647	36,801,287	52,360	55,677

STATEMENT AS OF MARCH 31, 2023 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 \$ 3,534,227,063 less \$ included in Line 6.3 (including \$ Modco Reserve)	3,534,227,063	3,708,993,810
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	63,918,581	68,321,528
4. Contract claims:		
4.1 Life	(5,825,148)	7,527,007
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	19,173	9,954
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 \$0 assumed and \$ (1,244,339) ceded	(1,244,339)	(17,322,372)
9.4 Interest Maintenance Reserve		
10. Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$ and deposit-type contract funds \$		
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued		
13. Transfers to Separate Accounts due or accrued (net) (including \$ (1,677,363) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,656,499)	(1,724,245)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(413,577)	190,513
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	415,008	661,429
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	105,850,200	63,053,824
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	81,294,761	92,826,454
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	12,760,908	23,547,787
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	256,775,023	480,001,376
24.09 Payable for securities		
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	354,703,918	339,805,300
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,400,825,071	4,765,892,365
27. From Separate Accounts Statement	1,624,196,422	1,553,147,303
28. Total liabilities (Lines 26 and 27)	6,025,021,492	6,319,039,668
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	500,276,208	500,276,208
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	1,303,151,016	1,277,308,154
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)	1,803,427,224	1,777,584,362
38. Totals of Lines 29, 30 and 37	1,805,927,224	1,780,084,362
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	7,830,948,717	8,099,124,030
DETAILS OF WRITE-INS		
2501. Derivative collateral	207,337,973	202,918,563
2502. Derivative accrued interest	143,072,986	133,045,006
2503. Funds awaiting escheat and other miscellaneous	4,292,960	3,841,731
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	354,703,918	339,805,300
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 MARCH 31, 2023 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	44,139,067	69,530,423	222,423,186
2. Considerations for supplementary contracts with life contingencies	1,209,459	211,505	1,435,846
3. Net investment income	45,320,342	57,721,193	265,291,069
4. Amortization of Interest Maintenance Reserve (IMR)	1,701,573	989,898	2,528,569
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	12,425,824	13,162,460	60,422,256
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	9,048,147	9,499,759	36,449,228
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	405,568	550,038	1,973,311
9. Totals (Lines 1 to 8.3)	114,249,979	151,665,276	590,523,467
10. Death benefits	38,368,076	19,602,874	85,684,458
11. Matured endowments (excluding guaranteed annual pure endowments)			1,574,287
12. Annuity benefits	30,234,003	31,876,525	114,994,643
13. Disability benefits and benefits under accident and health contracts	148,232	146,583	635,081
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	213,762,476	75,904,295	430,792,952
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	1,282,451	16,120,932	3,966,916
18. Payments on supplementary contracts with life contingencies	400,200	560,848	2,458,081
19. Increase in aggregate reserves for life and accident and health contracts	(179,113,125)	(5,176,940)	(172,535,957)
20. Totals (Lines 10 to 19)	105,082,314	139,035,118	467,570,461
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	7,339,343	9,425,291	37,356,688
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	9,037,349	13,048,106	59,564,442
24. Insurance taxes, licenses and fees, excluding federal income taxes	2,268,786	2,943,981	8,779,195
25. Increase in loading on deferred and uncollected premiums	(1,045,256)	1,393,705	1,274,442
26. Net transfers to or (from) Separate Accounts net of reinsurance	(19,245,045)	(26,059,323)	(103,936,153)
27. Aggregate write-ins for deductions	1,759,133	(1,081,156)	(22,628,488)
28. Totals (Lines 20 to 27)	105,196,624	138,705,723	447,980,587
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	9,053,355	12,959,553	142,542,880
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)	9,053,355	12,959,553	142,542,880
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	1,857,258	4,652,847	18,636,743
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)	7,196,097	8,306,706	123,906,137
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (102,646) (excluding taxes of \$ (50,128) transferred to the IMR)	(5,893,175)	4,181,902	15,629,092
35. Net income (Line 33 plus Line 34)	1,302,922	12,488,608	139,535,229
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,780,084,362	1,634,330,853	1,634,330,853
37. Net income (Line 35)	1,302,922	12,488,608	139,535,229
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (3,287,352)	(5,843,753)	17,128,303	169,462,153
39. Change in net unrealized foreign exchange capital gain (loss)	12,897,729	(13,386,832)	(49,456,946)
40. Change in net deferred income tax	1,347,283	9,001,144	34,736,392
41. Change in nonadmitted assets	4,291,858	(4,382,691)	(40,980,413)
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			267,287
44. Change in asset valuation reserve	11,531,693	2,915,446	11,866,224
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			50,000,000
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			(163,000,000)
53. Aggregate write-ins for gains and losses in surplus	315,130	(1,513,079)	(6,676,418)
54. Net change in capital and surplus for the year (Lines 37 through 53)	25,842,862	22,250,901	145,753,509
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,805,927,224	1,656,581,755	1,780,084,362
DETAILS OF WRITE-INS			
08.301. Revenue sharing	416,714	549,738	1,898,655
08.302. Miscellaneous	(11,146)	300	74,656
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)	405,568	550,038	1,973,311
2701. Reinsurance ceded adjustment	3,749,188	(1,513,079)	(6,052,318)
2702. Miscellaneous charges to operations	(1,990,056)	431,924	(16,576,171)
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,759,133	(1,081,156)	(22,628,488)
5301. Reinsurance ceded adjustment	3,749,188	(1,513,079)	(6,052,318)
5302. Other changes in surplus	(3,434,058)		(624,100)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	315,130	(1,513,079)	(6,676,418)

STATEMENT AS OF MARCH 31, 2023 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	43,526,569	68,946,900	217,876,156
2. Net investment income	62,390,349	76,593,142	247,406,014
3. Miscellaneous income	23,032,008	23,208,286	99,531,114
4. Total (Lines 1 to 3)	128,948,926	168,748,328	564,813,284
5. Benefit and loss related payments	304,852,597	145,629,885	625,186,809
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(19,312,790)	(26,560,092)	(105,701,995)
7. Commissions, expenses paid and aggregate write-ins for deductions	12,318,197	24,062,032	99,267,384
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ (1,104,593) tax on capital gains (losses)	(9,843,880)	7,311,578	38,853,092
10. Total (Lines 5 through 9)	288,014,124	150,443,403	657,605,290
11. Net cash from operations (Line 4 minus Line 10)	(159,065,198)	18,304,925	(92,792,006)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	137,128,736	256,118,557	727,436,229
12.2 Stocks		2,265,138	4,310,592
12.3 Mortgage loans	45,139,249	65,244,482	161,416,173
12.4 Real estate			
12.5 Other invested assets	3,275,036	7,804,675	40,963,921
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	130,843	(430,070)	(540,874)
12.7 Miscellaneous proceeds	18,540,061	(70,108,094)	(213,930,266)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	204,213,925	260,894,688	719,655,775
13. Cost of investments acquired (long-term only):			
13.1 Bonds	41,446,903	212,465,106	527,849,374
13.2 Stocks	2	1,028,379	1,506,700
13.3 Mortgage loans	1,962,063	28,474,886	37,464,139
13.4 Real estate			
13.5 Other invested assets	1,774,946	9,978,233	32,025,758
13.6 Miscellaneous applications	2,936,315	1,459,985	11,520,229
13.7 Total investments acquired (Lines 13.1 to 13.6)	48,120,229	253,406,589	610,366,200
14. Net increase (or decrease) in contract loans and premium notes	(2,589,113)	(1,151,438)	(399,834)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	158,682,809	8,639,537	109,689,408
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	(4,738,160)	(424,383)	(5,895,050)
16.5 Dividends to stockholders			163,000,000
16.6 Other cash provided (applied)	20,475,571	(31,613,370)	62,265,389
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	15,737,411	(32,037,753)	(106,629,661)
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)	15,355,022	(5,093,291)	(89,732,259)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	56,708,127	146,440,386	146,440,386
19.2 End of period (Line 18 plus Line 19.1)	72,063,149	141,347,095	56,708,127

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

20.0001. Bond conversions and refinancing	7,901,765		26,811,979
20.0002. Stock conversion	4,646,928		
20.0003. Net investment income payment-in-kind bonds	85,217	418,147	573,255
20.0004. Transfer of bonds to partnerships and LLCs	35,644		6,937,445
20.0005. Bonds transferred to mortgage loans			1,967,509

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	48,248,589	46,247,088	173,696,284
3. Ordinary individual annuities	123,874,006	192,533,553	766,613,403
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)	172,122,595	238,780,641	940,309,687
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	172,122,595	238,780,641	940,309,687
14. Deposit-type contracts			
15. Total (Lines 13 and 14)	172,122,595	238,780,641	940,309,687
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 #	2023	2022
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 1,302,922	\$ 139,535,229
(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>\$ 1,302,922</u>	<u>\$ 139,535,229</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,805,927,224	\$ 1,780,084,362
(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>\$ 1,805,927,224</u>	<u>\$ 1,780,084,362</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.

NOTES TO FINANCIAL STATEMENTS

Note 2 – Accounting Changes and Corrections of Errors

- a. For the three months ended March 31, 2023, corrections of prior years' errors were recorded in surplus, net of tax:

	Quarter Ended March 31, 2023		
	Increase (Decrease) to:		
	Prior Years' Net Income	Current Year Surplus	Asset or Liability Balances
Policyholders' reserves	\$ (3,434,058)	\$ (3,434,058)	\$ 3,434,058
Total	<u>\$ (3,434,058)</u>	<u>\$ (3,434,058)</u>	

Of the \$3,434,058 decrease to surplus for prior years' errors, \$3,434,058 was recorded as prior period adjustments, net of taxes.

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

- b. Adoption of new accounting standards - No change

Note 3 – Business Combinations and Goodwill - No change

Note 4 – Discontinued Operations - No change

Note 5 – Investments

- a. Mortgage loans, including mezzanine real estate loans - 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)	(2)		(3)
	OTTI		
	Recognized in Loss		
Amortized Cost Basis Before OTTI	(2a) Interest	(2b) Non-interest	Fair Value 1-(2a+2b)

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	3,007,713	-	181,091	2,826,622
c. Total first quarter	<u>\$ 3,007,713</u>	<u>\$ -</u>	<u>\$ 181,091</u>	<u>\$ 2,826,622</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	-	-	-	-
f. Total second quarter	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>

OTTI recognized in the third quarter

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

OTTI recognized in the fourth quarter

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

m. Annual aggregate total		<u>\$ -</u>	<u>\$ 181,091</u>	
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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
12624QAC7	\$ 184,864	\$ 164,248	\$ (20,616)	\$ 164,248	\$ 87,625	March 31, 2023
36192RAL6	150,000	75,000	(75,000)	75,000	26,813	March 31, 2023
040104RV5	149,208	142,752	(6,455)	142,753	142,901	March 31, 2023
040104TG6	17,552	15,757	(1,795)	15,757	13,697	March 31, 2023
1248MGAJ3	4,879	4,734	(145)	4,734	3,918	March 31, 2023
30247DAD3	9,380	9,055	(324)	9,055	8,401	March 31, 2023
40431KAE0	203,838	201,989	(1,849)	201,989	204,087	March 31, 2023
45071KDD3	59,104	49,072	(10,032)	49,072	49,776	March 31, 2023
590212AB2	6,507	5,649	(858)	5,649	6,303	March 31, 2023
617463AA2	443	403	(40)	403	344	March 31, 2023
61750FAE0	26,625	25,427	(1,199)	25,427	23,637	March 31, 2023
61750MAB1	363	348	(15)	348	335	March 31, 2023
84752CAE7	18,351	17,917	(434)	17,917	15,887	March 31, 2023
86363HAB8	3,359	3,184	(175)	3,184	2,870	March 31, 2023
93934XAB9	20,947	18,663	(2,285)	18,663	19,808	March 31, 2023
362480AD7	29,271	28,586	(684)	28,586	29,372	March 31, 2023
45254TRX4	7,615	7,501	(114)	7,501	7,370	March 31, 2023
45254TSM7	73,046	70,533	(2,513)	70,533	62,754	March 31, 2023
45660LAU3	10,832	10,747	(86)	10,744	10,647	March 31, 2023
45660LYW3	65,471	62,974	(2,497)	62,974	63,395	March 31, 2023
466247XE8	76,618	75,295	(1,323)	75,295	66,059	March 31, 2023
525221AJ6	59,596	53,747	(5,849)	53,747	59,057	March 31, 2023
761118FM5	209,948	189,550	(20,398)	189,550	189,653	March 31, 2023
41161PWB5	89,888	88,611	(1,277)	88,611	72,954	March 31, 2023
45660N5H4	127,249	127,249	-	127,249	122,739	March 31, 2023
45660NT88	1,950	1,934	(15)	1,934	1,875	March 31, 2023
92922F5T1	125,180	122,785	(2,395)	122,785	108,208	March 31, 2023
939336X65	206,617	200,289	(6,328)	200,289	181,972	March 31, 2023
36298XAA0	936,144	927,502	(8,643)	927,502	880,045	March 31, 2023
589929N38	12,632	12,369	(262)	12,370	12,119	March 31, 2023
59020UNZ4	8,303	7,036	(1,267)	7,037	7,943	March 31, 2023
86359DME4	111,933	105,715	(6,218)	105,715	101,960	March 31, 2023
Totals	\$ 3,007,713	\$ 2,826,621	\$ (181,091)	\$ 2,826,621	\$ 2,584,524	

- (4) As of March 31, 2023, 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	\$	(36,127,193)
2. 12 months or longer	\$	(1,032,990)
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 months	\$	502,459,468
2. 12 months or longer	\$	12,665,356

- (5) No change

- e. Dollar repurchase agreements and/or securities lending transactions: The Company did not have any dollar repurchase agreements and/or securities lending transactions as of March 31, 2023.
- f. Repurchase agreements transactions accounted for as secured borrowing:
(1) The Company did not have any repurchase agreements as of March 31, 2023.
- g. Reverse repurchase agreements transactions accounted for as secured borrowing: The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of March 31, 2023.
- h. Repurchase agreements transactions accounted for as a sale: The Company did not have any repurchase agreements transactions accounted for as a sale as of March 31, 2023.
- i. Reverse repurchase agreements transactions accounted for as a sale: The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of March 31, 2023.
- j. Real estate – No change
- k. Low-income housing tax credit - No change
- l. Restricted assets - No change

NOTES TO FINANCIAL STATEMENTS

- m. Working capital finance investments: The Company did not invest in working capital finance investments as of March 31, 2023.
- n. Offsetting and netting of assets and liabilities: The Company reports derivative and repurchase agreement assets and liabilities as gross in the financial statements without offsetting as of March 31, 2023.
- 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	23	\$12,901,338	\$13,846,076	\$12,809,143	\$13,823,455
(2) LB&SS - AC	-	-	-	-	-	-
(3) Preferred Stock - AC	1	1	21,746	21,746	25,897	25,390
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	23	24	\$12,923,084	\$13,867,822	\$12,835,040	\$13,848,845

AC - Amortized Cost FV - Fair Value

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

	Three Months Ended March 31, 2023	
	General Account	Separate Account
1. Number of CUSIPS	1	N/A
2. Aggregate amount of investment income	\$ 469,512	N/A

- r. Reporting entity's share of cash pool by asset type – The Company does not have cash in a qualified cash pool.

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

(a-m) No change

Note 14 – Liabilities, Contingencies and Assessments

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

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

NOTES TO FINANCIAL STATEMENTS

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

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 2023 or 2022.
 - (3) No change
 - (4) The Company did not have interests that continue to be held by a transferor in securitized financial assets in 2023 or 2022.
 - (5-7) No change
- c. Wash sales:
 - (1) In the course of the Company's investment management activities, securities may be sold and reacquired within 30 days to enhance the Company's yield on its investment portfolio.
 - (2) The Company did not sell any securities with the NAIC Designation 3 or below, or unrated, through the three months ended March 31, 2023 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:

	March 31, 2023				
	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Financial assets:					
Bonds:					
Industrial and miscellaneous	\$ -	\$ 893,455	\$ 5,192,801	\$ -	\$ 6,086,256
Preferred stocks	-	-	3,871,828	-	3,871,828
Common stock - subsidiary and affiliates	18,167,638	-	6,058,982	-	24,226,620
Common stock - unaffiliated	3,057,898	-	2,508,436	-	5,566,334
Derivatives:					
Interest rate swaps	-	348,847,230	-	-	348,847,230
Options	-	19,301,580	-	-	19,301,580
Currency swaps	-	95,596,128	-	-	95,596,128
Forward contracts	-	1,541,175	-	-	1,541,175
Financial futures	25,044,064	-	-	-	25,044,064
Separate account assets	1,624,194,769	1,653	-	-	1,624,196,422
Total financial assets carried at fair value	<u>\$ 1,670,464,369</u>	<u>\$ 466,181,221</u>	<u>\$ 17,632,047</u>	<u>\$ -</u>	<u>\$ 2,154,277,637</u>
Financial liabilities:					
Repurchase agreements					
Derivatives:					
Interest rate swaps	\$ -	\$ 244,687,133	\$ -	\$ -	\$ 244,687,133
Options	-	8,414,511	-	-	8,414,511
Currency swaps	-	1,335,044	-	-	1,335,044
Forward contracts	-	2,338,336	-	-	2,338,336
Total financial liabilities carried at fair value	<u>\$ -</u>	<u>\$ 256,775,024</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 256,775,024</u>
December 31, 2022					
	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Financial assets:					
Bonds:					
Industrial and miscellaneous	\$ -	\$ 358,377	\$ 9,599,146	\$ -	\$ 9,957,523
Preferred stocks	-	-	3,871,764	-	3,871,764
Common stock - subsidiary and affiliates	17,527,192	-	5,775,012	-	23,302,204
Common stock - unaffiliated	812,927	-	1,151,599	-	1,964,526
Derivatives:					
Interest rate swaps	-	601,606,125	-	-	601,606,125
Options	-	15,350,156	-	-	15,350,156
Currency swaps	-	103,879,908	-	-	103,879,908
Forward contracts	-	1,545,682	-	-	1,545,682
Financial futures - long positions	1,342,544	-	-	-	1,342,544
Separate account assets	1,553,145,900	1,403	-	-	1,553,147,303
Total financial assets carried at fair value	<u>\$ 1,572,828,563</u>	<u>\$ 722,741,651</u>	<u>\$ 20,397,521</u>	<u>\$ -</u>	<u>\$ 2,315,967,735</u>
Financial liabilities:					
Derivatives:					
Interest rate swaps	\$ -	\$ 469,399,209	\$ -	\$ -	\$ 469,399,209
Options	-	5,966,646	-	-	5,966,646
Currency swaps	-	1,037,202	-	-	1,037,202
Forward contracts	-	3,598,319	-	-	3,598,319
Total financial liabilities carried at fair value	<u>\$ -</u>	<u>\$ 480,001,376</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ 480,001,376</u>

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	Gains	Purchases	Issuances	Sales	Settlements	Balance
	as of 01/01/2023	In	Out	(Losses) in Net Income	(Losses) in Surplus					as of 03/31/2023
Financial assets:										
Bonds:										
Industrial and miscellaneous	\$ 9,599,146	\$ -	\$ (3,910,318)	\$ (550,915)	\$ 54,889	\$ -	\$ -	\$ -	\$ (1)	\$ 5,192,801
Preferred stock	3,871,764	-	(18,570)	-	18,634	-	-	-	-	3,871,828
Common stock - affiliated	5,775,012	-	-	-	(6,203,322)	-	6,487,292	-	-	6,058,982
Common stock - unaffiliated	1,151,599	-	-	-	(845,715)	2	2,202,550	-	-	2,508,436
Total financial assets	\$ 20,397,521	\$ -	\$ (3,928,888)	\$ (550,915)	\$ (6,975,514)	\$ 2	\$ 8,689,842	\$ -	\$ (1)	\$ 17,632,047

	Balance	Transfers ⁽¹⁾		Gains	Gains	Purchases	Issuances	Sales	Settlements	Balance
	as of 01/01/2022	In	Out	(Losses) in Net Income	(Losses) in Surplus					as of 12/31/2022
Financial assets:										
Bonds:										
Industrial and miscellaneous	\$ 19,024,416	\$ -	\$ (8,306,827)	\$ (780,483)	\$ (1,623,881)	\$ 1	\$ 1,309,482	\$ -	\$ (23,562)	\$ 9,599,146
Preferred stock	51,861	5,083,328	-	-	(1,263,425)	-	-	-	-	3,871,764
Common stock - affiliated	4,365,947	-	-	-	17,848,704	1,000,000	(17,439,639)	-	-	5,775,012
Common stock - unaffiliated	4,417,320	-	(476,273)	1,799,341	(2,246,173)	28,379	-	(69,717)	(2,301,278)	1,151,599
Total financial assets	\$ 27,859,544	\$ 5,083,328	\$ (8,783,100)	\$ 1,018,858	\$ 12,715,225	\$ 1,028,380	\$ (16,130,157)	\$ (69,717)	\$ (2,324,840)	\$ 20,397,521

⁽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:

	March 31, 2023					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	\$ 5,900,691	\$ 5,867,810	\$ -	\$ 5,900,691	\$ -	\$ -	\$ -
All other governments	232,573	241,210	-	232,573	-	-	-
States, territories and possessions	12,389,735	11,995,242	-	12,389,735	-	-	-
Political subdivisions	13,959,482	13,934,405	-	13,959,482	-	-	-
Special revenue	77,947,107	75,812,516	-	77,947,107	-	-	-
Industrial and miscellaneous	3,033,330,117	3,326,886,374	-	1,184,886,380	1,848,443,737	-	-
Parent, subsidiaries and affiliates	201,602,384	224,173,953	-	42,616,869	158,985,515	-	-
Preferred stocks	5,089,207	4,982,542	520,000	-	4,569,207	-	-
Common stock - subsidiary and affiliates ⁽¹⁾	24,226,620	24,226,620	18,167,638	-	6,058,982	-	-
Common stock - unaffiliated	5,566,334	5,566,334	3,057,898	-	2,508,436	-	-
Mortgage loans - commercial	652,559,521	695,352,700	-	-	652,559,521	-	-
Mortgage loans - residential	167,600,479	181,474,174	-	-	167,600,479	-	-
Cash, cash equivalents and short-term investments	72,063,149	72,063,149	24,991,774	47,071,375	-	-	-
Derivatives:							
Interest rate swaps	348,847,230	348,847,230	-	348,847,230	-	-	-
Options	19,301,580	19,301,580	-	19,301,580	-	-	-
Currency swaps	95,596,128	95,596,128	-	95,596,128	-	-	-
Forward contracts	1,541,175	1,541,175	-	1,541,175	-	-	-
Financial futures	25,044,064	25,044,064	25,044,064	-	-	-	-
Separate account assets	1,624,196,422	1,624,196,422	1,624,194,769	1,653	-	-	-
Financial liabilities:							
Individual annuity contracts	2,692,828,322	2,703,970,017	-	-	2,692,828,322	-	-
Supplementary contracts	56,658,845	56,097,867	-	-	56,658,845	-	-
Derivatives:							
Interest rate swaps	244,687,133	244,687,133	-	244,687,133	-	-	-
Options	8,414,511	8,414,511	-	8,414,511	-	-	-
Currency swaps	1,335,044	1,335,044	-	1,335,044	-	-	-
Forward contracts	2,338,336	2,338,336	-	2,338,336	-	-	-

⁽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 \$258,185,888.

NOTES TO FINANCIAL STATEMENTS

December 31, 2022

	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial assets:							
Bonds:							
U. S. government and agencies	\$ 2,923,341	\$ 2,953,077	\$ -	\$ 2,923,341	\$ -	\$ -	\$ -
All other governments	226,088	241,194	-	226,088	-	-	-
States, territories and possessions	12,474,856	12,405,446	-	12,474,856	-	-	-
Political subdivisions	13,589,114	13,975,111	-	13,589,114	-	-	-
Special revenue	75,899,119	75,865,839	-	75,899,119	-	-	-
Industrial and miscellaneous	3,068,938,259	3,411,250,352	-	1,230,852,253	1,838,086,006	-	-
Parent, subsidiaries and affiliates	194,393,316	219,608,935	-	36,896,197	157,497,119	-	-
Preferred stocks	6,983,412	6,908,285	513,200	-	6,470,212	-	-
Common stock - subsidiary and affiliates ⁽¹⁾	23,302,204	23,302,204	17,527,192	-	5,775,012	-	-
Common stock - unaffiliated	1,964,528	1,964,528	812,929	-	1,151,599	-	-
Mortgage loans - commercial	680,159,753	729,634,563	-	-	680,159,753	-	-
Mortgage loans - residential	171,146,560	188,521,142	-	-	171,146,560	-	-
Cash, cash equivalents and short-term investments	56,642,166	56,642,166	13,701,011	42,941,155	-	-	-
Derivatives:							
Interest rate swaps	601,606,125	601,606,125	-	601,606,125	-	-	-
Options	15,350,156	15,350,156	-	15,350,156	-	-	-
Currency swaps	103,879,908	103,879,908	-	103,879,908	-	-	-
Separate account assets	1,553,147,303	1,553,147,303	1,553,145,900	1,403	-	-	-
Financial liabilities:							
Repurchase agreements	11	11	-	11	-	-	-
Individual annuity contracts	2,768,579,214	2,871,407,464	-	-	2,768,579,214	-	-
Supplementary contracts	60,891,079	60,288,197	-	-	60,891,079	-	-
Derivatives:							
Interest rate swaps	469,399,209	469,399,209	-	469,399,209	-	-	-
Options	5,966,646	5,966,646	-	5,966,646	-	-	-
Currency swaps	1,037,202	1,037,202	-	1,037,202	-	-	-

⁽¹⁾Common stock - subsidiary and affiliates does not include MML Bay State, which had a statutory carrying value of \$252,142,974.

d. As of March 31, 2023 and December 31, 2022, the Company had no investments where it was not practicable to estimate fair value.

Note 21 – Other Items

- Unusual or infrequent items - No change
- Troubled debt restructuring - No change
- Other disclosures and unusual items:

Business risks

The Company operates in a business environment subject to various risks and uncertainties. The principal risks include insurance and underwriting risks, investment and interest rate risks, currency exchange risk and credit risk. The combined impact of these risks could have a material, adverse effect on the Company's financial statements or result in operating losses in future periods. The Company employs the use of reinsurance, portfolio diversification, asset/liability management processes and other risk management techniques to mitigate the impact of these risks. This condensed risks and uncertainties disclosure should be read in conjunction with the disclosure in the Company's 2022 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.

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.

NOTES TO FINANCIAL STATEMENTS

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 had caused increased cases of COVID-19 and 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 geopolitics 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:

	March 31, 2023			Three Months Ended March 31, 2023	
	Actual Cost	Carrying Value	Fair Value	OTTI	
Alt-A:					
a. Residential mortgage-backed securities	\$ 6,127,439	\$ 7,612,894	\$ 7,629,898	\$	43,479
b. Commercial mortgage-backed securities	-	-	-	-	-
c. Collateralized debt obligations	-	-	-	-	-
d. Structured securities	-	-	-	-	-
e. Equity investments in SCAs *	\$ 314,748	\$ 391,782	\$ 409,529	\$	-
f. Other assets	-	-	-	-	-
g. Total	<u>\$ 6,442,187</u>	<u>\$ 8,004,676</u>	<u>\$ 8,039,427</u>	<u>\$</u>	<u>43,479</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

Alt-A:	December 31, 2022			Year Ended December 31, 2022
	Actual Cost	Carrying Value	Fair Value	OTTI
a. Residential mortgage-backed securities	\$ 6,395,890	\$ 7,950,029	\$ 7,969,297	\$ 151,228
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	304,996	380,163	397,615	-
f. Other assets	-	-	-	-
g. Total	<u>\$ 6,700,886</u>	<u>\$ 8,330,192</u>	<u>\$ 8,366,912</u>	<u>\$ 151,228</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 May 12, 2023, 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 2023 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]
- 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?
State of Connecticut Insurance Department
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [] N/A []
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [] No [X]
- 7.2 If yes, give full information:
.....
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [] No [X]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No []
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

STATEMENT AS OF MARCH 31, 2023 OF THE C.M. Life Insurance Company
GENERAL INTERROGATORIES

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

- 9.2 Has the code of ethics for senior managers been amended? Yes [X] No []
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
 Code has been updated to reflect policy name changes and removed policy links from the document.
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No []
- 11.2 If yes, give full and complete information relating thereto:
 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: \$ 55,034,393
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 219,608,936 | \$ 224,173,953 |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ 252,142,974 | \$ 276,369,594 |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ 82,400,549 | \$ 76,635,353 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 554,152,459 | \$ 577,178,900 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [] N/A []
 If no, attach a description with this statement.

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

STATEMENT AS OF MARCH 31, 2023 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
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

- 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.....
Angelo, Gordon & Co., L.P.	U.....
Western Asset Management Company	U.....

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106006	Barings LLC	549300G36F1E2S4MQM37	SEC	DS.....
162754	IFM Investors Pty Ltd	5493002BVK0Q17K17H93	SEC	NO.....
131940	Angelo, Gordon & Co., L.P.	XXJ808RONB9FETPCB63	SEC	NO.....
801-8162	Western Asset Management Company	549300C5A561UXU1CN46	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 3/31/2023, 79 issues for 68 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 \$65,181,655 or 1.65% 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 \$..... 181,471,560
- 1.13 Commercial Mortgages \$..... 695,355,314
- 1.14 Total Mortgages in Good Standing \$..... 876,826,874
- 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) \$..... 876,826,874
- 1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter
- 1.61 Farm Mortgages \$.....
- 1.62 Residential Mortgages \$.....
- 1.63 Commercial Mortgages \$.....
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate \$.....
2. Operating Percentages:
- 2.1 A&H loss percent %
- 2.2 A&H cost containment percent %
- 2.3 A&H expense percent excluding cost containment expenses %
- 3.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date \$.....
- 3.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date \$.....
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
.....

STATEMENT AS OF MARCH 31, 2023 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
97071	13-3126819	09/01/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUVE)	DE	YRT/I	OL	Authorized		
97071	13-3126819	09/01/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUVE)	DE	YRT/I	OL	Authorized		

STATEMENT AS OF MARCH 31, 2023 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	772,632	2,088,173		2,860,805	
2. Alaska	AK	L	12,854	1,700		14,554	
3. Arizona	AZ	L	2,450,091	264,762		2,714,853	
4. Arkansas	AR	L	114,071	157,223		271,294	
5. California	CA	L	5,806,447	12,844,099		18,650,546	
6. Colorado	CO	L	693,885	1,555,753		2,249,638	
7. Connecticut	CT	L	1,019,580	3,015,838		4,035,418	
8. Delaware	DE	L	185,919	834,110		1,020,029	
9. District of Columbia	DC	L	181,988	3,354		185,342	
10. Florida	FL	L	4,132,722	7,374,105		11,506,827	
11. Georgia	GA	L	1,156,151	1,886,958		3,043,109	
12. Hawaii	HI	L	431,773	215,990		647,763	
13. Idaho	ID	L	59,512	575,125		634,637	
14. Illinois	IL	L	1,493,053	5,569,044		7,062,097	
15. Indiana	IN	L	859,465	5,632,084		6,491,549	
16. Iowa	IA	L	253,656	1,733,044		1,986,700	
17. Kansas	KS	L	258,490	410,995		669,485	
18. Kentucky	KY	L	217,320	379,216		596,536	
19. Louisiana	LA	L	316,486	2,376,794		2,693,280	
20. Maine	ME	L	85,122	308,379		393,501	
21. Maryland	MD	L	1,897,680	2,609,212		4,506,892	
22. Massachusetts	MA	L	1,215,943	5,549,003		6,764,946	
23. Michigan	MI	L	757,332	4,143,809		4,901,141	
24. Minnesota	MN	L	1,808,679	1,464,522		3,273,201	
25. Mississippi	MS	L	409,182	758,190		1,167,372	
26. Missouri	MO	L	593,530	2,597,782		3,191,312	
27. Montana	MT	L	99,922	36,815		136,737	
28. Nebraska	NE	L	487,990	1,067,648		1,555,638	
29. Nevada	NV	L	229,914	234,045		463,959	
30. New Hampshire	NH	L	339,519	705,714		1,045,233	
31. New Jersey	NJ	L	1,604,785	9,119,896		10,724,681	
32. New Mexico	NM	L	292,246	425		292,671	
33. New York	NY	N	778,519	23,075		801,594	
34. North Carolina	NC	L	1,132,233	2,758,379		3,890,612	
35. North Dakota	ND	L	6,746	900,000		906,746	
36. Ohio	OH	L	1,086,401	5,544,945		6,631,346	
37. Oklahoma	OK	L	436,738	745,744		1,182,482	
38. Oregon	OR	L	231,303	313,361		544,664	
39. Pennsylvania	PA	L	2,556,390	14,123,510		16,679,900	
40. Rhode Island	RI	L	117,352	1,790,375		1,907,727	
41. South Carolina	SC	L	702,036	1,706,324		2,408,360	
42. South Dakota	SD	L	10,358	333,201		343,559	
43. Tennessee	TN	L	810,083	2,975,557		3,785,640	
44. Texas	TX	L	4,336,098	6,851,150		11,187,248	
45. Utah	UT	L	438,793	109,848		548,641	
46. Vermont	VT	L	134,602	483,202		617,804	
47. Virginia	VA	L	1,189,816	4,968,596		6,158,412	
48. Washington	WA	L	803,082	966,874		1,769,956	
49. West Virginia	WV	L	161,226	361,016		522,242	
50. Wisconsin	WI	L	490,724	3,148,736		3,639,460	
51. Wyoming	WY	L	35,386	126,829		162,215	
52. American Samoa	AS	N					
53. Guam	GU	N					
54. Puerto Rico	PR	L	857,402	129,477		986,879	
55. U.S. Virgin Islands	VI	N	185			185	
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N	1,501			1,501	
58. Aggregate Other Aliens	OT	XXX	17,523			17,523	
59. Subtotal	XXX		46,572,436	123,874,006		170,446,442	
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		350,277			350,277	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX		46,922,713	123,874,006		170,796,719	
96. Plus Reinsurance Assumed	XXX						
97. Totals (All Business)	XXX		46,922,713	123,874,006		170,796,719	
98. Less Reinsurance Ceded	XXX		32,302,510	94,967,640		127,270,150	
99. Totals (All Business) less Reinsurance Ceded	XXX		14,620,203	28,906,366		43,526,569	
DETAILS OF WRITE-INS							
58001. Aggregate Other Alien	XXX		17,523			17,523	
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		17,523			17,523	
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:

- 1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 51
- 2. R - Registered - Non-domiciled RRGs.....
- 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
- 4. Q - Qualified - Qualified or accredited reinsurer.....
- 5. 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 Special Situations Investor LLC	None		Delaware
CM Life Mortgage Lending LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities II LLC	None		Delaware
MM Global Capabilities III LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
Lyme Adirondack Timber Sales, LLC	None		Delaware
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
ITPS Holding LLC	None		Delaware
HITPS LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
MassMutual Ventures US IV, GP, LLC	None		Delaware
MassMutual Ventures US IV, L.P.	None		Delaware
MassMutual Ventures Europe/APAC I GP, LLC	None		Delaware
MassMutual Ventures Europe/APAC I GP, L.P.	None		Cayman Islands
MassMutual Ventures Europe/APAC I L.P.	None		Cayman Islands
JFIN Parent LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Fund III LLC	None		Delaware

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

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

PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of</u>
Jefferies Credit Partners LLC	None		Delaware
APEX Credit Partners LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
JCP Direct Lending CLO 2022 LLC	None		Delaware
Jefferies Direct Lending Europe SCSp SICAV-RAIF	None		Luxembourg
Jefferies Credit Management Holdings LLC	None		Delaware
Senior Credit Investments, LLC	None		Delaware
JDLF GP (Europe) S.a.r.l	None		Luxembourg
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
JDLF II GP LLC	None		Delaware
JDLF II GP LP	None		Delaware
Jefferies Direct Lending Fund II C LP	None		Delaware
Jefferies DLF II C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund II C SPE LLC	None		Delaware
Jefferies Private Credit BDC Inc.	None		Maryland
Jefferies Senior Lending LLC	None		Delaware
Jefferies Credit Partners BDC Inc	None		Maryland
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Revolver Holdings IV LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, S.L.P.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN Funding 2021 LLC	None		Delaware
JFIN High Yield Investments LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-V Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-II Ltd.	None		Cayman Islands

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
JFIN Revolver CLO 2022-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-IV Ltd.	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
JFIN Revolver Funding 2021-III Ltd.	None		Delaware
JFIN Revolver Funding 2021-IV Ltd.	None		Delaware
JFIN Revolver Funding 2022-I Ltd.	None		Bermuda
JFIN Revolver SPE1 2022 LLC	None		Delaware
JFIN Revolver SPE3 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 LLC	None		Delaware
SFL Parkway Funding 2022 LLC	None		Delaware
JCP Private Loan Management GP LLC	None		Delaware
JCP Private Loan Management LP	None		Delaware
Beauty Brands Acquisition Holdings LLC	None		Delaware
Beauty Brands Acquisition LLC	None		Delaware
Beauty Brands Acquisition Intermediate LLC	None		Delaware
Forma Brands, LLC	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
Tomorrow Parent, LLC	None		Delaware
Custom Ecology Holdco, LLC	None		Delaware
Glidepath Holdings Inc.	86-2294635		Delaware
MassMutual Ascend Life Insurance Company	13-1935920	63312	Ohio
AAG Insurance Agency, LLC	31-1422717		Kentucky
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
MM Ascend Life Investor Services, LLC	31-1395344		Ohio
MM Ascend Mortgage Lending LLC	31-1395344		Ohio
Manhattan National Holding, LLC	26-3260520		Ohio
Manhattan National Life Insurance Company	45-0252531	67083	Ohio
MassMutual Mortgage Lending LLC	None		Delaware
MM Copper Hill Road LLC	04-1590850		Delaware
MMV CTF I GP LLC	None		Delaware
MassMutual Ventures Climate Technology Fund I LP	None		Delaware
MM Direct Private Investment Holding LLC	None		Delaware

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MM Direct Private Investments UK Limited	None		United Kingdom
DPI-ACRES Capital LLC	None		Delaware
MM Investment Holding	None		Cayman Islands
MMIH Bond Holdings LLC	None		Delaware
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2014-A	36-4785301		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 2020-A	None		Delaware
MMAF Equipment Finance LLC 2020-B	None		Delaware
MMAF Equipment Finance LLC 2021-A	None		Delaware
MMAF Equipment Finance LLC 2022-A	None		Delaware
MMAF Equipment Finance LLC 2022-B	None		Delaware
Rozier LLC	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Holding Company LLC	None		Delaware
Flourish Insurance Agency LLC	None		Delaware
Flourish Technologies LLC	None		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Low Carbon Energy Holding	None		United Kingdom
Sleeper Street LLC	None		Delaware
Intermodal Holding II LLC	46-2344300		Delaware
Milestone Acquisition Holding LLC	47-3055009		Delaware
Teaktree Acquisition, LLC	None		Delaware
VGS Acquisition Holding, LLC	None		Delaware

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

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

PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Haven Life Insurance Agency, LLC	46-2252944		Delaware
Aland Royalty Holdings LP	None		Delaware
GASL Holdings LLC	None		Delaware
Barings Asset-Based Income Fund (US) LP	None		Delaware
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Barings Global Real Assets Fund LP	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Ireland
Barings North American Private Loan Fund LP	38-4010344		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
Marco Hotel LLC	46-4255307		Delaware
HB Naples Golf Owner LLC	45-3623262		Delaware
RB Apartments LLC	82-4411267		Delaware
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 Southeast Asia III LLC	None		Delaware
MMV Digital I LLC	None		Cayman Islands
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware
MassMutual Ventures US III LLC	None		Delaware
MassMutual Ventures US IV LLC	None		Delaware
MM Catalyst Fund LLC	None		Delaware
MM Catalyst Fund II LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Mortgages Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage 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 North America LLC	None		Delaware

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Singapore Pte. Ltd.	None		Singapore
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	None		Australia
Barings Australia Real Estate Holdings Pty Ltd	None		Australia
Barings Australia Real Estate Pty Ltd	14-0045656		Australia
Altis Property Partners Holdings Pty Ltd	98-0457456		Australia
Altis Asset Management Pty Ltd	None		Australia
Altis Property Partners Pty Ltd	None		Australia
Barings Australia Structured Finance Holdings Pty Ltd	None		Australia
Barings Australia Structured Finance Pty Ltd	None		Australia
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Real Estate Acquisitions LLC	None		Delaware
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Baring France SAS	None		France
Baring International Fund Managers (Ireland) Limited	None		Ireland
Barings GmbH	None		Germany
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Netherlands B.V.	None		Netherlands
Barings (U.K.) Limited	98-0432153		United Kingdom
Barings Switzerland Sàrl	None		Switzerland
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Baring 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 Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP S.à.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à r. l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		Delaware
CRA Aircraft Holding LLC*	81-4258759		Delaware
Chassis Acquisition Holding LLC	81-2244465		Delaware
EIP Holdings I, LLC	None		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
Techquity, LP	None		Delaware
Validus Holding Company LLC	46-0687392		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings CMS Fund GP, LLC	None		Delaware
Barings Infiniti Fund Management LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Emerging Generation Fund GP II, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Emerging Generation Fund LP	84-3784245		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware

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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 Centre Street CLO Equity Partnership GP, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership LP	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF LLC	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund II Management, LLC	None		Delaware
Barings North American Private Loan Fund III Management, LLC	None		Delaware
Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	None		Delaware
Barings - MM Revolver Fund GP LLC	None		Delaware
BMT RE Debt Fund GP LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Fund GP LLC	None		Delaware
BIG Real Estate Incentive I LLC	None		Delaware
BIG Real Estate Incentive II LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Barings Emerging Markets Blended Fund I GP, LLC	None		Delaware
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
Barings CLO 2022-I	98-1624360		Cayman Island
Barings CLO 2022-II	None		Cayman Island
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
MassMutual External Benefits Group LLC	27-3576835		Delaware
MMV CTF I GP LLC	None		Delaware
MassMutual Ventures Climate Technology Fund I LP	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

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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>
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 Emerging Markets Corporate Bond Fund*	None		Ireland
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund*	None		Ireland
Babson CLO Ltd. 2012-II	None		Cayman Islands
Babson CLO Ltd. 2013-I	None		Cayman Islands
Babson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson CLO Ltd. 2016-II	None		Cayman Islands
Barings CLO Ltd. 2017-I	None		Cayman Islands
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-II	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-I	None		Cayman Islands
Barings CLO 2021-II	None		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Euro CLO 2021-II DAC	3750378QH		Ireland
Barings Euro CLO 2021-III DAC	None		Ireland
Barings Euro CLO 2022-I DAC	None		Ireland
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Global Technology Equity Fund	None		Ireland

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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 Europe Select Fund	None		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands
Barings Middle Market CLO 2019-I	None		Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings Target Yield Infrastructure Debt Fund*	98-1567942		Luxembourg
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II) *	None		Luxembourg
Barings Real Estate European Value Add I SCSp*	None		United Kingdom
Barings Real Estate Debt Income Fund LP*	85-3449260		Delaware
Barings Transportation Fund LP*	87-1262754		Delaware
Braemar Energy Ventures I, L.P.*	None		Delaware
Barings European Core Property Fund SCSp	None		Luxembourg
Barings European Private Loan Fund III A	46-5001122		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Barings Core Property Fund LP	20-5578089		Delaware
DPI Acres Capital SPV LLC	04-1590850		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
GIA EU Holdings - Emerson JV Sarl	98-1607033		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
Martello Re	None		Bermuda
Miami Douglas Two GP LLC*	04-1590850		Delaware
Miami Douglas Two LP*	04-1590850		Delaware
Miami Douglas Three MM LLC	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC	87-4021641		Delaware
MM Direct Private Investment Holding	04-1590850		Delaware
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC*	32-0574045		Delaware

Barings Affiliates & Funds:

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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 Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings European Growth Trust Fund	None		United Kingdom
Barings Global High Yield Fund	47-3790192		Massachusetts
CCIC Fund	None		Peoples Republic of China
Great Lakes II LLC*	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
Barings California Mortgage Fund IV	None		California
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Calgary Railway Holding LLC*	82-2285211		Delaware
Combrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Cornerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV	61-1793735		Massachusetts
CREA/PPC Venture LLC	20-0348173		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Euro Real Estate Holdings LLC	04-1590850		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MMLIC Debt Participations LLC	13-1935920		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM Kannapolis Industrial Member LLC	04-1590850		Delaware
MM East South Crossing Member LLC	04-1590850		Delaware
MM Horizon Savannah Member LLC*	04-1590850		Delaware
MM National Self-Storage Program Member LLC	04-1590850		Delaware
MM 1400 E 4th Street Member LLC	04-1590850		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
PACO France Logistics LLC	04-1590850		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Trailside MM Member II LLC	04-1590850		Delaware
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
West 37th Street Hotel LLC*	88-3861481		Delaware
MassMutual Premier Funds:			
MassMutual Premier Main Street Fund	51-0529328		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 Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Select Funds:			
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 Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts
MassMutual 20/80 Allocation Fund	45-1618155		Massachusetts
MassMutual 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262		Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual ishares 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual Balanced Fund	04-3212054		Massachusetts
MassMutual Blue Chip Growth Fund	04-3556992		Massachusetts
MassMutual Core Bond Fund	04-3277549		Massachusetts
MassMutual Disciplined Growth Fund	04-3539084		Massachusetts
MassMutual Disciplined Value Fund	04-3539083		Massachusetts
MassMutual Diversified Value Fund	01-0821120		Massachusetts
MassMutual Equity Opportunities Fund	04-3512590		Massachusetts

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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 Growth Opportunities Fund	04-3512589		Massachusetts
MassMutual Inflation-Protected and Income Fund	03-0532475		Massachusetts
MassMutual Mid Cap Growth Fund	04-3512596		Massachusetts
MassMutual Premier Diversified Bond Fund	04-3464165		Massachusetts
MassMutual RetireSMART by JPMorgan 2065 Fund	92-1441036		Massachusetts
MassMutual Select 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual Select Fundamental Value Fund	04-3584138		Massachusetts
MassMutual Select Overseas Fund	04-3557000		Massachusetts
MassMutual Select T Rowe Price Retirement 2065 Fund	92-1427882		Massachusetts
MassMutual Small Cap Growth Equity Fund	04-3464205		Massachusetts
MassMutual Small Cap Opportunities Fund	04-3424705		Massachusetts
MassMutual Small Cap Value Equity Fund	02-0769954		Massachusetts
MassMutual Strategic Bond Fund	26-0099965		Massachusetts

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STATEMENT AS OF MARCH 31, 2023 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? (Yes/No)	*
.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							MassMutual Ventures Europe/APAC I GP, LLC	DE	IA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0435							MassMutual Ventures Europe/APAC I GP, L.P.	CYM	IA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0435							MassMutual Ventures Europe/APAC I L.P.	CYM	IA	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	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co						CM Life Mortgage Lending 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	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual Global Business Services India LLP	IND	NIA	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities (Netherlands) B.V.	NLD	NIA	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Global Business Services Romania S.R.L.	ROU	NIA	MM Global Capabilities (Netherlands) B.V.	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM/Barings Multifamily TEBS 2020 LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MML Special Situations Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	C.M. Life Insurance Company	Influence	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	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
.0000							Lyme Adirondack Timberlands II, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
.0000							Lyme Adirondack Timber Sales, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Berkshire Way LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	26.700	MMLIC		
.0000			82-2932156				GASL Holdings LLC	DE	NIA	MassMutual Holding LLC	Ownership	11.300	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 MCAM Insurance Company, Inc.	VT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures US IV, GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures US IV, LP	DE	NIA	MassMutual Ventures US IV, GP, LLC	Ownership	100.000	MMLIC		

STATEMENT AS OF MARCH 31, 2023 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? (Yes/No)	*
.0000			04-1590850				Insurance Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Trad Private Equity LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000							Trad Investments I LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000							ITPSHolding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							HITPS LLC	DE	NIA	ITPS Holding LLC	Ownership	100.000	MMLIC		
.0000							JFIN Parent LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Forma Brands, LLC*	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
.0000			27-0105644				Jefferies Finance LLC	DE	NIA	JFIN Parent LLC	Ownership	50.000	MMLIC		1
.0000							Massachusetts Mutual Life Insurance Company								
.0000			86-2294635				Glidepath Holdings Inc.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	63312	13-1935920				MassMutual Ascend Life Insurance Company	OH	IA	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		
.0000			31-1422717				AAG Insurance Agency, LLC	KY	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	93661	31-1021738				Annuity Investors Life Insurance Company	OH	IA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
.0000			31-1395344				MM Ascend Life Investor Services, LLC	OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Ascend Mortgage Lending LLC	OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
.0000			26-3260520				Manhattan National Holding, LLC	OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Jefferies Private Credit BDC Inc.	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Fund III LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Apex Credit Partners LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JCP Direct Lending CLO 2022 LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
.0000							Jefferies Direct Lending Europe SCSp SICAV-RAIF	LUX	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
.0000							Jefferies Credit Management Holdings LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
.0000							Senior Credit Investments, LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
.0000							JDLF GP (Europe) S.a.r.l	LUX	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFAM GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFAM GP LP	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund C LP	DE	NIA	JFAM GP LP	Ownership	100.000	MMLIC		
.0000							Jefferies DLF C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund C LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		
.0000							JDLF II GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JDLF II GP LP	DE	NIA	JDLF II GP LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund II C LP	DE	NIA	JDLF II GP LP	Ownership	100.000	MMLIC		
.0000							Jefferies DLF II C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund II C SPE LLC	DE	NIA	Jefferies DLF II C Holdings LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Senior Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Partners BDC Inc	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings IV LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		

STATEMENT AS OF MARCH 31, 2023 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? (Yes/No)	*
.0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Europe GP, S.a.r.l.	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Finance Europe, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
.0000							Jefferies Finance Europe, SCSp	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
.0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Business Credit Fund I LLC	DE	NIA	Jefferies Finance Business Credit LLC	Ownership	100.000	MMLIC		
.0000							JFIN Funding 2021 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN High Yield Investments LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Beauty Brands Acquisition Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Beauty Brands Acquisition LLC	DE	NIA	Beauty Brands Acquisition Holdings LLC	Ownership	100.000	MMLIC		
.0000							Beauty Brands Acquisition Intermediate LLC	DE	NIA	Beauty Brands Acquisition LLC	Ownership	100.000	MMLIC		
.0000							Beauty Brands Acquisition Intermediate LLC	DE	NIA	Beauty Brands Acquisition Intermediate LLC	Ownership	100.000	MMLIC		
.0000							Forma Brands, LLC	DE	NIA		Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2018 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2019-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2020 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2021-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2021-V Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2022-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2022-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2022-IV Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	90.000	MMLIC		
.0000							JFIN Revolver Funding 2021 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Funding 2021 III Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Funding 2021 IV Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Funding 2022-I Ltd.	BMJ	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver SPE1 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver SPE3 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver SPE4 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							SFL Parkway Funding 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JCP Private Loan Management GP LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JCP Private Loan Management LP	DE	NIA	JCP Private Loan Management GP LLC	Ownership	100.000	MMLIC		
.0000							Apex Credit Holdings LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2012 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2013 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2014 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2014-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2015 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2015-II Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	85.000	MMLIC		
.0000							JFIN CLO 2016 Ltd.	CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.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							Tomorrow Parent, LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		

STATEMENT AS OF MARCH 31, 2023 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? (Yes/No)	*
.0000							Custom Ecology Holdco, LLC	DE	NIA	JFIN Parent 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							MMV CTF I GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Climate Technology Fund I LP	DE	NIA	MMV CTF I GP LLC	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							DPI-ACRES Capital LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Investment Holding	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MMIH Bond Holdings LLC	DE	NIA	MM Investment Holding	Ownership	99.600	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			36-4785301				MMAF Equipment Finance LLC 2014-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 2020-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2020-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							MMAF Equipment Finance LLC 2022-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2022-B	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	YES	
.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 Holding Company LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Insurance Agency 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	99.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
.0000							MML Investment Advisers, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			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	YES	

STATEMENT AS OF MARCH 31, 2023 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.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	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			45-2738137				Pioneers Gate LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-2854319	2392316			MassMutual Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	YES	
.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							Low Carbon Energy Holding	GBR	NIA	MassMutual Holding LLC	Ownership	49.000	MMLIC		
.0000							Sleeper Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Intermodal Holding II LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Milestone Acquisition Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			46-2252944				Haven Life Insurance Agency, LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Capital Partners LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			46-4255307				Marco Hotel LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			82-4411267				RB Apartments LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							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 Management 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 Southeast Asia III LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MMV Digital I LLC	CYM	NIA	MassMutual Ventures Southeast Asia III 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							MassMutual Ventures US IV LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MM Rothesay Holdco US LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Rothesay Limited	GBR	NIA	MM Rothesay Holdco US LLC	Ownership	48.800	MMLIC		
.0000							Rothesay 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 Mortgages Limited	GBR	NIA	Rothesay Limited	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 Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay Property Partnership 1 LLP	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay Foundation	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Pensions Management Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Asset Management UK Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		

STATEMENT AS OF MARCH 31, 2023 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? (Yes/No)	*
.0000							Rothesay Asset Management Australia Pty Ltd	.AUS	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Asset Management North America LLC	.DE	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
.0000							MM Catalyst Fund LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							MM Catalyst Fund II LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			47-1466022				LifeScore Labs, LLC	.MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			45-4000072				MM Asset Management Holding LLC	.MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			51-0504477				Barings LLC	.MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			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			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	Barings Investment Management (Shanghai) Limited	Ownership	100.000	MMLIC		
.0000			98-0457707				Baring SICE (Taiwan) Limited	.TWN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings Singapore Pte. Ltd.	.SGP	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0236449				Barings Japan Limited	.JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings Australia Holding Company Pty Ltd	.AUS	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings Australia Pty Ltd	.AUS	NIA	Barings Australia Holding Company Pty Ltd	Ownership	100.000	MMLIC		
.0000							Barings Australia Real Estate Holdings Pty Ltd	.AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			14-0045656				Barings Australia Real Estate Pty Ltd	.AUS	NIA	Barings Australia Real Estate Holdings Pty Ltd	Ownership	100.000	MMLIC		
.0000			98-0457456				Altis Property Partners Holdings Pty Ltd	.AUS	NIA	Barings Australia Real Estate Pty Ltd	Ownership	100.000	MMLIC		
.0000							Altis Asset Management Pty Ltd	.AUS	NIA	Altis Property Partners Holdings Pty Ltd	Ownership	100.000	MMLIC		
.0000							Altis Property Partners Pty Ltd	.AUS	NIA	Altis Property Partners Holdings Pty Ltd	Ownership	100.000	MMLIC		
.0000							Barings Australia Structured Finance Holdings Pty Ltd	.AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Australia Structured Finance Pty Ltd	.AUS	NIA	Barings Australia Structured Finance Holdings Pty Ltd	Ownership	100.000	MMLIC		
.0000			80-0875475				Barings Finance LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BCF Europe Funding Limited	.IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							BCF Senior Funding I LLC	.DE	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							BCF Senior Funding I Designated Activity Company	.IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							Barings Real Estate Acquisitions LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-3238351				Barings Securities LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			98-0437588				Barings Guernsey Limited	.GGY	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Europe Limited	.GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		

STATEMENT AS OF MARCH 31, 2023 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000							Barings Asset Management Spain SL	.ESP	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Baring France SAS	.FRA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Baring International Fund Managers (Ireland) Limited	.IRL	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings GmbH	.DEU	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Italy S.r.l.	.ITA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Sweden AB	.SWE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Netherlands B.V.	.NLD	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000			98-0432153				Barings (U.K.) Limited	.GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Switzerland Sarl	.CHE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000			98-0241935				Baring Asset Management Limited	.GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings European Direct Lending 1 GP LLP	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0457328				Baring International Investment Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Baring International Investment Management Holdings	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0457587				Baring International Investment Management Holdings	.GBR	NIA	Baring International Investment Management Holdings	Ownership	100.000	MMLIC		
.0000			98-0457576				Baring Asset Management UK Holdings Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0457586				Baring Fund Managers Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							BCGSS 2 GP LLP	.GBR	NIA	Baring Fund Managers Limited	Ownership	100.000	MMLIC		
.0000			98-0457578				Baring Investment Services Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Core Fund Feeder 1 GP S.a.r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings BME GP S.a.r.l.	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings GPC GP S.a.r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings European Core Property Fund GP Sarl	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Investment Fund (LUX) GP S.a.r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Umbrella Fund (LUX) GP S.a.r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							GPLF4(S) GP S.a.r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							PREIF Holdings Limited Partnership	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							BMC Holdings DE LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	.CA	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			81-2244465				Chassis Acquisition Holding LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	MMLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	.DE	NIA	Barings LLC	Influence		MMLIC		
.0000			83-0560183				Aland Royalty Holdings LP	.DE	NIA	Barings LLC	Management		MMLIC		
.0000			82-2932156				GASL Holdings LLC	.DE	NIA	Barings LLC	Board		MMLIC		
.0000			46-2344300				Intermodal Holdings II LLC	.DE	NIA	Barings LLC	Management		MMLIC		
.0000			47-3055009				Milestone Acquisition Holding, LLC	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	19.800	MMLIC		
.0000							Novation Companies, Inc.	.MD	NIA	Massachusetts Mutual Life Insurance Company	Ownership	17.100	MMLIC		
.0000							Novation Companies, Inc.	.MD	NIA	Barings LLC	Influence		MMLIC		
.0000			46-5460309				Red Lake Ventures, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.500	MMLIC		
.0000			46-5460309				Red Lake Ventures, LLC	.DE	NIA	Barings LLC	Influence		MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.900	MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	.DE	NIA	Barings LLC	Influence		MMLIC		
.0000							Tamiami Citrus, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.700	MMLIC		

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.0000							Tamiami Citrus, LLC	DE	NIA	Barings LLC	Management/Board				
.0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700			
.0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC	Influence				
.0000							Techquity, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.600			
.0000							Techquity, LP	DE	NIA	Barings LLC	Influence				
.0000							EIP Holdings I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.000			
.0000			46-0687392				Validus Holding Company LLC	DE	NIA	Barings LLC	Ownership	40.400			
.0000							VGS Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300			
.0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Management				
.0000							Aland Royalty GP, LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							Alaska Future Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							BAI GP, LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							BAI Funds SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							Barings CMS Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							Barings Infiniti Fund Management LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							Barings Hotel Opportunity Venture I GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000			
.0000							Barings Investment Series LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							Barings Emerging Generation Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							Barings Emerging Generation Fund GP II, LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							Barings ERS PE Emerging Manager III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							Barings Global Investment Funds (U.S.) Management LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000			04-1590850				Barings CLO Investment Partners GP, LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							Barings Core Property Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							Barings Direct Lending GP Ltd.	CYM	NIA	Barings LLC	Ownership	100.000			
.0000			84-3784245				Barings Emerging Generation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	46.100			
.0000			84-3784245				Barings Emerging Generation Fund LP	DE	NIA	Barings LLC	Management				
.0000							Barings Global Energy Infrastructure Advisors, LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							Barings Centre Street CLO Equity Partnership GP, LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							Barings North American Private Loan Fund Management, LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							Barings North American Private Loan Fund II Management, LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							Barings North American Private Loan Fund III Management, LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							Barings - MM Revolver Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							BMT RE Debt Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							Barings Global Real Assets Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000							Barings GPSF LLC	DE	NIA	Barings LLC	Ownership	100.000			
.0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.600			
.0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Barings LLC	Management				

STATEMENT AS OF MARCH 31, 2023 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000			98-0536233				Benton Street Advisors, Inc.	..CYMNIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							BHOVI Incentive LLC	..DE	.....NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							BIG Real Estate Fund GP LLC	..DE	.....NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							BIG Real Estate Incentive I LLC	..DE	.....NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							BIG Real Estate Incentive II LLC	..DE	.....NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							BRECS VII GP LLC	..DE	.....NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							BREDIF GP LLC	..DE	.....NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							CREP X GP LLC	..DE	.....NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			04-1590850				Great Lakes III GP, LLC	..DE	.....NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Lake Jackson LLC	..DE	.....NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings Emerging Markets Blended Fund I GP, LLC	..DE	.....NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			41-2280126				Mezzco III LLC	..DE	.....NIA	Barings LLC	Ownership	99.300	MLLIC		
.0000			80-0920285				Mezzco IV LLC	..DE	.....NIA	Barings LLC	Ownership	99.300	MLLIC		
.0000							Mezzco Australia II LLC	..DE	.....NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							RECSA-NY GP LLC	..DE	.....NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			04-1590850				SBNP SIA II LLC	..DE	.....NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							SBNP SIA III LLC	..DE	.....NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Amherst Long Term Holdings, LLC	..DE	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.500	MLLIC		
.0000			04-3313782				MassMutual International LLC	..DE	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC	..YES	
.0000							MassMutual Solutions LLC	..DE	.....NIA	MassMutual International LLC	Ownership	100.000	MLLIC		
.0000							Haven Technologies Asia Limited	..HKG	.....NIA	MassMutual Solutions LLC	Ownership	100.000	MLLIC		
.0000							Yunfeng Financial Group Limited	..HKG	.....NIA	MassMutual International LLC	Ownership	24.900	MLLIC		
.0000							MassMutual Asia Limited (SPV)	..HKG	.....NIA	MassMutual International LLC	Ownership	100.000	MLLIC		
.0000			27-3576835				MassMutual External Benefits Group LLC	..DE	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							MMV CTF I GP LLC	..DE	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							MassMutual Ventures Climate Technology Fund I LP	..DE	.....NIA	MMV CTF I GP LLC	Ownership	100.000	MLLIC		
.0000			04-1590850				100 w. 3rd Street LLC	..DE	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-1590850				2160 Grand Manager LLC	..DE	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MLLIC		
.0000			82-2432216				300 South Tryon Hotel LLC	..DE	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-1590850				300 South Tryon LLC	..DE	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							Almack Mezzanine Fund II Unleveraged LP	..GBR	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MLLIC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	..DE	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	..DE	.....NIA	Barings LLC	Management		MLLIC		
.0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	..DE	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	..DE	.....NIA	Barings LLC	Management		MLLIC		

STATEMENT AS OF MARCH 31, 2023 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.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	MassMutual Holding LLC	Ownership/Influence	11.200	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.100	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	53.200	MMLIC		
.0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Ownership	17.200	MMLIC		
.0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	66.300	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	MassMutual Holding LLC	Ownership/Influence	21.800	MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership		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	55.100	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		2
.0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		3
.0000							Babson CLO Ltd. 2015-II	CYM	NIA	Barings LLC	Influence		MMLIC		4
.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-I	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							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							Barings CLO 2021-III	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000			98-1624360				Barings CLO 2022-I	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2022-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		

STATEMENT AS OF MARCH 31, 2023 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? (Yes/No)	*
.0000							Babson Euro CLO 2015-I BV	.NLD	NIA	Barings LLC	Influence		MLLIC		
.0000			36-037260H				Barings Euro CLO 2019-I BV	.IRL	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Euro CLO 2019-II BV	.IRL	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Euro CLO 2020-I DAC	.IRL	NIA	Barings LLC	Influence		MLLIC		
.0000			37-15576VH				Barings Euro CLO 2021-I DAC	.IRL	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Euro CLO 2021-II DAC	.IRL	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Euro CLO 2021-III DAC	.IRL	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Euro CLO 2022-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	92.700	MLLIC		
.0000			81-0841854				Barings CLO Investment Partners LP	.DE	NIA	Barings LLC	Management		MLLIC		
.0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	25.300	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.500	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	C.M. Life Insurance Company	Ownership	2.700	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	44.000	MLLIC		
.0000							Barings Real Estate European Value Add I SCSp	.GBR	NIA	C.M. Life Insurance Company	Ownership	4.900	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	81.300	MLLIC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE	NIA	C.M. Life Insurance Company	Influence		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	100.000	MLLIC		
.0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	.CYM	NIA	Baring Asset Management Limited	Management		MLLIC		
.0000							Barings Global Dividends Champion Fund	.IRL	NIA	Barings LLC	Management		MLLIC		
.0000							Barings LLC	.IRL	NIA	Barings LLC	Management		MLLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	26.800	MLLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	C.M. Life Insurance Company	Ownership	7.000	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	MassMutual Holding LLC	Ownership/Influence	19.800	MLLIC		
.0000							Barings Global Special Situations Credit 4 Delaware	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	70.200	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	13.200	MLLIC		
.0000							Barings Global Special Situations Credit 4 LUX	.LUX	NIA	C.M. Life Insurance Company	Ownership	0.700	MLLIC		
.0000							Barings Global Special Situations Credit 4 LUX	.LUX	NIA	Barings LLC	Management		MLLIC		

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STATEMENT AS OF MARCH 31, 2023 OF THE C.M. Life Insurance Company

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

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.0000							Barings Global Special Situations Credit Fund 3	.IRL	NIA	Barings LLC	Management		MMLIC		
.0000							Barings Global Technology Equity Fund	.IRL	NIA	Barings LLC	Ownership/Influence	.73.000	MMLIC		
.0000			87-0977058				Barings Hotel Opportunity Venture	.CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	.48.700	MMLIC		
.0000			87-0977058				Barings Hotel Opportunity Venture	.CT	NIA	Barings LLC	Management		MMLIC		
.0000			86-3661023				Barings Innovations & Growth Real Estate Fund	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	.32.800	MMLIC		
.0000			86-3661023				Barings Innovations & Growth Real Estate Fund	.DE	NIA	C.M. Life Insurance Company	Ownership	.0.500	MMLIC		
.0000							Barings Middle Market CLO 2017-I Ltd & LLC	.CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Middle Market CLO 2018-I	.CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Middle Market CLO 2019-I	.CYM	NIA	Barings LLC	Influence		MMLIC		
.0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	.CYM	NIA	Barings LLC	Influence		MMLIC		
.0000			38-4010344				Barings North American Private Loan Fund LP	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	.37.500	MMLIC		
.0000			38-4010344				Barings North American Private Loan Fund LP	.DE	NIA	Barings Asset Management Limited	Management		MMLIC		
.0000			98-1332384				Barings RE Credit Strategies VII LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	.33.700	MMLIC		
.0000			98-1332384				Barings RE Credit Strategies VII LP	.DE	NIA	Barings Asset Management Limited	Management		MMLIC		
.0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	.18.400	MMLIC		
.0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	.LUX	NIA	Barings Asset Management Limited	Management		MMLIC		
.0000			87-1262754				Barings Transportation Fund LP	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	.11.700	MMLIC		
.0000			87-1262754				Barings Transportation Fund LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	.8.200	MMLIC		
.0000							Braemar Energy Ventures I, L.P.	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	.89.300	MMLIC		
.0000							Braemar Energy Ventures I, L.P.	.DE	NIA	C.M. Life Insurance Company	Ownership	.1.300	MMLIC		
.0000							Braemar Energy Ventures I, L.P.	.DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings European Core Property Fund SCSp	.LUX	NIA	MassMutual Holding LLC	Ownership/Influence	.7.600	MMLIC		
.0000							Barings European Core Property Fund SCSp	.LUX	NIA	C.M. Life Insurance Company	Ownership	.0.500	MMLIC		
.0000							Barings European Core Property Fund SCSp	.LUX	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
.0000			46-5001122				Barings European Private Loan Fund III A	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	.45.200	MMLIC		
.0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	.NY	NIA	Barings LLC	Influence		MMLIC		
.0000							Benchmark 2018-B4	.NY	NIA	Barings LLC	Influence		MMLIC		
.0000			38-4096530				Benchmark 2018-B8	.NY	NIA	Barings LLC	Influence		MMLIC		
.0000			20-5578089				Barings Core Property Fund LP	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	.23.300	MMLIC		
.0000			20-5578089				Barings Core Property Fund LP	.DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
.0000			35-2531693				Cornerstone Permanent Mortgage Fund III LLC	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	.100.000	MMLIC		
.0000			61-1793735				Cornerstone Permanent Mortgage Fund IV LLC	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	.100.000	MMLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	.34.800	MMLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	.DE	NIA	C.M. Life Insurance Company	Ownership	.5.200	MMLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	.DE	NIA	Barings LLC	Management		MMLIC		
.0000			37-1708623				Great Lakes III, L.P.	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	.41.400	MMLIC		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Barings LLC Massachusetts Mutual Life Insurance Company	Management		MMLIC		
.0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	63.300	MMLIC		
.0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Barings LLC	Management		MMLIC		
.0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	NY	NIA	Barings LLC	Influence		MMLIC		
.0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Influence		MMLIC		
.0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	C.M. Life Insurance Company	Influence	0.000	MMLIC		
.0000			04-1590850				Miami Douglas Two LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			04-1590850				Miami Douglas Two LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
.0000			04-1590850				Miami Douglas Three MM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.800	MMLIC		
.0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.800	MMLIC		
.0000							MM CM Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MM Direct Private Investment Holding	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			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			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	93.100	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	66.970	MMLIC		
.0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.400	MMLIC		
.0000			04-1590850				Trailside MM Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership		MMLIC		
.0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.020	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	95.380	MMLIC		
.0000			32-0574045				Washington Gateway Three LLC	DE	NIA	C.M. Life Insurance Company	Ownership	11.400	MMLIC		
.0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.800	MMLIC		
.0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.300	MMLIC		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000							Martello Re Babson Capital Loan Strategies Master Fund LP	.BMJ	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	0.300	MMLIC		
.0000							Barings China Aggregate Bond Private Securities Investment Fund	.CYM	NIA	Barings LLC	Management		MMLIC		
.0000							Barings European Growth Trust Fund	.CHN	NIA	Barings LLC	Management		MMLIC		
.0000			47-3790192				Barings Global High Yield Fund	.GBR	NIA	Barings LLC	Ownership/Influence	.26.000	MMLIC		
.0000							CCIC Fund	.MA	NIA	Barings LLC	Management		MMLIC		
.0000							Great Lakes II LLC	.CHN	NIA	Barings LLC	Ownership/Influence	.67.400	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	0.980	MMLIC		
.0000			04-1590850				Wood Creek Venture Fund LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	.40.000	MMLIC		
.0000			13-1935920				MMLIC Debt Participations LLC	.DE	NIA	Massachusetts Mutual Ascend	Ownership	100.000	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	.50.000	MMLIC		
.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	.LUX	NIA	C.M. Life Insurance Company	Ownership	2.300	MMLIC		
.0000			82-2285211				Calgary Railway Holding LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	.90.000	MMLIC		
.0000			82-2285211				Calgary Railway Holding LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	.10.000	MMLIC		
.0000			82-3307907				Cornbrook PRS Holdings LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund I LLC	.CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund II LLC	.CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund III LLC	.CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			56-2630592				Cornerstone Fort Pierce Development LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	.90.000	MMLIC		
.0000			56-2630592				Cornerstone Fort Pierce Development LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
.0000			45-2632610				Cornerstone Permanent Mortgage Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			45-2632610				Cornerstone Permanent Mortgage Fund	.MA	NIA	Barings LLC	Management		MMLIC		
.0000			61-1750537				Cornerstone Permanent Mortgage Fund II	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			61-1750537				Cornerstone Permanent Mortgage Fund II	.MA	NIA	Barings LLC	Management		MMLIC		
.0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			20-0348173				CREA/PPC Venture LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	.28.500	MMLIC		
.0000			82-2783393				Danville Riverwalk Venture, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	.94.400	MMLIC		
.0000			04-1590850				DPI Acres Capital SPV LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				Euro Real Estate Holdings LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	.50.000	MMLIC		
.0000			20-3347091				Fan Pier Development LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	.65.000	MMLIC		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.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 Brookhaven Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
.0000			04-1590850				MM Kannapolis Industrial Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	82.700	MMLIC		
.0000			04-1590850				MM Kannapolis Industrial Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	12.300	MMLIC		
.0000			04-1590850				MM East South Crossing Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
.0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
.0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC		
.0000			04-1590850				MM National Self-Storage Program Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	98.000	MMLIC		
.0000			04-1590850				MM 1400 E 4th Street Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	96.000	MMLIC		
.0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.990	MMLIC		
.0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.000	MMLIC		
.0000			04-1590850				PACO France Logistics LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
.0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
.0000			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	95.440	MMLIC		
.0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
.0000			51-0529328		0000927972		MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.800	MMLIC		
.0000			26-3229251		0000927972		MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.100	MMLIC		
.0000			04-3512593		0000916053		MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.400	MMLIC		
.0000			42-1710935		0000916053		MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	29.200	MMLIC		
.0000			02-0769954		0000916053		MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			04-3584140		0000916053		MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.200	MMLIC		
.0000			82-3347422		0000916053		MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.400	MMLIC		
.0000			82-3355639		0000916053		MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3382389		0000916053		MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3396442		0000916053		MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		

13.14

STATEMENT AS OF MARCH 31, 2023 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? (Yes/No)	*
.0000			82-3417420		0000916053		MassMutual Select T. Rowe Price Retirement 2025 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3430358		0000916053		MassMutual Select T. Rowe Price Retirement 2030 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3439837		0000916053		MassMutual Select T. Rowe Price Retirement 2035 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3451779		0000916053		MassMutual Select T. Rowe Price Retirement 2040 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3472295		0000916053		MassMutual Select T. Rowe Price Retirement 2045 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3481715		0000916053		MassMutual Select T. Rowe Price Retirement 2050 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3502011		0000916053		MassMutual Select T. Rowe Price Retirement 2055 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3525148		0000916053		MassMutual Select T. Rowe Price Retirement 2060 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			82-3533944		0000916053		MassMutual Select T. Rowe Price Retirement Balanced Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			46-4257056				MML Series International Equity Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
.0000			47-3529636				MML Series II Dynamic Bond Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
.0000			47-3544629				MML Series II Equity Rotation Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.800	MMLIC		
.0000			27-1933389		0000916053		MassMutual RetireSMART 2035 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.900	MMLIC		
.0000			27-1932769		0000916053		MassMutual RetireSMART 2045 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.800	MMLIC		
.0000			46-3289207		0000916053		MassMutual RetireSMART 2055 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	22.900	MMLIC		
.0000			47-5326235		0000916053		MassMutual RetireSMART 2060 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	43.800	MMLIC		
.0000			45-1618155		0000916053		MassMutual 20/80 Allocation Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
.0000			45-1618222		0000916053		MassMutual 80/20 Allocation Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	51.600	MMLIC		
.0000			03-0532464		0000916053		MassMutual RetireSMART In Retirement Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.000	MMLIC		
.0000			45-1618262		0000916053		MassMutual 40/60 Allocation Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
.0000			45-1618046		0000916053		MassMutual 60/40 Allocation Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			45-1618046		0000916053		MassMutual ishares 60/40 Allocation Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	78.400	MMLIC		
.0000			04-3212054		0000916053		MassMutual Balanced Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3556992		0000916053		MassMutual Blue Chip Growth Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3277549		0000916053		MassMutual Core Bond Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3539084		0000916053		MassMutual Disciplined Growth Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

STATEMENT AS OF MARCH 31, 2023 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? (Yes/No)	*
.0000			04-3539083		0000916053		MassMutual Disciplined Value Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			01-0821120		0000916053		MassMutual Diversified Value Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3512590		0000916053		MassMutual Equity Opportunities Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3512589		0000916053		MassMutual Growth Opportunities Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			03-0532475		0000916053		MassMutual Inflation-Protected and Income Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3512596		0000916053		MassMutual Mid Cap Growth Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3464165		0000916053		MassMutual Premier Diversified Bond Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			92-1441036		0000916053		MassMutual RetireSMART by JPMorgan 2065 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			45-1618222		0000916053		MassMutual Select 80/20 Allocation Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3584138		0000916053		MassMutual Select Fundamental Value Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3557000		0000916053		MassMutual Select Overseas Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			92-1427882		0000916053		MassMutual Select T Rowe Price Retirement 2065 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3464205		0000916053		MassMutual Small Cap Growth Equity Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3424705		0000916053		MassMutual Small Cap Opportunities Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			02-0769954		0000916053		MassMutual Small Cap Value Equity Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			26-0099965		0000916053		MassMutual Strategic Bond Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

Asterisk	Explanation
1	Massachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC
2	Debt investors own 9.6% and includes only Babson Capital Loan Strategies Fund, L.P.
3	Debt investors own .5% and includes only Great Lakes III, L.P.
4	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. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A

AUGUST FILING

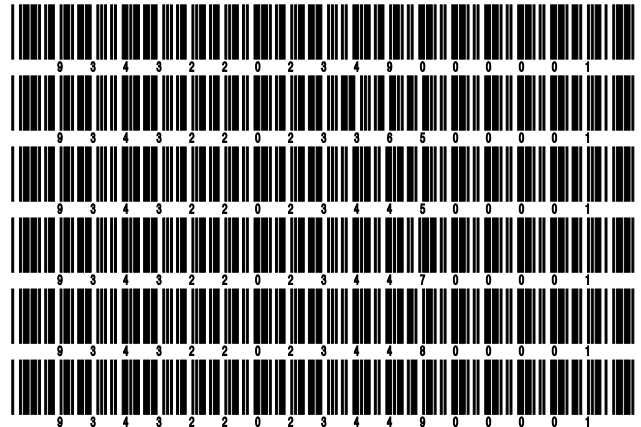
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

1. Not Required.
2. This line of business is not written by the company.
3. Not Required.
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 MARCH 31, 2023 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	918,155,704	1,047,493,763
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		35,842,551
2.2 Additional investment made after acquisition	1,962,063	3,589,097
3. Capitalized deferred interest and other	211,333	590,588
4. Accrual of discount	48,668	294,510
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(4,357,906)	(280,595)
7. Deduct amounts received on disposals	45,139,249	160,457,636
8. Deduct amortization of premium and mortgage interest points and commitment fees	867,367	1,769,978
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	6,813,628	(7,146,596)
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	876,826,874	918,155,704
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	876,826,874	918,155,704
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	876,826,874	918,155,704

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	171,779,043	179,001,348
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		2,512,497
2.2 Additional investment made after acquisition	1,846,236	36,450,706
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	(1,190,005)	12,648,422
6. Total gain (loss) on disposals		1,727,050
7. Deduct amounts received on disposals	5,389,072	60,341,816
8. Deduct amortization of premium and depreciation	3,232	13,603
9. Total foreign exchange change in book/adjusted carrying value	121,742	(137,646)
10. Deduct current year's other than temporary impairment recognized		67,915
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	167,164,711	171,779,043
12. Deduct total nonadmitted amounts	317,119	317,046
13. Statement value at end of current period (Line 11 minus Line 12)	166,847,593	171,461,997

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	4,020,617,947	4,292,924,951
2. Cost of bonds and stocks acquired	64,290,570	564,719,907
3. Accrual of discount	404,302	2,862,753
4. Unrealized valuation increase (decrease)	(120,432)	(24,552,002)
5. Total gain (loss) on disposals	(800,619)	1,556,634
6. Deduct consideration for bonds and stocks disposed of	147,845,838	762,000,132
7. Deduct amortization of premium	417,944	2,382,850
8. Total foreign exchange change in book/adjusted carrying value	15,437,978	(50,717,451)
9. Deduct current year's other than temporary impairment recognized	162,581	3,417,971
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	469,512	1,624,108
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,951,872,894	4,020,617,947
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	3,951,872,894	4,020,617,947

STATEMENT AS OF MARCH 31, 2023 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)	1,842,464,753	67,295,883	93,601,495	(6,006,416)	1,810,152,725			1,842,464,753
2. NAIC 2 (a)	1,553,618,593	981,255,414	1,022,776,478	21,088,468	1,533,185,996			1,553,618,593
3. NAIC 3 (a)	289,941,958	9,559,609	1,027,574	(28,991,993)	269,482,000			289,941,958
4. NAIC 4 (a)	37,308,741	9,497,383	27,116,781	27,128,709	46,818,052			37,308,741
5. NAIC 5 (a)	39,932,419	276,598	4,411,968	(180,962)	35,616,087			39,932,419
6. NAIC 6 (a)	16,040,607	2,126,468	3,810,248	(3,694,763)	10,662,064			16,040,607
7. Total Bonds	3,779,307,071	1,070,011,355	1,152,744,544	9,343,043	3,705,916,924			3,779,307,071
PREFERRED STOCK								
8. NAIC 1	557,848				557,848			557,848
9. NAIC 2	4,240,235			(16,400)	4,223,835			4,240,235
10. NAIC 3	2,000,758		2,000,000		758			2,000,758
11. NAIC 4								
12. NAIC 5	82,546				82,546			82,546
13. NAIC 6	26,898			90,657	117,555			26,898
14. Total Preferred Stock	6,908,285		2,000,000	74,257	4,982,542			6,908,285
15. Total Bonds and Preferred Stock	3,786,215,356	1,070,011,355	1,154,744,544	9,417,300	3,710,899,466			3,786,215,356

(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 \$; NAIC 2 \$46,927,761 ; NAIC 3 \$29,400 NAIC 4 \$48,253 ; NAIC 5 \$; NAIC 6 \$

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STATEMENT AS OF MARCH 31, 2023 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
7709999999 Totals	143,614	xxx	143,614	840	

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	97,704	41,372,786
2. Cost of short-term investments acquired	46,200	6,152,999
3. Accrual of discount		31,576
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(25,125)	31,299
6. Deduct consideration received on disposals	(24,835)	47,490,957
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)	143,614	97,704
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	143,614	97,704

STATEMENT AS OF MARCH 31, 2023 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)	242,380,495
2. Cost Paid/(Consideration Received) on additions	2,936,315
3. Unrealized Valuation increase/(decrease)	(35,696,909)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	3,633,069
6. Considerations received/(paid) on terminations	4,741,879
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)	208,511,091
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	208,511,091

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year).....	1,342,544
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	25,044,064
3.14 Section 1, Column 18, prior year	1,342,544
	23,701,521
	23,701,521
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	25,044,064
3.24 Section 1, Column 19, prior year plus	1,342,544
3.25 SSAP No. 108 adjustments	23,701,521
	23,701,521
3.3 Subtotal (Line 3.1 minus Line 3.2)	
4.1 Cumulative variation margin on terminated contracts during the year	(219,807)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(1,562,351)
4.23 SSAP No. 108 adjustments	(1,562,351)
4.3 Subtotal (Line 4.1 minus Line 4.2)	1,342,544
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	(25,044,064)
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	25,044,065
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	25,044,065

STATEMENT AS OF MARCH 31, 2023 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
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	325,000,000	20,000,000	(72,894,818)	07/14/2021	07/14/2051	Interest Rate Swap		(92,598,778)	42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	20,000,000	19,703,960
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,948,005	07/14/2021	07/14/2051	Interest Rate Swap			48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A	1	5,000,000	4,948,005
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,940,275	07/14/2021	07/14/2051	Interest Rate Swap			87249Q-AA-8	TICP CLO Ltd-TICP 2018-11A A	1	5,000,000	4,940,275
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,912,270	07/14/2021	07/14/2051	Interest Rate Swap			77342K-AA-8	2018-2A A ROCKFORD TOWER CLO 2018-ROCKT	1	5,000,000	4,912,270
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,070,338	4,021,156	07/14/2021	07/14/2051	Interest Rate Swap			85816W-AC-8	Steele Creek CLO 2014-1 -SERIES 14-1A CLASS A	1	4,070,338	4,021,156
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,942,660	07/14/2021	07/14/2051	Interest Rate Swap			03331J-AA-0	Anchorage Capital CLO Lt-ANCHC	1	5,000,000	4,942,660
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,927,375	07/14/2021	07/14/2051	Interest Rate Swap			94949J-AA-3	2018-10A A1A Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A1	1	5,000,000	4,927,375
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,900,000	4,836,285	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	4,836,285
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,900,000	4,776,285	07/14/2021	07/14/2051	Interest Rate Swap			05876L-AA-1	Ballyrock CDO Ltd-BALLY 2021-17A A1A	1	4,900,000	4,776,285
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,600,000	4,498,616	07/14/2021	07/14/2051	Interest Rate Swap			67115L-AA-2	Oak Hill Credit Partners-OAKC 2021-16A A	1	4,600,000	4,498,616
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,875,812	07/14/2021	07/14/2051	Interest Rate Swap			04017Q-AE-5	ARES CLO Ltd-SERIES 18-28RA CLASS B	1	4,000,000	3,875,812
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,927,476	07/14/2021	07/14/2051	Interest Rate Swap			85816L-AA-6	Steele Creek CLO 2018-2 -SERIES 2018-10A CLASS A	1	4,000,000	3,927,476
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,800,000	3,696,716	07/14/2021	07/14/2051	Interest Rate Swap			06762L-AM-0	Barings CLO Ltd 2020-I-BABSN 2020-1A AR	1	3,800,000	3,696,716
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,600,000	3,487,108	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	3,487,108
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,340,306	07/14/2021	07/14/2051	Interest Rate Swap			38137P-AU-4	Goldentree Loan Opportun-SERIES 2015-10A CLASS BR	1	3,400,000	3,340,306
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,317,030	07/14/2021	07/14/2051	Interest Rate Swap			08179C-AQ-4	Benefit Street Partners -BSP 2017-11A A2R FLOATING	1	3,400,000	3,317,030
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,317,227	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	3,317,227
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,256,472	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	3,256,472
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3,117,942	07/14/2021	07/14/2051	Interest Rate Swap			13876N-AL-7	Canyon CLO 2020-2 Ltd-CANVC 2020-2A AR	1	3,200,000	3,117,942
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,100,000	3,011,263	07/14/2021	07/14/2051	Interest Rate Swap			124166-AE-9	Buttermilk Park CLO Ltd-BMILK 2018-1A B1	1	3,100,000	3,011,263
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,900,000	2,721,093	07/14/2021	07/14/2051	Interest Rate Swap			06760W-AE-6	Barings Middle Market CL-BMM 2021-1A A2	1	2,900,000	2,721,093
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,674,990	2,754,934	07/14/2021	07/14/2051	Interest Rate Swap			92917N-AJ-7	Yoya CLO 2019-1 Ltd-VOYA 2019-1A AR	1	2,674,990	2,754,934
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,800,000	2,736,289	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	2,736,289
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,700,000	2,568,518	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	2,568,518
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,700,000	2,625,315	07/14/2021	07/14/2051	Interest Rate Swap			03331J-AJ-1	Anchorage Capital CLO Lt-ANCHC	1	2,700,000	2,625,315
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,600,000	2,540,616	07/14/2021	07/14/2051	Interest Rate Swap			67115W-AE-0	2018-10A B OHA Credit Funding 1 LTD-SERIES 18-1A CLASS A2	1	2,600,000	2,540,616
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,600,000	2,517,494	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	2,517,494
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,462,345	07/14/2021	07/14/2051	Interest Rate Swap			29002G-AB-7	Elmwood CLO IV Ltd-ELMW4 2020-1A A	1	2,500,000	2,462,345
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,384,618	07/14/2021	07/14/2051	Interest Rate Swap			06760W-AG-1	Barings Middle Market CL-BMM 2021-1A B	1	2,500,000	2,384,618
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,445,633	07/14/2021	07/14/2051	Interest Rate Swap			06760B-AE-2	BARSON CLO LTD-SERIES 17-1A CLASS B1	1	2,500,000	2,445,633

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STATEMENT AS OF MARCH 31, 2023 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	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,800,000	2,713,206	07/14/2021	07/14/2051	Interest Rate Swap				03328T-BC-8	Anchorage Capital CLO 7 -ANCHC	1	2,800,000	2,713,206
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,300,000	2,250,069	07/14/2021	07/14/2051	Interest Rate Swap				67113G-AG-2	2015-7A BR2 FLOATING Oak Hill Credit Partners-OAKC 2020-5A B	1	2,300,000	2,250,069
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,300,000	2,236,909	07/14/2021	07/14/2051	Interest Rate Swap				38176D-AJ-8	Golub Capital Partners C-GOCAP	1	2,300,000	2,236,909
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,300,000	2,246,396	07/14/2021	07/14/2051	Interest Rate Swap				40436X-AE-7	HIGHBRIDGE LOAN MANAGEMEN-SERIES	1	2,300,000	2,246,396
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,200,000	2,155,439	07/14/2021	07/14/2051	Interest Rate Swap				38137P-AS-9	2014 CLAS A2R Goldentree Loan Opportun-SERIES	1	2,200,000	2,155,439
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,200,000	2,149,886	07/14/2021	07/14/2051	Interest Rate Swap				70470M-AC-9	2015-10A CLASS AJR Peace Park CLO Ltd-PCEPK 2021-1A A	1	2,200,000	2,149,886
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,186,648	2,144,166	07/14/2021	07/14/2051	Interest Rate Swap				282523-AH-2	1828 CLO Ltd-GUGG4 2016-1A A1S1 Carlyle Global Market St-SERIES	1	2,186,648	2,144,166
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,100,000	2,044,846	07/14/2021	07/14/2051	Interest Rate Swap				14307P-AE-5	C17A CLASS A1BR ARES XLVII CLO Ltd-SERIES 18-47A	1	2,100,000	2,044,846
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,100,000	2,033,319	07/14/2021	07/14/2051	Interest Rate Swap				04016V-AC-9	CLASS A2 CATSKILL PARK CLO LTD.-SERIES 17-1A	1	2,100,000	2,033,319
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,020,000	1,978,251	07/14/2021	07/14/2051	Interest Rate Swap				149420-AE-1	CLASS A2 OHA Credit Funding 1 LTD-SERIES 18-	1	2,020,000	1,978,251
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,948,994	07/14/2021	07/14/2051	Interest Rate Swap				67115W-AG-5	1A CLASS B CARLYLE US CLO 2018-3 LT-CGMS 2018-	1	2,000,000	1,948,994
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,925,902	07/14/2021	07/14/2051	Interest Rate Swap				14317R-AC-3	3A A1B Eaton Vance CLO 2018-1 L-EATON	1	2,000,000	1,925,902
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,945,824	07/14/2021	07/14/2051	Interest Rate Swap				27831B-AE-3	2018-1A B	1	2,000,000	1,945,824
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,996,030	07/14/2021	07/14/2051	Interest Rate Swap				50188Q-AL-5	LCM XVIII LP-LCM 19A BR	1	2,000,000	1,996,030
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,958,324	07/14/2021	07/14/2051	Interest Rate Swap				74979V-AE-3	RR Ltd-RRAM 2018-5A A2 ASSURANT CLO I LTD-ASRNT 2018-1A A	1	2,000,000	1,958,324
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,871,836	07/14/2021	07/14/2051	Interest Rate Swap				04623T-AA-3	DRYDEN 64 CLO LTD-DRSLF 2018-64A A	1	1,900,000	1,871,836
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,871,739	07/14/2021	07/14/2051	Interest Rate Swap				26251L-AC-8	Long Point Park CLO Ltd-LNGPT 2017-1A A1B	1	1,900,000	1,871,739
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,839,077	07/14/2021	07/14/2051	Interest Rate Swap				542798-AC-7	Denali Capital Clo XII L-DEN12	1	1,900,000	1,839,077
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,894,778	1,864,988	07/14/2021	07/14/2051	Interest Rate Swap				24824T-AQ-3	2016-1A A1R	1	1,894,778	1,864,988
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,800,000	1,739,277	07/14/2021	07/14/2051	Interest Rate Swap				06759M-AE-1	Babson CLO Ltd 2016-I-BABSN 2016-1A A2R	1	1,800,000	1,739,277
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,700,000	1,661,808	07/14/2021	07/14/2051	Interest Rate Swap				83012Q-AA-2	Sixth Street CLO-SIXST 2021-20A A1	1	1,700,000	1,661,808
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,700,000	1,652,516	07/14/2021	07/14/2051	Interest Rate Swap				29002G-AC-5	Elmwood CLO IV Ltd-ELMW4 2020-1A B	1	1,700,000	1,652,516
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,700,000	1,645,338	07/14/2021	07/14/2051	Interest Rate Swap				05684D-AG-8	Bain Capital Credit CLO-BCC 2020-1A B FLOATING	1	1,700,000	1,645,338
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,667,140	1,680,249	07/14/2021	07/14/2051	Interest Rate Swap				48253W-AA-0	KKR CLO 28 LTD-KKR 28A A	1	1,667,140	1,680,249
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,675,406	1,676,467	07/14/2021	07/14/2051	Interest Rate Swap				124166-AA-7	Buttermilk Park CLO Ltd-BMILK 2018-1A A1	1	1,675,406	1,676,467
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,543,926	07/14/2021	07/14/2051	Interest Rate Swap				77342K-AC-4	Rockford Tower CLO 2018-2 Ltd	1	1,600,000	1,543,926
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,546,987	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	1,546,987
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,545,664	07/14/2021	07/14/2051	Interest Rate Swap				08179L-AC-5	Benefit Street Partners -SERIES 18-14A CLASS A2	1	1,600,000	1,545,664
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,552,965	07/14/2021	07/14/2051	Interest Rate Swap				48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2	1	1,600,000	1,552,965
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,518,683	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	1,518,683

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STATEMENT AS OF MARCH 31, 2023 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	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,481,858	1,483,988	07/14/2021	07/14/2051	Interest Rate Swap				375415-AA-4	GILBERT PARK CLO LTD-SERIES 17-1A CLASS A	1	1,481,858	1,483,988
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,500,000	1,443,029	07/14/2021	07/14/2051	Interest Rate Swap				501886-AX-1	LX XVIII LP-LCM 18A A2R	1	1,500,000	1,443,029
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,500,000	1,444,238	07/14/2021	07/14/2051	Interest Rate Swap				21623P-AC-1	COOK PARK CLO LTD-COOK 2018-1A A2 KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A2R	1	1,500,000	1,444,238
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,430,000	1,391,819	07/14/2021	07/14/2051	Interest Rate Swap				48249V-AQ-4	LX LTD PARTNERSHIP-SERIES 15A CLASS CR	1	1,430,000	1,391,819
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,331,050	07/14/2021	07/14/2051	Interest Rate Swap				50184N-AP-7	LX LTD PARTNERSHIP-SERIES 15A CLASS CR	1	1,400,000	1,331,050
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,349,124	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	1,349,124
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,378,369	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	1,378,369
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,357,194	07/14/2021	07/14/2051	Interest Rate Swap				92915P-AK-1	Voya CLO 2014-1 Ltd-INGIM 2014-1A ABR2	1	1,400,000	1,357,194
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,259,759	07/14/2021	07/14/2051	Interest Rate Swap				06760J-AE-5	Barings CLO Ltd 2018-II-SERIES 2018-2A CLAS A1B	1	1,300,000	1,259,759
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,277,902	1,279,398	07/14/2021	07/14/2051	Interest Rate Swap				77342J-AA-1	Rockford Tower CLO 2018-SERIES 18-1A CLASS A	1	1,277,902	1,279,398
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,269,086	07/14/2021	07/14/2051	Interest Rate Swap				62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	1,300,000	1,269,086
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,248,046	07/14/2021	07/14/2051	Interest Rate Swap				55821L-AC-8	Madison Park Funding XXX-HDPK 2021-39A B	1	1,300,000	1,248,046
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,263,570	07/14/2021	07/14/2051	Interest Rate Swap				29002H-AN-9	Elmwood CLO III Ltd-ELMW3 2019-3A BR	1	1,300,000	1,263,570
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,255,116	07/14/2021	07/14/2051	Interest Rate Swap				70470M-AE-5	Peace Park CLO Ltd-PCPK 2021-1A B1	1	1,300,000	1,255,116
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,280,474	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	1,280,474
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,235,887	07/14/2021	07/14/2051	Interest Rate Swap				97316D-AC-0	Wind River CLO Ltd-WINDR 2021-3A B1	1	1,300,000	1,235,887
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,242,756	07/14/2021	07/14/2051	Interest Rate Swap				12481Q-AE-5	Oban 2018-5 Ltd-SERIES 18-5A CLASS B1	1	1,300,000	1,242,756
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,259,215	07/14/2021	07/14/2051	Interest Rate Swap				87168B-AE-0	SYMP-SYMP 2021-28A B	1	1,300,000	1,259,215
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,269,023	1,282,217	07/14/2021	07/14/2051	Interest Rate Swap				87250R-AA-2	TICP CLO XV Ltd-TICP 2020-15A A Bain Capital Credit CLO -BCC 2019-2A BR	1	1,269,023	1,282,217
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,251,930	07/14/2021	07/14/2051	Interest Rate Swap				05682L-AL-1	Madison Park Funding XLV-HDPK 2020-46A B1R	1	1,300,000	1,251,930
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,249,437	07/14/2021	07/14/2051	Interest Rate Swap				55822A-AN-7	Madison Park Funding XLV-HDPK 2020-46A B1R	1	1,300,000	1,249,437
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,243,437	07/14/2021	07/14/2051	Interest Rate Swap				48255A-AC-2	KKR CLO 36 Ltd-KKR 36A B	1	1,300,000	1,243,437
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,273,459	07/14/2021	07/14/2051	Interest Rate Swap				06760B-AC-6	BARSON CLO LTD-SERIES 17-1A CLASS A2	1	1,300,000	1,273,459
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,168,162	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	1,168,162
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,173,571	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	1,173,571
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,064,030	07/14/2021	07/14/2051	Interest Rate Swap				26251L-AE-4	Ares XXVII CLO Ltd-ARES 2013-2A BR2	1	1,100,000	1,064,030
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,059,827	07/14/2021	07/14/2051	Interest Rate Swap				00190Y-BF-1	APES L CLO Ltd-SERIES 19-53A CLASS B	1	1,100,000	1,059,827
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,077,809	07/14/2021	07/14/2051	Interest Rate Swap				04009G-AE-7	HIGHBRIDGE LOAN MANAGEMIE-SERIES 2014 CLASS BR	1	1,100,000	1,077,809
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,053,735	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	1,053,735
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,066,946	07/14/2021	07/14/2051	Interest Rate Swap				75888M-AG-5		1	1,100,000	1,066,946

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STATEMENT AS OF MARCH 31, 2023 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
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,043,478	07/14/2021	07/14/2051	Interest Rate Swap			38138D-AS-5	Goldentree Loan Managem-GLM 2019-5A CR	1	1,100,000	1,043,478
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,056,371	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	1,056,371
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,067,039	07/14/2021	07/14/2051	Interest Rate Swap			08179M-AC-3	Gulf Stream Meridian-GSM 2021-6A A2	1	1,100,000	1,067,039
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,057,745	07/14/2021	07/14/2051	Interest Rate Swap			40256G-AC-5	BlueMountain CLO 2015-3 -BLUEM 2015-3A A2R	1	1,100,000	1,057,745
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,058,151	07/14/2021	07/14/2051	Interest Rate Swap			09628J-AN-1	Neuberger Berman CLO Ltd-NEUB 2021-44A B	1	1,100,000	1,058,151
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,064,283	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	1,064,283
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,847,542	1,832,630	07/14/2021	07/14/2051	Interest Rate Swap			05875H-AE-7	ARES XXXI IR CLO LTD-SERIES 14-32RA CLASS A1B	1	1,847,542	1,832,630
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,057,416	07/14/2021	07/14/2051	Interest Rate Swap			04017E-AE-2	Bain Capital Credit CLO -BCC 2018-1A A2	1	1,100,000	1,057,416
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,064,938	07/14/2021	07/14/2051	Interest Rate Swap			05683L-AC-0	Oak Hill Credit Partners-OAKC 2021-16A B	1	1,100,000	1,064,938
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,069,781	07/14/2021	07/14/2051	Interest Rate Swap			67115L-AC-8	Anchorage Capital CLO Lt-ANCHC 2018-1RA B	1	1,100,000	1,069,781
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,064,260	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	1,064,260
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,056,037	07/14/2021	07/14/2051	Interest Rate Swap			06762J-AC-7	RR 19 Ltd-RRAM 2021-19A A2	1	1,100,000	1,056,037
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	964,900	07/14/2021	07/14/2051	Interest Rate Swap			74983A-AC-7	Goldentree Loan Managem-GLM 2019-5A BR	1	1,000,000	964,900
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	982,106	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	982,106
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	967,175	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	967,175
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	963,049	07/14/2021	07/14/2051	Interest Rate Swap			86271P-AE-5	CIFC FUNDING LTD-SERIES 17-3A CLASS A2	1	1,000,000	963,049
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	960,444	07/14/2021	07/14/2051	Interest Rate Swap			13875M-AC-0	LTM LTD PARTNERSHIP-SERIES 15A CLASS BR	1	1,000,000	960,444
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	991,198	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	991,198
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		950,000	921,085	07/14/2021	07/14/2051	Interest Rate Swap			50184N-AN-2	CIFC Funding 2017-IV Ltd-CIFC 2017-4A BR	1	950,000	921,085
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	840,222	07/14/2021	07/14/2051	Interest Rate Swap			83615P-AC-1	Voya CLO Ltd-VOYA 2021-1A B	1	900,000	840,222
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	857,512	07/14/2021	07/14/2051	Interest Rate Swap			12551J-AQ-9	Rockford Tower CLO 2017-ROCKT 2017-3A A	1	900,000	857,512
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	862,520	07/14/2021	07/14/2051	Interest Rate Swap			92918Q-AE-0	Kayne CLO 4 Ltd-SERIES 19-4A CLASS B1	1	900,000	862,520
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		872,801	889,333	07/14/2021	07/14/2051	Interest Rate Swap			77341D-AA-5	Strata CLO II Ltd-STRTA 2021-1A C Madison Park Funding Ltd-SERIES 18-30A CLASS B	1	872,801	889,333
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	888,800	07/14/2021	07/14/2051	Interest Rate Swap			48661Y-AA-2	Aimco CDO-AIMCO 2021-15A B	1	900,000	888,800
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	858,304	07/14/2021	07/14/2051	Interest Rate Swap			86271P-AG-0	SYMP 2019-21A BR	1	900,000	858,304
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	876,811	07/14/2021	07/14/2051	Interest Rate Swap			55821T-AC-1	BABSON CLO LTD-SERIES 17-1A CLASS C	1	900,000	876,811
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	874,322	07/14/2021	07/14/2051	Interest Rate Swap			00889B-AB-7	Carlyle Global Market St-CGMS 2021-7A A2	1	900,000	874,322
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	872,848	07/14/2021	07/14/2051	Interest Rate Swap			87166R-DG-9		1	900,000	872,848
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	871,345	07/14/2021	07/14/2051	Interest Rate Swap			06760B-AJ-1		1	900,000	871,345
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	775,602	07/14/2021	07/14/2051	Interest Rate Swap			14316W-AC-3		1	800,000	775,602

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STATEMENT AS OF MARCH 31, 2023 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	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	776,194	07/14/2021	07/14/2051	Interest Rate Swap				125550-AS-5	CIFC Funding 2020-I Ltd-CIFC 2020-1A BR	1	800,000	776,194
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	773,925	07/14/2021	07/14/2051	Interest Rate Swap				12547L-AQ-1	CIFC Funding 2020-II Ltd-CIFC 2020-2A BR	1	800,000	773,925
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	778,103	07/14/2021	07/14/2051	Interest Rate Swap				64129J-BG-4	Neuberger Berman CLO XIV-NEUB 2013-14A BR2	1	800,000	778,103
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	784,030	07/14/2021	07/14/2051	Interest Rate Swap				39809G-AC-9	GREYWOLF CLO VI Ltd-GWOLF 2018-1A A2	1	800,000	784,030
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	774,410	07/14/2021	07/14/2051	Interest Rate Swap				38136N-AS-5	Goldentree Loan Managemem-GLM 2020-8A BR	1	800,000	774,410
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	780,082	07/14/2021	07/14/2051	Interest Rate Swap				87249C-AC-5	TICP CLO X LTD-SERIES 18-10A CLASS B	1	800,000	780,082
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	768,567	07/14/2021	07/14/2051	Interest Rate Swap				13876N-AN-3	Canyon CLO 2020-2 Ltd-CANVC 2020-2A BR	1	800,000	768,567
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	771,005	07/14/2021	07/14/2051	Interest Rate Swap				04018X-AE-9	ARES CLO-ARES 2021-ALFA B	1	800,000	771,005
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	768,702	07/14/2021	07/14/2051	Interest Rate Swap				04015U-AJ-7	Ares XXXVIII CLO Ltd-SERIES 15-38A CLASS BR	1	800,000	768,702
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	775,898	07/14/2021	07/14/2051	Interest Rate Swap				65357L-AL-9	Niagara Park Clo Ltd-NIAPK 2019-1A BR	1	800,000	775,898
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	762,587	07/14/2021	07/14/2051	Interest Rate Swap				25255L-AC-6	Diameter Capital Clo 2 L-DQLO 2021-2A A2	1	800,000	762,587
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	769,585	07/14/2021	07/14/2051	Interest Rate Swap				13876G-AL-2	Canyon Capital CLO 2017-CANVC 2017-1A BR	1	800,000	769,585
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	773,893	07/14/2021	07/14/2051	Interest Rate Swap				03330N-AK-0	Anchorage Capital Clo 11-ANCHC 2019-11A BR	1	800,000	773,893
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	775,709	07/14/2021	07/14/2051	Interest Rate Swap				03328W-AU-2	Anchorage Capital CLO 9 -ANCHC 2016-9A BR2	1	800,000	775,709
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	765,591	07/14/2021	07/14/2051	Interest Rate Swap				48253H-AQ-8	KKR CLO 26 Ltd-KKR 26 BR	1	800,000	765,591
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	667,591	07/14/2021	07/14/2051	Interest Rate Swap				04016P-AN-8	Ares XLIII CLO Ltd-SERIES 2017-43A CLASS CR	1	700,000	667,591
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	680,031	07/14/2021	07/14/2051	Interest Rate Swap				12551J-AN-6	CIFC Funding 2017-IV Ltd-CIFC 2017-4A A2R	1	700,000	680,031
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		646,683	684,621	07/14/2021	07/14/2051	Interest Rate Swap				12481X-AS-9	CBAM 2018-6 Ltd-CBAM 2018-6A B1R	1	646,683	684,621
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	662,190	07/14/2021	07/14/2051	Interest Rate Swap				03328W-AW-8	Anchorage Capital CLO 9 -ANCHC 2016-9A CR2	1	700,000	662,190
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	678,963	07/14/2021	07/14/2051	Interest Rate Swap				48252R-AQ-7	KKR Clo 24 Ltd-KKR 24 BR	1	700,000	678,963
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	670,445	07/14/2021	07/14/2051	Interest Rate Swap				13877P-AC-1	CANVC-2021-4A B	1	700,000	670,445
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	659,544	07/14/2021	07/14/2051	Interest Rate Swap				00190Y-BH-7	Ares XXVII CLO Ltd-ARES 2013-2A CR2	1	700,000	659,544
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	676,719	07/14/2021	07/14/2051	Interest Rate Swap				04019L-AN-4	ARES LI CLO Ltd-ARES 2019-51A BR	1	700,000	676,719
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	652,191	07/14/2021	07/14/2051	Interest Rate Swap				13875M-AE-6	Canyon CLO 2021-3 Ltd-CANVC 2021-3A C	1	700,000	652,191
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	679,302	07/14/2021	07/14/2051	Interest Rate Swap				143133-AE-6	CGMS 2021-6A B-CGMS 2021-6A B	1	700,000	679,302
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	573,667	07/14/2021	07/14/2051	Interest Rate Swap				25255D-AE-0	Diameter Capital CLO 1 L-DQLO 2021-1A A2	1	600,000	573,667
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	555,454	07/14/2021	07/14/2051	Interest Rate Swap				92917A-AE-6	Voya CLO Ltd-SERIES 18-1A CLASS B	1	600,000	555,454
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	580,617	07/14/2021	07/14/2051	Interest Rate Swap				55954Y-AL-9	Magnetite XXVI Ltd-MAGNE 2020-26A BR	1	600,000	580,617
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	569,106	07/14/2021	07/14/2051	Interest Rate Swap				97315V-AE-7	Wind River CLO Ltd-WINDR 2021-2A B	1	600,000	569,106
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	570,624	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	570,624

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STATEMENT AS OF MARCH 31, 2023 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
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	566,467	07/14/2021	07/14/2051	Interest Rate Swap			00900L-AS-3	AIMCO CLO Series 2015-A-AIMCO 2015-AA CR2	1	600,000	566,467
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	587,446	07/14/2021	07/14/2051	Interest Rate Swap			65023T-AK-8	Newark BSL CLO 1 Ltd-NBCLO 2016-1A A2R	1	600,000	587,446
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	569,034	07/14/2021	07/14/2051	Interest Rate Swap			05685A-AG-3	Bain Capital Credit CLO-BCC 2021-4A B	1	600,000	569,034
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	568,546	07/14/2021	07/14/2051	Interest Rate Swap			97314D-AE-8	KVK CLO 2016-1 Ltd-KVK 2016-1A BR2	1	600,000	568,546
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	567,178	07/14/2021	07/14/2051	Interest Rate Swap			12565E-AE-1	CIFC Funding Ltd-CIFC 2021-5A C	1	600,000	567,178
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	570,613	07/14/2021	07/14/2051	Interest Rate Swap			143133-AG-1	CGMS 2021-6A C	1	600,000	570,613
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	580,836	07/14/2021	07/14/2051	Interest Rate Swap			00119V-AQ-2	AGL CLO 6 LTD-AGL 2020-6A BR	1	600,000	580,836
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	549,343	07/14/2021	07/14/2051	Interest Rate Swap			05685A-AJ-7	Bain Capital Credit CLO-BCC 2021-4A C	1	600,000	549,343
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	572,155	07/14/2021	07/14/2051	Interest Rate Swap			05682E-AE-3	Bain Capital Credit CLO-BCC 2021-5A B	1	600,000	572,155
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	557,197	07/14/2021	07/14/2051	Interest Rate Swap			06760G-AC-5	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS B	1	600,000	557,197
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	578,870	07/14/2021	07/14/2051	Interest Rate Swap			087598-AC-2	BETHPAGE PARK CLO LTD-BETHP 2021-1A B	1	600,000	578,870
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	574,733	07/14/2021	07/14/2051	Interest Rate Swap			61773K-AC-6	Morgan Stanley Eaton Van-MSEV 2021-1A B	1	600,000	574,733
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	586,533	07/14/2021	07/14/2051	Interest Rate Swap			67110U-AN-9	QHA Loan Funding 2016-1 -OHALF 2016-1A B1R	1	600,000	586,533
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	563,089	07/14/2021	07/14/2051	Interest Rate Swap			38136N-AU-0	Goldentree Loan Managem-GLM 2020-8A CR	1	600,000	563,089
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	567,364	07/14/2021	07/14/2051	Interest Rate Swap			87168B-AG-5	SYMP 2021-28A C-SYMP 2021-28A C	1	600,000	567,364
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	584,172	07/14/2021	07/14/2051	Interest Rate Swap			00901A-AL-1	AIMCO CLO 10 Ltd-AIMCO 2019-10A BR	1	600,000	584,172
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	556,193	07/14/2021	07/14/2051	Interest Rate Swap			97316J-AG-8	THL Credit Wind River 20-WINDR 2019-1A CR	1	600,000	556,193
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	478,615	07/14/2021	07/14/2051	Interest Rate Swap			29002H-AQ-2	Elmwood CLO III Ltd-ELMW3 2019-3A CR	1	500,000	478,615
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	481,399	07/14/2021	07/14/2051	Interest Rate Swap			48253U-AC-0	KKR-SERIES 34A CLASS B	1	500,000	481,399
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	482,522	07/14/2021	07/14/2051	Interest Rate Swap			78108Y-AQ-5	RR 1 LLC-RRAM 2017-1A A2B	1	500,000	482,522
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	469,511	07/14/2021	07/14/2051	Interest Rate Swap			33835N-AE-1	ASSURANT CLO LTD-MORGN 2018-3A CR	1	500,000	469,511
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	483,992	07/14/2021	07/14/2051	Interest Rate Swap			949723-AC-4	Wellman Park CLO Ltd-SERIES 21-1A CLASS B	1	500,000	483,992
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	484,530	07/14/2021	07/14/2051	Interest Rate Swap			77340G-AL-5	Rockford Tower CLO 2017-2 Ltd	1	500,000	484,530
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	483,403	07/14/2021	07/14/2051	Interest Rate Swap			08182B-AN-8	Benefit Street Partners -BSP 2019-17A BR	1	500,000	483,403
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	462,854	07/14/2021	07/14/2051	Interest Rate Swap			73052V-AG-0	Point Au Roche Park CLO -PARPK 2021-1A C	1	500,000	462,854
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	451,275	07/14/2021	07/14/2051	Interest Rate Swap			83615P-AE-7	Sound Point Clo XXXI Ltd-SNDPT 2021-3A C	1	500,000	451,275
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	473,391	07/14/2021	07/14/2051	Interest Rate Swap			95023A-AC-4	Wellfleet CLO Ltd-WELF 2021-2A B	1	500,000	473,391
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	471,450	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	471,450
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	482,099	07/14/2021	07/14/2051	Interest Rate Swap			13887T-AN-7	Canyon Capital CLO 2019-CANVC 2019-1A BR	1	500,000	482,099
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	481,807	07/14/2021	07/14/2051	Interest Rate Swap			55820B-AL-1	Madison Park Funding XLV-MDPK 2020-45A BR	1	500,000	481,807

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STATEMENT AS OF MARCH 31, 2023 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
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	476,765	07/14/2021	07/14/2051	Interest Rate Swap			03766G-AS-1	Apidos CLO XXVII-APID 2017-26A BR OCP CLO 2020-19 Ltd-OCP 2020-19A BR	1	500,000	476,765
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	480,822	07/14/2021	07/14/2051	Interest Rate Swap			670881-AP-6	Carlyle Global Market St-SERIES 21-5A CLASS C	1	500,000	480,822
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	467,935	07/14/2021	07/14/2051	Interest Rate Swap			14317Y-AG-9	Bain Capital Credit CLO -BCC 2017-2A CR2	1	500,000	467,935
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	477,963	07/14/2021	07/14/2051	Interest Rate Swap			05683H-AS-4	Barings CLO Ltd 2020-I-BABS 2020-1A BR	1	500,000	477,963
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	480,097	07/14/2021	07/14/2051	Interest Rate Swap			06762L-AN-8	BlueMountain CLO XXV Ltd-BLUEM 2019-25A BR	1	500,000	480,097
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	475,623	07/14/2021	07/14/2051	Interest Rate Swap			09627F-AQ-3	Wind River CLO Ltd-WINDR 2021-3A C	1	500,000	475,623
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	461,004	07/14/2021	07/14/2051	Interest Rate Swap			97316D-AG-1	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS BR	1	500,000	461,004
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		480,000	461,903	07/14/2021	07/14/2051	Interest Rate Swap			48249V-AS-0	CIFC Funding 2020-I Ltd-CIFC 2020-1A CR	1	480,000	461,903
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	376,537	07/14/2021	07/14/2051	Interest Rate Swap			12555Q-AU-0	CHA Credit Partners XIII-OAKC 2016-13A CR	1	400,000	376,537
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	380,373	07/14/2021	07/14/2051	Interest Rate Swap			67110N-AT-2	KKR CLO 36 Ltd-KKR 36A C	1	400,000	380,373
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	372,902	07/14/2021	07/14/2051	Interest Rate Swap			48255A-AE-8	Bain Capital Credit CLO -BCC 2021-5A C	1	400,000	372,902
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	369,707	07/14/2021	07/14/2051	Interest Rate Swap			05682E-AG-8	TICOP CLO X LTD-SERIES 18-10A CLASS C	1	400,000	369,707
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	381,129	07/14/2021	07/14/2051	Interest Rate Swap			87249C-AE-1	Halsey Point CLO Ltd-SERIES 2021-4A CLASS B	1	400,000	381,129
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	384,027	07/14/2021	07/14/2051	Interest Rate Swap			40637L-AC-4	Bain Capital Credit CLO -SERIES 1A CLASS C	1	400,000	384,027
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	373,391	07/14/2021	07/14/2051	Interest Rate Swap			05683L-AG-1	SIXST-SERIES 2021-19A CLASS C	1	400,000	373,391
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	378,092	07/14/2021	07/14/2051	Interest Rate Swap			83012K-AE-7	Voya CLO Ltd-VOYA 2021-1A C	1	400,000	378,092
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	371,700	07/14/2021	07/14/2051	Interest Rate Swap			92918Q-AG-5	Anchorage Capital CLO Lt-ANCHC 2018-1RA C	1	400,000	371,700
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	376,034	07/14/2021	07/14/2051	Interest Rate Swap			03328Y-AG-9	Morgan Stanley Eaton Van-MSEV 2021-1A C	1	400,000	376,034
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	372,931	07/14/2021	07/14/2051	Interest Rate Swap			61773K-AE-2	Goldentree Loan Managem-GLM 2021-10A C	1	400,000	372,931
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	372,626	07/14/2021	07/14/2051	Interest Rate Swap			38138T-AG-6	Madison Park Funding XLV-MDPK 2020-46A CR	1	400,000	372,626
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	373,931	07/14/2021	07/14/2051	Interest Rate Swap			55822A-AQ-0	LCM LTD PARTNERSHIP-SERIES 25A CLASS C2	1	400,000	373,931
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	377,131	07/14/2021	07/14/2051	Interest Rate Swap			50189P-AN-2	KVK CLO 2016-1 Ltd-KVK 2016-1A CR2	1	400,000	377,131
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	370,830	07/14/2021	07/14/2051	Interest Rate Swap			97314D-AG-3	Palmer Square CLO 2018-1-PLMRS 2018-1A B	1	400,000	370,830
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	376,920	07/14/2021	07/14/2051	Interest Rate Swap			69703P-AE-9	Ballyrock CLO 2018-1 Ltd-SERIES 2018-1A CLASS B	1	400,000	376,920
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	375,281	07/14/2021	07/14/2051	Interest Rate Swap			05875H-AE-3	Canyon CLO 2020-2 Ltd-CANYC 2020-2A CR	1	400,000	375,281
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	372,236	07/14/2021	07/14/2051	Interest Rate Swap			13876N-AS-2	Peace Park CLO Ltd-POEPC 2021-1A C	1	400,000	372,236
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	374,281	07/14/2021	07/14/2051	Interest Rate Swap			70470M-AJ-4	CHA Credit Partners XIII-OAKC 2016-13A BR	1	400,000	374,281
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	389,107	07/14/2021	07/14/2051	Interest Rate Swap			67110N-AP-0	ALM Ltd/KY-RRAM 2021-17A A2	1	400,000	389,107
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	390,812	07/14/2021	07/14/2051	Interest Rate Swap			74980Q-AE-1	ELM10 2021-3A C-ELM10 2021-3A C	1	400,000	390,812
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	377,443	07/14/2021	07/14/2051	Interest Rate Swap			29002V-AE-8		1	400,000	377,443

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STATEMENT AS OF MARCH 31, 2023 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		
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,729,086	4,575,981	07/14/2021	07/14/2051	Interest Rate Swap				747525-AV-5	QUALCOMM INC-SENIOR UNSECURED	1	5,729,086	4,575,981	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,605,729	4,403,746	07/14/2021	07/14/2051	Interest Rate Swap				45138L-BD-4	IDAHO POWER CORP-SECURED NOTE	1	5,605,729	4,403,746	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,875,000	20,875,000	07/14/2021	07/14/2051	Interest Rate Swap				515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	20,875,000	20,875,000	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,754,285	9,754,285	07/14/2021	07/14/2051	Interest Rate Swap				78401Z-MM-2	SCL XL I FUND L.P. - Senior Secured Revolving Facility	1	9,754,285	9,754,285	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,100,000	7,902,012	07/14/2021	07/14/2051	Interest Rate Swap				Q1842F-AE-8	ARC Infrastructure WA Pty Ltd	2	8,100,000	7,902,012	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,700,000	7,602,449	07/14/2021	07/14/2051	Interest Rate Swap				786584-AA-9	Safran Senior Note Ser	2	7,700,000	7,602,449	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,750,000	7,606,757	07/14/2021	07/14/2051	Interest Rate Swap				78467K-B*-7	SSE PLC Senior Note Ser	2	7,750,000	7,606,757	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,515,606	17,630,957	07/14/2021	07/14/2051	Interest Rate Swap				48255K-AA-4	KKR Core Holding Company LLC	2	19,515,606	17,630,957	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,800,000	5,667,479	07/14/2021	07/14/2051	Interest Rate Swap				Q0832*-AD-8	Australia Pacific Airpor Gtd Senior Note	2	5,800,000	5,667,479	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,000,000	5,745,144	07/14/2021	07/14/2051	Interest Rate Swap				N4281@-BW-4	Koninklijke Vopak N.V. Senior Note Ser	2	6,000,000	5,745,144	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,261,052	07/14/2021	07/14/2051	Interest Rate Swap				69700G-AL-6	Palmer Square CLO 2019-1-PLMRS	1	1,300,000	1,261,052	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,236,070	07/14/2021	07/14/2051	Interest Rate Swap				ASSURANT CLO I LTD-MORGN 2017-1A BR	33836J-AE-9	2019-1A A2R	1	1,300,000	1,236,070
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,246,908	07/14/2021	07/14/2051	Interest Rate Swap				03330Y-AE-0	Anchorage Capital Clo 20-ANCHC	1	1,300,000	1,246,908	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,150,718	07/14/2021	07/14/2051	Interest Rate Swap				08186P-AN-3	Benefit Street Partners -BSP 2019-18A BR	1	1,200,000	1,150,718	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,048,614	07/14/2021	07/14/2051	Interest Rate Swap				67112C-AN-7	OZLM XIX Ltd-OZLM 2017-19A A2AR	1	1,100,000	1,048,614	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	968,395	07/14/2021	07/14/2051	Interest Rate Swap				33883J-AQ-4	Flatiron CLO 19 Ltd-FLAT 2019-1A BR	1	1,000,000	968,395	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	962,419	07/14/2021	07/14/2051	Interest Rate Swap				48250E-AS-4	KKR CLO 30 Ltd-KKR 30A BR	1	1,000,000	962,419	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	953,271	07/14/2021	07/14/2051	Interest Rate Swap				13887W-AL-4	Canyon Capital CLO 2019-CANVC	1	1,000,000	953,271	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	932,475	07/14/2021	07/14/2051	Interest Rate Swap				92919D-AE-8	Voya CLO Ltd-VOYA 2021-3A C	1	1,000,000	932,475	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	934,023	07/14/2021	07/14/2051	Interest Rate Swap				40440X-AE-1	Highbridge Loan Managem-HLM 2021-16A C	1	1,000,000	934,023	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	928,619	07/14/2021	07/14/2051	Interest Rate Swap				06762T-AE-1	Babson CLO Ltd/Cayman Islands	1	1,000,000	928,619	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		909,091	909,091	07/14/2021	07/14/2051	Interest Rate Swap				87289B-AB-0	TCP DLF VIII 2018 CLO, LLC - Class A-2 Secured Floating Rate Note	1	909,091	909,091	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	810,413	07/14/2021	07/14/2051	Interest Rate Swap				83616A-AL-3	Sound Point CLO Ltd-SNDPT 2021-4A C	1	900,000	810,413	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	855,996	07/14/2021	07/14/2051	Interest Rate Swap				05684C-AQ-8	Bain Capital Credit CLO -BCC 2020-3A BR	1	900,000	855,996	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	841,006	07/14/2021	07/14/2051	Interest Rate Swap				13887W-AN-0	Canyon Capital CLO 2019-CANVC	1	900,000	841,006	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	854,716	07/14/2021	07/14/2051	Interest Rate Swap				67098D-AW-3	2019-2A CR	1	900,000	854,716	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	772,997	07/14/2021	07/14/2051	Interest Rate Swap				42086N-AJ-7	CHA Credit Funding 4 Ltd-OAKC 2019-4A CR	1	800,000	772,997	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	667,309	07/14/2021	07/14/2051	Interest Rate Swap				67707L-AJ-7	Hayfin Kingsland XI Ltd-HAYFN 2019-2A BR	1	700,000	667,309	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	703,119	07/14/2021	07/14/2051	Interest Rate Swap				06762V-AC-0	Oak Hill Credit Partners	1	700,000	703,119	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	564,770	07/14/2021	07/14/2051	Interest Rate Swap				75009P-AE-7	Barings Loan Partners CL-BABSN 2022-3A B	1	600,000	564,770	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	564,770	07/14/2021	07/14/2051	Interest Rate Swap				75009P-AE-7	Rad CLO 12 Ltd-RAD 2021-12A C	1	600,000	564,770	

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STATEMENT AS OF MARCH 31, 2023 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	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	468,200	07/14/2021	07/14/2051	Interest Rate Swap				33836J-AG-4	ASSURANT QLO I LTD-MORGN 2017-1A CR	1	500,000	468,200
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	475,444	07/14/2021	07/14/2051	Interest Rate Swap				27829P-AS-5	Eaton Vance QLO 2020-2 L-EATON 2020-2A CR	1	500,000	475,444
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	477,205	07/14/2021	07/14/2051	Interest Rate Swap				87168G-AG-4	Symphony QLO XXIX Ltd-SYMP 2021-29A	1	500,000	477,205
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000	288,607	07/14/2021	07/14/2051	Interest Rate Swap				00120B-AE-0	AGL QLO Ltd-AGL 2021-12A B	1	300,000	288,607
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	3,000,000	(82,717,503)	07/14/2021	07/14/2051	Interest Rate Swap		(85,336,434)		74170*-AX-7	Prime Property Fund LLC Senior Note Series V	1	3,000,000	2,618,931
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	336,749	07/14/2021	07/14/2051	Interest Rate Swap				023586-C*-9	AMERCO Senior Note Series A	2	400,000	336,749
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,824,659	1,579,658	07/14/2021	07/14/2051	Interest Rate Swap				26746*-AA-2	Dyal Cap Partners III Is Senior Secured Notes	1	1,824,659	1,579,658
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		165,507	164,691	07/14/2021	07/14/2051	Interest Rate Swap				07384Y-CD-6	BEAR STEARNS ASSET BACKE-SERIES 2002-AC1 CLASS B1	1	165,507	164,691
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		399,816	434,635	07/14/2021	07/14/2051	Interest Rate Swap				195869-AJ-1	COLONIAL PIPELINE CO-NOTE	1	399,816	434,635
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,800,000	2,540,658	07/14/2021	07/14/2051	Interest Rate Swap				56081#-BZ-2	Major League Baseball Tr Term Note Series 43	1	2,800,000	2,540,658
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		156,089	161,660	07/14/2021	07/14/2051	Interest Rate Swap				796050-AE-2	Samsung Electronics Co L-DEBENTURE	1	156,089	161,660
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,545,948	2,392,988	07/14/2021	07/14/2051	Interest Rate Swap				64966M-YS-2	City of New York NY-GENERAL OBLIGATION UNLTD	1	2,545,948	2,392,988
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	727,551	07/14/2021	07/14/2051	Interest Rate Swap				Q7795#-AB-8	QIC Finance (Shopping Ce Gtd Senior Note	1	800,000	727,551
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		797,070	811,576	07/14/2021	07/14/2051	Interest Rate Swap				25654#-AA-0	Dodger Tickets LLC Senior Secured MFT Trust 2020-ABC-SERIES 2020-ABC	1	797,070	811,576
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,328,040	934,716	07/14/2021	07/14/2051	Interest Rate Swap				55317B-AA-5	CLASS A	1	1,328,040	934,716
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		208,629	208,117	07/14/2021	07/14/2051	Interest Rate Swap				94978#-GP-6	Wells Fargo Bank Northwe Senior Secured Note Tr B 2007 -IB	1	208,629	208,117
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		445,185	424,425	07/14/2021	07/14/2051	Interest Rate Swap				05400F-AG-6	Avolon Aerospace Funding Senior Secured	1	445,185	424,425
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		305,014	279,864	07/14/2021	07/14/2051	Interest Rate Swap				22822R-BH-2	Crown Castle Towers LLC-SECURED	1	305,014	279,864
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		350,000	380,057	07/14/2021	07/14/2051	Interest Rate Swap				393154-L8-6	Green Mountain Power Cor First Mtg Bond	1	350,000	380,057
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,354,500	1,379,156	07/14/2021	07/14/2051	Interest Rate Swap				37362#-AA-0	Georgia Transmission Cor First Mortgage	1	1,354,500	1,379,156
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,915,000	2,915,000	07/14/2021	07/14/2051	Interest Rate Swap				91282C-BU-4	United States Treasury N-UNSECURED	1	2,915,000	2,915,000
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		455,000	443,589	07/14/2021	07/14/2051	Interest Rate Swap				72349C-AB-8	CROWN CASTLE-SERIES 2009-1CLASS A2	1	455,000	443,589
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	346,892	07/14/2021	07/14/2051	Interest Rate Swap				882884-C8-6	Texas-New Mexico Power C Senior Secured Notes	1	400,000	346,892
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		210,000	210,078	07/14/2021	07/14/2051	Interest Rate Swap				373384-NZ-5	State of Georgia-BUILD AMERICA GEN OBLIG	1	210,000	210,078
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,050,000	1,083,989	07/14/2021	07/14/2051	Interest Rate Swap				442403-FY-2	Houston Independent Scho-BUILD AMERICA GEN OBLIG	1	1,050,000	1,083,989
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	598,231	07/14/2021	07/14/2051	Interest Rate Swap				018522-D8-8	ALLETE Inc. First Mortgage	1	600,000	598,231
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	991,955	07/14/2021	07/14/2051	Interest Rate Swap				92203#-AR-9	Yanguard Group, Inc. Senior Notes Series D	1	1,000,000	991,955
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	3,090,057	07/14/2021	07/14/2051	Interest Rate Swap				92203#-AS-7	Yanguard Group, Inc. Senior Notes Series E	1	3,000,000	3,090,057
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,348,146	1,343,264	07/14/2021	07/14/2051	Interest Rate Swap				70914P-ME-9	PENNSYLVANIA ST-BUILD AMERICA GEN OBLIG	1	1,348,146	1,343,264
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		850,000	849,762	07/14/2021	07/14/2051	Interest Rate Swap				677521-DD-5	STATE OF OHIO-GEN OBLIG UNLTD BUILD AMERICA	1	850,000	849,762

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STATEMENT AS OF MARCH 31, 2023 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	
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		550,000	550,220	07/14/2021	07/14/2051	Interest Rate Swap				101565-YR-4	BOULDER LARIMER & WELD C-GENERAL OBLIGATION UNLTD	1	550,000	550,220
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,670,757	1,690,801	07/14/2021	07/14/2051	Interest Rate Swap				91412N-AF-7	University of Chicago/TH-BOND	1	1,670,757	1,690,801
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		715,744	721,952	07/14/2021	07/14/2051	Interest Rate Swap				63080#-AA-5	NARA Caves Lease Trust Lease Backed Ce	1	715,744	721,952
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		531,667	553,778	07/14/2021	07/14/2051	Interest Rate Swap				039483-AT-9	Archer-Daniels-Midland C-NOTE	1	531,667	553,778
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	720,832	07/14/2021	07/14/2051	Interest Rate Swap				92817S-TZ-1	VIRGINIA ST PUBLIC SCH A-REVENUE BONDS	1	700,000	720,832
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	496,123	07/14/2021	07/14/2051	Interest Rate Swap				838515-F8-8	South Jersey Gas Co. Medium Term Not	1	500,000	496,123
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,350,000	6,718,833	07/14/2021	07/14/2051	Interest Rate Swap				Q3535#-AD-8	Envestra Victoria Pty Lt Senior Secured	1	6,350,000	6,718,833
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,475,170	1,508,755	07/14/2021	07/14/2051	Interest Rate Swap				291011-AQ-7	Emerson Electric Co-SENIOR UNSECURED NOTE	1	1,475,170	1,508,755
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,211,175	1,236,732	07/14/2021	07/14/2051	Interest Rate Swap				88283L-HU-3	TEXAS ST TRANSPRTN COMM-BUILD AMERICA REVENUE	1	1,211,175	1,236,732
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		506,140	502,850	07/14/2021	07/14/2051	Interest Rate Swap				88283L-HT-6	TEXAS ST TRANSPRTN COMM-BUILD AMERICA REVENUE	1	506,140	502,850
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,002,720	3,162,215	07/14/2021	07/14/2051	Interest Rate Swap				60040#-AB-8	Mil lennium Pipeline Comp Senior Secured	1	3,002,720	3,162,215
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,184,963	07/14/2021	07/14/2051	Interest Rate Swap				82340*-AB-3	Shepherds Flat Funding T Trust A-1 G Cer	1	1,200,000	1,184,963
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		411,287	411,192	07/14/2021	07/14/2051	Interest Rate Swap				373384-PA-8	State of Georgia-BUILD AMERICA GEN OBLIG	1	411,287	411,192
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		508,963	501,925	07/14/2021	07/14/2051	Interest Rate Swap				91848#-AA-1	VA Bangor Lease Finance Lease Backed Ct	1	508,963	501,925
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		399,789	398,212	07/14/2021	07/14/2051	Interest Rate Swap				373384-TP-1	State of Georgia-GENERAL OBLIGATION UNLTD	1	399,789	398,212
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,850,000	1,869,255	07/14/2021	07/14/2051	Interest Rate Swap				90312*-AC-8	UNS Gas, Inc. Gtd Senior Note	1	1,850,000	1,869,255
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	793,432	07/14/2021	07/14/2051	Interest Rate Swap				G1108#-AF-5	British Land Company PLC Senior Note Ser	1	800,000	793,432
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,173,662	07/14/2021	07/14/2051	Interest Rate Swap				G1108#-AG-3	British Land Company PLC Senior Note Ser	1	1,200,000	1,173,662
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,400,000	2,376,158	07/14/2021	07/14/2051	Interest Rate Swap				G2044#-AY-1	Compass Group PLC Senior Note Ser Lam Research Corp-SENIOR UNSECURED	1	2,400,000	2,376,158
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		998,832	979,827	07/14/2021	07/14/2051	Interest Rate Swap				512807-AU-2	MASSACHUSETTS ST SCH BLD-REVENUE BONDS	1	998,832	979,827
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,657,217	1,628,640	07/14/2021	07/14/2051	Interest Rate Swap				576000-LA-9	Transpower New Zealand L Senior Note Ser	1	1,657,217	1,628,640
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,413,723	07/14/2021	07/14/2051	Interest Rate Swap				08194#-AC-1	CSLB Holdings, Inc. Gtd Senior Note	1	2,500,000	2,413,723
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,450,000	2,420,017	07/14/2021	07/14/2051	Interest Rate Swap				12656*-AC-6	CSLB Holdings, Inc. Gtd Senior Note	1	2,450,000	2,420,017
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,400,000	2,334,420	07/14/2021	07/14/2051	Interest Rate Swap				12656*-AD-4	CSLB Holdings, Inc. Gtd Senior Note	1	2,400,000	2,334,420
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		437,493	444,502	07/14/2021	07/14/2051	Interest Rate Swap				442331-QM-9	HOUSTON TX-GENERAL OBLIGATION LTD	1	437,493	444,502
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,760,749	4,582,453	07/14/2021	07/14/2051	Interest Rate Swap				64971Q-RB-1	NEW YORK CITY NY TRANSIT-REVENUE BONDS	1	4,760,749	4,582,453
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		231,936	215,493	07/14/2021	07/14/2051	Interest Rate Swap				250847-DU-1	DTE Electric Co-SENIOR SECURED NOTE	1	231,936	215,493
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,464,793	07/14/2021	07/14/2051	Interest Rate Swap				G8850#-AC-7	YORKSHIRE WTR SERV BRADFORD-GTD SR SEC CL A	1	2,500,000	2,464,793
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	961,492	07/14/2021	07/14/2051	Interest Rate Swap				42251#-AM-6	HEB Grocery Co. L.P. Senior Note Ser	1	1,000,000	961,492
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	962,977	07/14/2021	07/14/2051	Interest Rate Swap				42251#-AQ-7	HEB Grocery Co. L.P. Senior Note Ser	1	1,000,000	962,977

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STATEMENT AS OF MARCH 31, 2023 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	
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		672,881	674,579	07/14/2021	07/14/2051	Interest Rate Swap				91848#-AA-9	VA LEWISTON LEASE FIN TR-LEASE BACKED CTFIS	1	672,881	674,579
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,700,000	1,569,919	07/14/2021	07/14/2051	Interest Rate Swap				266228-C8-2	Duquesne Light Co. First Mortgage	1	1,700,000	1,569,919
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,900,000	2,857,561	07/14/2021	07/14/2051	Interest Rate Swap				Q35348-AB-5	Australian Gas Networks Senior Note Ser	1	2,900,000	2,857,561
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	468,074	07/14/2021	07/14/2051	Interest Rate Swap				898361-AP-5	Trustees of Amherst Coll-UNSECURED NOTE	1	500,000	468,074
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,600,000	3,419,064	07/14/2021	07/14/2051	Interest Rate Swap				57169*-AU-1	Mars, Inc. Senior Note Ser	1	3,600,000	3,419,064
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		226,749	215,318	07/14/2021	07/14/2051	Interest Rate Swap				686070-NK-7	OREGON ST DEPT OF TRANSPRTN-BUILD AMERICA REVENUE	1	226,749	215,318
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,097,901	1,811,786	07/14/2021	07/14/2051	Interest Rate Swap				009158-BC-9	Air Products and Chemica-SENIOR UNSECURED	1	2,097,901	1,811,786
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		486,964	470,245	07/14/2021	07/14/2051	Interest Rate Swap				184689P-A#-7	Clearbridge Energy MLP Op Fd Inc-Senior Secured	1	486,964	470,245
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		653,939	622,776	07/14/2021	07/14/2051	Interest Rate Swap				658308-AA-9	NORTH CAROLINA ST TPK AUTH-BUILD AMERICA REVENUE	1	653,939	622,776
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		502,839	485,449	07/14/2021	07/14/2051	Interest Rate Swap				184690-A#-5	Clearbridge Energy MLP Fd Inc-Senior Secured	1	502,839	485,449
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000	285,071	07/14/2021	07/14/2051	Interest Rate Swap				740816-AK-9	PRES & FELLOWS OF HARVAR-SENIOR UNSECURED BOND	1	300,000	285,071
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,800,000	3,731,695	07/14/2021	07/14/2051	Interest Rate Swap				05237*-AF-1	Austin Powder Holdings C Senior Note Ser	2	3,800,000	3,731,695
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,550,000	3,540,575	07/14/2021	07/14/2051	Interest Rate Swap				48661E-B#-8	KAYNE ANDERSON MID/ENERGY-SR UNSECD SER D	1	3,550,000	3,540,575
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		932,684	927,808	07/14/2021	07/14/2051	Interest Rate Swap				184692-B8-9	Clearbridge Energy MLP F Senior Secured	1	932,684	927,808
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		932,684	892,734	07/14/2021	07/14/2051	Interest Rate Swap				184692-B#-7	Clearbridge Energy MLP Fd Inc-Senior Secured	1	932,684	892,734
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,156,770	07/14/2021	07/14/2051	Interest Rate Swap				41242*-AT-9	Hardwood Funding LLC Senior Note Ser	1	1,200,000	1,156,770
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,200,000	2,075,190	07/14/2021	07/14/2051	Interest Rate Swap				41242*-AU-6	Hardwood Funding LLC Senior Note Ser	1	2,200,000	2,075,190
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,150,000	3,801,595	07/14/2021	07/14/2051	Interest Rate Swap				Q3189*-AC-3	DEXUS Funds Management L Senior Note Ser	1	4,150,000	3,801,595
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		930,769	921,762	07/14/2021	07/14/2051	Interest Rate Swap				48661E-C8-5	Kayne Anderson Midstream SER H SR UNSECD NT	1	930,769	921,762
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		846,154	809,613	07/14/2021	07/14/2051	Interest Rate Swap				48661E-C#-3	Kayne Anderson Midstream SER I SR UNSECD NT	1	846,154	809,613
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,650,000	1,596,268	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	1,596,268
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		431,431	482,508	07/14/2021	07/14/2051	Interest Rate Swap				794173-FG-4	OBIGATION UNLTD	1	431,431	482,508
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,011,880	996,410	07/14/2021	07/14/2051	Interest Rate Swap				79569T-AE-3	SALT LAKE CNTY UT TRANSP-BUILD AMERICA REVENUE	1	1,011,880	996,410
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	758,489	07/14/2021	07/14/2051	Interest Rate Swap				74170*-AE-9	Prime Property Fund LLC Senior Note Ser	1	800,000	758,489
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,600,000	2,460,180	07/14/2021	07/14/2051	Interest Rate Swap				Q3920#-AG-4	Fonterra Co-operative Gr Senior Note	1	2,600,000	2,460,180
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		913,220	885,877	07/14/2021	07/14/2051	Interest Rate Swap				662352-A*-4	Northwell Healthcare Inc - Senior Secured Note	1	913,220	885,877
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		920,103	792,048	07/14/2021	07/14/2051	Interest Rate Swap				04352E-AA-3	Ascension Health-SENIOR UNSECURED	1	920,103	792,048
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,930,420	07/14/2021	07/14/2051	Interest Rate Swap				G2037*-AB-2	Chanel, Inc. Senior Note Series B	1	2,000,000	1,930,420
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,489,774	2,411,976	07/14/2021	07/14/2051	Interest Rate Swap				90226#-AA-3	2014 REPLACEMENT PWR STATUTORY TR SR SECD NT	1	2,489,774	2,411,976
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	684,307	07/14/2021	07/14/2051	Interest Rate Swap				05237*-AH-7	Austin Powder Holdings C Senior Note Ser	2	700,000	684,307

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STATEMENT AS OF MARCH 31, 2023 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	
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		961,330	911,986	07/14/2021	07/14/2051	Interest Rate Swap				544646-A6-9	LOS ANGELES CA UNIF SCH -GENERAL OBLIGATION UNLTD	1	961,330	911,986
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,074,457	07/14/2021	07/14/2051	Interest Rate Swap				56081#-AZ-3	Major League Baseball Tr Senior Secured	1	1,200,000	1,074,457
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,940,826	07/14/2021	07/14/2051	Interest Rate Swap				00114*-AR-4	AEP Transmission Company Senior Note Ser	1	2,000,000	1,940,826
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,500,000	3,336,841	07/14/2021	07/14/2051	Interest Rate Swap				65791#-AA-9	Manchester United Football Club, Ltd Senior Secu	1	3,500,000	3,336,841
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,146,586	1,999,169	07/14/2021	07/14/2051	Interest Rate Swap				44919*-AC-2	1 595 Express, LLC Senior Secured TPF Equity REIT Operatin Gtd Senior	1	2,146,586	1,999,169
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,741,580	07/14/2021	07/14/2051	Interest Rate Swap				87278*-AD-4	Note Oncor Electric Delivery & Senior Secured	1	5,000,000	4,741,580
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,400,000	2,327,038	07/14/2021	07/14/2051	Interest Rate Swap				68233J-A*-5	Mesa Air Group, Inc. Class A Notes	1	2,400,000	2,327,038
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,025,687	1,882,512	07/14/2021	07/14/2051	Interest Rate Swap				590488-AA-6	PFREF AMERICA REIT II INC SR UNSECD	2	2,025,687	1,882,512
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	2,855,796	07/14/2021	07/14/2051	Interest Rate Swap				749868-AV-3	NT SER D Oncor Electric Delivery SR SECD NT	1	3,000,000	2,855,796
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,356,720	07/14/2021	07/14/2051	Interest Rate Swap				68233J-A@-3	SER B Iowa Interstate Railroad Senior Secured	1	1,400,000	1,356,720
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,398,000	2,326,945	07/14/2021	07/14/2051	Interest Rate Swap				46247@-AA-2	Avolon Aerospace Leasing Secured Note A3	1	2,398,000	2,326,945
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		306,785	286,008	07/14/2021	07/14/2051	Interest Rate Swap				05389L-AA-1	Oaktree Capital Managem Senior Notes	1	306,785	286,008
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	610,491	07/14/2021	07/14/2051	Interest Rate Swap				674003-B*-8	DNP Select Income Fund I Senior Secured	1	700,000	610,491
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,800,000	3,758,230	07/14/2021	07/14/2051	Interest Rate Swap				23325P-A*-5	DNP Select Income Fund I Senior Secured	1	3,800,000	3,758,230
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,103,791	07/14/2021	07/14/2051	Interest Rate Swap				23325P-A@-3	Avolon Aerospace Leasing Secured Note B7	1	1,200,000	1,103,791
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		645,970	604,188	07/14/2021	07/14/2051	Interest Rate Swap				05389L-AB-9	Avolon Aerospace Leasing Secured Note A3	1	645,970	604,188
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		305,551	284,827	07/14/2021	07/14/2051	Interest Rate Swap				05389L-AD-5	Avolon Aerospace Leasing Secured Note B7	1	305,551	284,827
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		316,299	294,887	07/14/2021	07/14/2051	Interest Rate Swap				05389L-AH-6	GS MORTGAGE SECURITIES T-SERIES 2013-G1 CLASS B REID	1	316,299	294,887
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		622,966	615,073	07/14/2021	07/14/2051	Interest Rate Swap				361970-AG-4	Mirvac Group Finance Ltd Senior Note	1	622,966	615,073
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,900,000	2,632,075	07/14/2021	07/14/2051	Interest Rate Swap				06235#-AN-2	Warburg Pincus LLC Senior Notes Series A	1	2,900,000	2,632,075
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,500,000	1,222,140	07/14/2021	07/14/2051	Interest Rate Swap				93401*-AA-8	South Jersey Gas Co. Senior Secured Notes	1	1,500,000	1,222,140
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,300,000	2,069,437	07/14/2021	07/14/2051	Interest Rate Swap				838515-J@-4	Angel Oak Financial Stra Senior Note Series B	1	2,300,000	2,069,437
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000	267,603	07/14/2021	07/14/2051	Interest Rate Swap				03464A-A@-9	Johnson Matthey PLC Series B Senior Notes	1	300,000	267,603
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	960,993	07/14/2021	07/14/2051	Interest Rate Swap				479142-E#-4	Johnson Matthey PLC Series A Senior Notes	1	1,000,000	960,993
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,067,529	07/14/2021	07/14/2051	Interest Rate Swap				479142-E@-6	Aquarion Water Company O Senior Note	1	1,100,000	1,067,529
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		510,985	475,770	07/14/2021	07/14/2051	Interest Rate Swap				03840#-AD-6	Illinois Finance Authori-REVENUE BONDS	1	510,985	475,770
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		488,756	469,340	07/14/2021	07/14/2051	Interest Rate Swap				45204E-C7-1	Avolon Aerospace Funding Senior Secured	1	488,756	469,340
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		446,541	424,545	07/14/2021	07/14/2051	Interest Rate Swap				05400F-AE-1	Mirvac Group Gtd Senior Note Series R	1	446,541	424,545
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,782,989	07/14/2021	07/14/2051	Interest Rate Swap				06235#-AT-9	Avolon Aerospace Funding Senior Secured	1	1,900,000	1,782,989
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		415,995	395,702	07/14/2021	07/14/2051	Interest Rate Swap				05400F-AC-5	Avolon Aerospace Funding Senior Secured	1	415,995	395,702

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STATEMENT AS OF MARCH 31, 2023 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
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,950,000	6,861,679	07/14/2021	07/14/2051	Interest Rate Swap			Q0458*-AB-5	AquaSure Finance Pty Ltd Gtd Senior Secu	1	6,950,000	6,861,679
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,100,000	5,100,000	07/14/2021	07/14/2051	Interest Rate Swap			70212Z-MM-8	PARTNERS GROUP PRIVATE EQUITY II, LLC - Senior Secured Revolving Facility	1	5,100,000	5,100,000
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,250,000	5,193,946	07/14/2021	07/14/2051	Interest Rate Swap			763169-B@-7	Richardson International Senior Secured	2	5,250,000	5,193,946
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,016,848	4,324,684	07/14/2021	07/14/2051	Interest Rate Swap			66815P-AB-6	Northwestern Hydro Acqui Senior Secured Notes	2	5,016,848	4,324,684
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,672,510	2,503,464	07/14/2021	07/14/2051	Interest Rate Swap			Q8059@-AC-7	Registry Finance Pty Ltd Gtd Senior Secured Note Series C	1	3,672,510	2,503,464
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,998,678	3,333,609	07/14/2021	07/14/2051	Interest Rate Swap			136375-CZ-3	Canadian National Railwa-SENIOR UNSECURED	1	4,998,678	3,333,609
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,787,397	7,903,523	07/14/2021	07/14/2051	Interest Rate Swap			70450Y-AJ-2	PayPal Holdings Inc-SENIOR UNSECURED	1	10,787,397	7,903,523
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,988,477	6,373,424	07/14/2021	07/14/2051	Interest Rate Swap			355611-AA-2	Fred Hutchinson Cancer R-UNSECURED	1	7,988,477	6,373,424
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	3,378,745	07/14/2021	07/14/2051	Interest Rate Swap			03028P-L@-3	American Transmission Co Senior Unsecured Notes	1	5,000,000	3,378,745
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,856,165	07/14/2021	07/14/2051	Interest Rate Swap			A3158#-AC-3	Hofer Financial Services Senior Note Ser	1	5,000,000	4,856,165
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	3,644,777	07/14/2021	07/14/2051	Interest Rate Swap			143499-AB-7	Carnegie Institution of -UNSECURED	1	5,000,000	3,644,777
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,976,600	4,538,264	07/14/2021	07/14/2051	Interest Rate Swap			084664-CQ-2	Berkshire Hathaway Finan-SENIOR UNSECURED	1	4,976,600	4,538,264
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,265,355	07/14/2021	07/14/2051	Interest Rate Swap			67755#-AC-6	Ohio State Energy Partne Senior Secured	1	5,000,000	4,265,355
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,962,388	3,899,659	07/14/2021	07/14/2051	Interest Rate Swap			747525-BJ-1	QUALCOMM Inc-SENIOR UNSECURED	1	4,962,388	3,899,659
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	3,687,902	07/14/2021	07/14/2051	Interest Rate Swap			93401*-AD-2	Warburg Pincus LLC Senior Notes Series D	1	5,000,000	3,687,902
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,979,717	3,732,582	07/14/2021	07/14/2051	Interest Rate Swap			76913@-AA-2	Riverside Health System Senior Unsecured Notes	1	4,979,717	3,732,582
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,384,470	2,397,417	07/14/2021	07/14/2051	Interest Rate Swap			Q8059@-AB-9	Registry Finance Pty Ltd Gtd Senior Secured Note Series B	1	3,384,470	2,397,417
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,700,000	3,295,063	07/14/2021	07/14/2051	Interest Rate Swap			007589-AE-4	Advocate Health & Hospit-UNSECURED	1	4,700,000	3,295,063
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,002,500	4,720,450	07/14/2021	07/14/2051	Interest Rate Swap			G2037*-AE-6	Chanel Ltd EURO SR NT SER A	1	5,002,500	4,720,450
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,538,120	3,445,206	07/14/2021	07/14/2051	Interest Rate Swap			29366W-AB-2	Entergy Mississippi LLC-SECURED	1	4,538,120	3,445,206
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,012,160	4,762,392	07/14/2021	07/14/2051	Interest Rate Swap			G294A@-AK-5	Dyson Finance Limited Guaranteed Series A Senior Notes	1	5,012,160	4,762,392
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,265,900	4,378,947	07/14/2021	07/14/2051	Interest Rate Swap			G7996#-AA-8	Segro Plc Senior Unsecure	1	5,265,900	4,378,947
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,919,640	3,229,642	07/14/2021	07/14/2051	Interest Rate Swap			G4460*-AB-4	Henderson International Senior Unsecured Notes	1	4,919,640	3,229,642
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,400,000	3,417,185	07/14/2021	07/14/2051	Interest Rate Swap			03028P-K@-4	American Transmission Co Senior Unsecured Notes	1	4,400,000	3,417,185
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,906,787	3,855,508	07/14/2021	07/14/2051	Interest Rate Swap			68351U-AS-2	PPL Electric Utilities C-SECURED	1	4,906,787	3,855,508
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,309,391	7,409,485	07/14/2021	07/14/2051	Interest Rate Swap			149123-CJ-8	Caterpillar Inc-SENIOR UNSECURED	1	9,309,391	7,409,485
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,870,550	4,964,288	07/14/2021	07/14/2051	Interest Rate Swap			G6462*-AA-9	Newlon Housing Trust Senior Secured	1	6,870,550	4,964,288
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,250,000	3,884,704	07/14/2021	07/14/2051	Interest Rate Swap			00114*-AE-3	AEP Transmission Company Senior Note Ser	1	4,250,000	3,884,704
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,173,737	3,582,313	07/14/2021	07/14/2051	Interest Rate Swap			571676-AH-8	Mars Inc-SENIOR UNSECURED	1	4,173,737	3,582,313

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STATEMENT AS OF MARCH 31, 2023 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	
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		5,900,000	5,257,773	03/16/2022	03/16/2029	Interest Rate Swap				R2284#-AC-4	Statnett SF Senior Note Ser	1	5,900,000	5,257,773
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		4,100,000	3,639,008	03/16/2022	03/16/2029	Interest Rate Swap				R2284#-AG-5	Statnett SF Senior Note Ser	1	4,100,000	3,639,008
12753@AD4	Evergreen Basket of Floating Corporate Bonds	1	30,000,000	15,000,000	16,817,558	03/16/2022	03/16/2032	Interest Rate Swap		3,036,168		04019V-MN-9	APES PBN Finance Co. LLC - Class A Term Loan	1	15,000,000	13,781,390
12753@AD4	Evergreen Basket of Floating Corporate Bonds	1		10,000,000	9,008,890	03/16/2022	03/16/2032	Interest Rate Swap				42251#-AU-8	HE Butt Grocery Company Senior Note Ser	1	10,000,000	9,008,890
12753@AD4	Evergreen Basket of Floating Corporate Bonds	1		6,876,798	6,641,962	03/16/2022	03/16/2032	Interest Rate Swap				G4445*-AA-6	High Speed Rail Finance Gtd Senior Secu	1	6,876,798	6,641,962
12753@AD4	Evergreen Basket of Floating Corporate Bonds	1		7,600,000	7,036,559	03/16/2022	03/16/2032	Interest Rate Swap				G5147*-AD-8	Johnson Matthey PLC Senior Note Ser	1	7,600,000	7,036,559
999999999 - Totals				1,120,423,103	845,043,421	XXX	XXX	XXX		(206,571,612)	XXX	XXX	XXX		1,120,423,103	1,051,615,033

STATEMENT AS OF MARCH 31, 2023 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	5	820,000,000							5	820,000,000
2. Add: Opened or Acquired Transactions.....										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions.....										
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	5	820,000,000							5	820,000,000

STATEMENT AS OF MARCH 31, 2023 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.....	208,511,091
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	.....
3. Total (Line 1 plus Line 2)	208,511,091
4. Part D, Section 1, Column 6	490,330,178
5. Part D, Section 1, Column 7	(256,775,023)
6. Total (Line 3 minus Line 4 minus Line 5)	(25,044,064)
	Fair Value Check
7. Part A, Section 1, Column 16	1,939,478
8. Part B, Section 1, Column 13	25,044,064
9. Total (Line 7 plus Line 8)	26,983,542
10. Part D, Section 1, Column 9	496,461,066
11. Part D, Section 1, Column 10	(469,477,524)
12. Total (Line 9 minus Line 10 minus Line 11) .....	.....
	Potential Exposure Check
13. Part A, Section 1, Column 21	137,887,369
14. Part B, Section 1, Column 20	22,195,900
15. Part D, Section 1, Column 12	160,083,269
16. Total (Line 13 plus Line 14 minus Line 15) .....	.....

STATEMENT AS OF MARCH 31, 2023 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	42,909,412	31,874,314
2. Cost of cash equivalents acquired	1,010,321,512	5,532,140,284
3. Accrual of discount	650,934	1,692,746
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(30,557)	41,552
6. Deduct consideration received on disposals	1,006,923,539	5,522,839,484
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)	46,927,761	42,909,412
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	46,927,761	42,909,412