



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

# QUARTERLY STATEMENT

AS OF JUNE 30, 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  
(Name) (Area Code) (Telephone Number)  
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### OFFICERS

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

### OTHER

Elizabeth Ward Chicares, Executive Vice President and Chief Financial Officer Paul Anthony LaPiana #, Executive Vice President Eric William Partlan #, Executive Vice President  
Dominic Lusean Blue #, Executive Vice President

### DIRECTORS OR TRUSTEES

Roger William Crandall - Chairman Paul Anthony LaPiana # 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 JUNE 30, 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 .....	3,443,375,707		3,443,375,707	3,736,299,956
2. Stocks:				
2.1 Preferred stocks .....	4,963,295		4,963,295	6,908,285
2.2 Common stocks .....	284,388,187		284,388,187	277,409,706
3. Mortgage loans on real estate:				
3.1 First liens .....	860,656,006		860,656,006	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 (\$ ..... 27,466,158 ), cash equivalents (\$ ..... 130,657,322 ) and short-term investments (\$ ..... 38,770,347 ) .....	196,893,827		196,893,827	56,708,127
6. Contract loans (including \$ ..... premium notes) .....	142,694,690		142,694,690	146,034,184
7. Derivatives .....	511,058,983		511,058,983	723,724,415
8. Other invested assets .....	149,698,443	317,343	149,381,099	171,461,997
9. Receivables for securities .....	339,660,515		339,660,515	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) .....	5,933,389,654	317,343	5,933,072,310	6,370,563,144
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	96,241,088		96,241,088	104,964,843
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	145,292		145,292	175,908
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	(12,319,470)		(12,319,470)	(16,150,549)
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	37,642,795		37,642,795	23,282,072
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....	9,300,234		9,300,234	7,410,641
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon ....	19,328,736		19,328,736	32,436,351
18.2 Net deferred tax asset .....	43,688,049	18,403,025	25,285,025	22,560,179
19. Guaranty funds receivable or on deposit .....	429,214		429,214	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 .....	247,629		247,629	236,579
24. Health care (\$ ..... ) and other amounts receivable .....				
25. Aggregate write-ins for other than invested assets .....	36,143,595	36,087,957	55,638	55,677
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	6,164,236,816	54,808,326	6,109,428,490	6,545,976,727
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	1,690,354,206		1,690,354,206	1,553,147,303
28. Total (Lines 26 and 27)	7,854,591,022	54,808,326	7,799,782,696	8,099,124,030
<b>DETAILS OF WRITE-INS</b>				
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 .....	55,638		55,638	55,677
2502. Cash advances to agents .....	482,645	482,645		
2503. Disallowed IMR .....	35,605,312	35,605,312		
2598. Summary of remaining write-ins for Line 25 from overflow page .....				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	36,143,595	36,087,957	55,638	55,677

STATEMENT AS OF JUNE 30, 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 \$ ..... 3,436,411,202 less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve) .....	3,436,411,202	3,708,993,810
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....		
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve).....	62,720,630	68,321,528
4. Contract claims:		
4.1 Life .....	5,966,587	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 .....	10,730	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 \$ ..... assumed and \$ ..... 188,417 ceded .....	188,417	(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 \$ ..... (1,582,753) accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	(2,982,349)	(1,724,245)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	69,198	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 .....	597,125	661,429
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	83,986,695	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 .....	82,420,729	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 .....	14,591,997	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 .....	297,426,832	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 .....	329,726,819	339,805,300
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	4,311,134,613	4,765,892,365
27. From Separate Accounts Statement .....	1,690,354,206	1,553,147,303
28. Total liabilities (Lines 26 and 27) .....	6,001,488,819	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) .....	1,295,517,669	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) .....	1,795,793,877	1,777,584,362
38. Totals of Lines 29, 30 and 37 .....	1,798,293,877	1,780,084,362
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	7,799,782,696	8,099,124,030
<b>DETAILS OF WRITE-INS</b>		
2501. Derivative collateral .....	184,840,758	202,918,563
2502. Derivative accrued interest .....	140,168,596	133,045,006
2503. Funds awaiting escheat and other miscellaneous .....	4,717,465	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) .....	329,726,819	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 JUNE 30, 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	75,370,388	128,789,266	222,423,186
2. Considerations for supplementary contracts with life contingencies	1,602,003	834,179	1,435,846
3. Net investment income	105,547,503	113,386,374	265,291,069
4. Amortization of Interest Maintenance Reserve (IMR)	1,687,999	1,328,313	2,528,569
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	23,142,115	29,970,961	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	17,862,337	18,633,042	36,449,228
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	636,626	1,106,783	1,973,311
9. Totals (Lines 1 to 8.3)	225,848,971	294,048,919	590,523,467
10. Death benefits	62,822,221	44,724,685	85,684,458
11. Matured endowments (excluding guaranteed annual pure endowments)			1,574,287
12. Annuity benefits	60,569,637	57,582,824	114,994,643
13. Disability benefits and benefits under accident and health contracts	294,555	330,673	635,081
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	356,174,957	151,154,138	430,792,952
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	3,450,583	2,464,369	3,966,916
18. Payments on supplementary contracts with life contingencies	747,167	891,383	2,458,081
19. Increase in aggregate reserves for life and accident and health contracts	(276,928,403)	(10,757,044)	(172,535,957)
20. Totals (Lines 10 to 19)	207,130,716	246,391,027	467,570,461
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	13,052,936	19,225,747	37,356,688
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	19,556,102	27,958,619	59,564,442
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,059,516	5,323,707	8,779,195
25. Increase in loading on deferred and uncollected premiums	(2,065,287)	2,404,260	1,274,442
26. Net transfers to or (from) Separate Accounts net of reinsurance	(46,811,468)	(50,804,398)	(103,936,153)
27. Aggregate write-ins for deductions	2,468,281	(2,243,700)	(22,628,488)
28. Totals (Lines 20 to 27)	197,390,797	248,255,262	447,980,587
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	28,458,174	45,793,657	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)	28,458,174	45,793,657	142,542,880
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	6,008,509	10,469,929	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)	22,449,665	35,323,728	123,906,137
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (1,175,283) (excluding taxes of \$ (290,111) transferred to the IMR)	(4,657,552)	10,296,175	15,629,092
35. Net income (Line 33 plus Line 34)	17,792,114	45,619,902	139,535,229
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
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)	17,792,114	45,619,902	139,535,229
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (8,445,186)	(31,165,630)	130,689,500	169,462,153
39. Change in net unrealized foreign exchange capital gain (loss)	19,430,763	(52,751,113)	(49,456,946)
40. Change in net deferred income tax	892,692	25,404,137	34,736,392
41. Change in nonadmitted assets	1,649,508	(25,709,175)	(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	10,405,725	6,380,533	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	(795,657)	(3,026,159)	(6,676,418)
54. Net change in capital and surplus for the year (Lines 37 through 53)	18,209,515	126,607,625	145,753,509
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,798,293,877	1,760,938,479	1,780,084,362
<b>DETAILS OF WRITE-INS</b>			
08.301. Revenue sharing	853,632	1,025,590	1,898,655
08.302. Miscellaneous	(217,006)	81,193	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)	636,626	1,106,783	1,973,311
2701. Reinsurance ceded adjustment	2,219,546	(3,026,159)	(6,052,318)
2702. Miscellaneous charges to operations	248,736	782,459	(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)	2,468,281	(2,243,700)	(22,628,488)
5301. Other changes in surplus	(3,015,202)	(3,026,159)	(624,100)
5302. Reinsurance ceded adjustment	2,219,546		(6,052,318)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(795,657)	(3,026,159)	(6,676,418)

STATEMENT AS OF JUNE 30, 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
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	73,635,988	129,942,965	217,876,156
2. Net investment income .....	110,394,642	106,536,745	247,406,014
3. Miscellaneous income .....	42,912,495	49,945,635	99,531,114
4. Total (Lines 1 to 3) .....	226,943,125	286,425,345	564,813,284
5. Benefit and loss related payments .....	499,892,689	232,964,170	625,186,809
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(45,553,364)	(51,457,327)	(105,701,995)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	26,493,973	48,194,441	99,267,384
8. Dividends paid to policyholders .....			
9. Federal and foreign income taxes paid (recovered) net of \$ ..... (1,372,730) tax on capital gains (losses) .....	(9,477,351)	18,476,841	38,853,092
10. Total (Lines 5 through 9) .....	471,355,947	248,178,125	657,605,290
11. Net cash from operations (Line 4 minus Line 10) .....	(244,412,822)	38,247,220	(92,792,006)
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	425,796,742	373,540,310	727,436,229
12.2 Stocks .....		4,240,553	4,310,592
12.3 Mortgage loans .....	63,069,065	102,943,185	161,416,173
12.4 Real estate .....			
12.5 Other invested assets .....	21,061,071	10,965,209	40,963,921
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	(24,660)	(960,311)	(540,874)
12.7 Miscellaneous proceeds .....	1,417,517	(134,104,781)	(213,930,266)
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	511,319,735	356,624,165	719,655,775
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	102,530,204	338,768,750	527,849,374
13.2 Stocks .....	22	1,032,740	1,506,700
13.3 Mortgage loans .....	6,495,846	28,051,986	37,464,139
13.4 Real estate .....			
13.5 Other invested assets .....	5,802,104	13,350,708	32,025,758
13.6 Miscellaneous applications .....	6,075,230	5,141,501	11,520,229
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	120,903,406	386,345,685	610,366,200
14. Net increase (or decrease) in contract loans and premium notes .....	(2,827,986)	(1,631,608)	(399,834)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	393,244,315	(28,089,912)	109,689,408
<b>Cash from Financing and Miscellaneous Sources</b>			
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 .....	(7,267,620)	(91,707)	(5,895,050)
16.5 Dividends to stockholders .....			163,000,000
16.6 Other cash provided (applied) .....	(1,378,173)	(27,454,631)	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) .....	(8,645,793)	(27,546,338)	(106,629,661)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	140,185,700	(17,389,029)	(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) .....	196,893,827	129,051,357	56,708,127

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

20.0001. Bond conversions and refinancing .....	8,908,661	4,481,040	26,811,979
20.0002. Stock conversion .....	4,820,361		
20.0003. Net investment income payment-in-kind bonds .....	421,267	473,861	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 .....	92,435,071	87,894,626	173,696,284
3. Ordinary individual annuities .....	213,665,204	403,039,986	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) .....	306,100,275	490,934,612	940,309,687
12. Fraternal (Fraternal Benefit Societies Only) .....			
13. Subtotal (Lines 11 through 12) .....	306,100,275	490,934,612	940,309,687
14. Deposit-type contracts .....			
15. Total (Lines 13 and 14)	306,100,275	490,934,612	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

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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
<b>NET INCOME</b>					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 17,792,114	\$ 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>\$ 17,792,114</u>	<u>\$ 139,535,229</u>
<b>SURPLUS</b>					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,798,293,877	\$ 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>\$ 1,798,293,877</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 six months ended June 30, 2023, corrections of prior years' errors were recorded in surplus, net of tax:

	Quarter Ended June 30, 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 six months ended June 30, 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	1,800,802	-	48,585	1,752,217
f. Total second quarter	<u>\$ 1,800,802</u>	<u>\$ -</u>	<u>\$ 48,585</u>	<u>\$ 1,752,217</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>\$ 229,676</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	thre 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
040104RV5	144,675	140,254	(4,421)	140,254	138,624	June 30, 2023
1248MGAJ3	4,727	4,685	(42)	4,685	3,877	June 30, 2023
40431KAE0	202,855	198,399	(4,456)	198,399	197,720	June 30, 2023
45071KDD3	49,163	48,849	(314)	48,849	48,760	June 30, 2023
61750FAE0	25,611	25,437	(174)	25,437	23,134	June 30, 2023
12669FKR3	4,232	4,008	(224)	4,008	3,851	June 30, 2023
23321P6A1	256,476	249,939	(6,537)	249,939	242,675	June 30, 2023
45660LAU3	10,657	10,002	(655)	10,002	10,419	June 30, 2023
466247XE8	71,210	70,743	(467)	70,743	61,499	June 30, 2023
525221AJ6	53,824	53,788	(36)	53,788	56,079	June 30, 2023
05946XYP2	22,043	21,880	(163)	21,880	18,608	June 30, 2023
36298XAA0	947,305	916,700	(30,605)	916,700	872,156	June 30, 2023
92922FBW7	8,024	7,533	(491)	7,533	7,444	June 30, 2023
Totals	\$ 4,808,515	\$ 4,578,838	\$ (229,676)	\$ 4,578,838	\$ 4,269,370	

- (4) As of June 30, 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	\$ (2,952,008)
2. 12 months or longer	\$ (33,452,002)
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$ 36,068,898
2. 12 months or longer	\$ 472,230,376

- (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 June 30, 2023.

f. Repurchase agreements transactions accounted for as secured borrowing:

- (1) The Company did not have any repurchase agreements as of June 30, 2023.

## NOTES TO FINANCIAL STATEMENTS

- 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 June 30, 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 June 30, 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 June 30, 2023.
- j. Real estate – No change
- k. Low-income housing tax credit - No change
- l. Restricted assets - No change
- m. Working capital finance investments: The Company did not invest in working capital finance investments as of June 30, 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 June 30, 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	\$12,682,094	\$13,846,076	\$12,984,442	\$13,823,455
(2) LB&SS - AC	-	-	-	-	-	-
(3) Preferred Stock - AC	1	1	21,746	21,746	26,416	25,390
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	23	24	\$12,703,840	\$13,867,822	\$13,010,858	\$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:

	Six Months Ended June 30, 2023	
	General Account	Separate Account
1. Number of CUSIPS	8	N/A
2. Aggregate amount of investment income	\$ -307,459	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

## NOTES TO FINANCIAL STATEMENTS

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

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

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

**Note 15 – Leases** - No change

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

**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 – No change
  - (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 six months ended June 30, 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,

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## NOTES TO FINANCIAL STATEMENTS

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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:

	June 30, 2023				
	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
<b>Financial assets:</b>					
Bonds:					
Industrial and miscellaneous	\$ -	\$ 874,173	\$ 4,661,745	\$ -	\$ 5,535,918
Preferred stocks	-	-	3,852,747	-	3,852,747
Common stock - subsidiary and affiliates	18,399,049	-	6,321,930	-	24,720,979
Common stock - unaffiliated	3,226,369	-	2,563,044	-	5,789,413
Derivatives:					
Interest rate swaps	-	389,488,556	-	-	389,488,556
Options	-	27,157,995	-	-	27,157,995
Currency swaps	-	91,148,362	-	-	91,148,362
Forward contracts	-	802,839	-	-	802,839
Financial futures	2,198,623	-	-	-	2,198,623
Separate account assets	1,690,353,842	364	-	-	1,690,354,206
Total financial assets carried at fair value	\$ 1,714,177,883	\$ 509,472,289	\$ 17,399,466	\$ -	\$ 2,241,049,638
<b>Financial liabilities:</b>					
Repurchase agreements					
Derivatives:					
Interest rate swaps	\$ -	\$ 279,667,224	\$ -	\$ -	\$ 279,667,224
Options	-	14,017,696	-	-	14,017,696
Currency swaps	-	1,871,010	-	-	1,871,010
Forward contracts	-	1,574,815	-	-	1,574,815
Financial futures	296,088	-	-	-	296,088
Total financial liabilities carried at fair value	\$ 296,088	\$ 297,130,745	\$ -	\$ -	\$ 297,426,833

For the period ended June 30, 2023 there were no significant transfers between Level 1 and Level 2 and the Company does not have any financial instruments that are carried at NAV as a practical expedient.

	December 31, 2022				
	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
<b>Financial assets:</b>					
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	\$ 1,572,828,563	\$ 722,741,651	\$ 20,397,521	\$ -	\$ 2,315,967,735
<b>Financial liabilities:</b>					
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	\$ -	\$ 480,001,376	\$ -	\$ -	\$ 480,001,376

## 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 <sup>(1)</sup>		Gains	Gains	Purchases	Issuances	Sales	Settlements	Balance
	as of 01/01/2023	In	Out	(Losses) in Net Income	(Losses) in Surplus					as of 06/30/2023
Financial assets:										
Bonds:										
Industrial and miscellaneous	\$ 9,599,146	\$ -	\$ (4,436,292)	\$ (552,065)	\$ 50,957	\$ -	\$ -	\$ -	\$ (1)	\$ 4,661,745
Preferred stock	3,871,764	-	(18,570)	-	(447)	-	-	-	-	3,852,747
Common stock - affiliated	5,775,012	-	-	-	(70,894)	-	617,812	-	-	6,321,930
Common stock - unaffiliated	1,151,599	9,614	-	-	(800,742)	22	2,202,551	-	-	2,563,044
<b>Total financial assets</b>	<b>\$ 20,397,521</b>	<b>\$ 9,614</b>	<b>\$ (4,454,862)</b>	<b>\$ (552,065)</b>	<b>\$ (821,126)</b>	<b>\$ 22</b>	<b>\$ 2,820,363</b>	<b>\$ -</b>	<b>\$ (1)</b>	<b>\$ 17,399,466</b>

	Balance	Transfers <sup>(1)</sup>		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
<b>Total financial assets</b>	<b>\$ 27,859,544</b>	<b>\$ 5,083,328</b>	<b>\$ (8,783,100)</b>	<b>\$ 1,018,858</b>	<b>\$ 12,715,225</b>	<b>\$ 1,028,380</b>	<b>\$ (16,130,157)</b>	<b>\$ (69,717)</b>	<b>\$ (2,324,840)</b>	<b>\$ 20,397,521</b>

<sup>(1)</sup>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:

	June 30, 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	\$ 2,932,291	\$ 2,951,503	\$ -	\$ 2,932,291	\$ -	\$ -	\$ -
States, territories and possessions	11,379,922	11,141,868	-	11,379,922	-	-	-
Political subdivisions	13,785,583	13,944,782	-	13,785,583	-	-	-
Special revenue	75,473,898	73,889,296	-	75,473,898	-	-	-
Industrial and miscellaneous	2,764,437,480	3,090,044,917	-	978,040,930	1,786,396,550	-	-
Parent, subsidiaries and affiliates	226,624,921	251,403,342	-	42,658,760	183,966,161	-	-
Preferred stocks	5,070,537	4,963,295	508,000	-	4,562,537	-	-
Common stock - subsidiary and affiliates <sup>(1)</sup>	24,720,979	24,720,979	18,399,049	-	6,321,930	-	-
Common stock - unaffiliated	5,789,413	5,789,413	3,226,369	-	2,563,044	-	-
Mortgage loans - commercial	638,495,913	687,538,054	-	-	638,495,913	-	-
Mortgage loans - residential	157,240,123	173,117,952	-	-	157,240,123	-	-
Cash, cash equivalents and short-term investments	196,893,827	196,893,827	27,466,158	169,427,669	-	-	-
Derivatives:							
Interest rate swaps	389,751,164	389,751,164	-	389,751,164	-	-	-
Options	27,157,995	27,157,995	-	27,157,995	-	-	-
Currency swaps	91,148,362	91,148,362	-	91,148,362	-	-	-
Forward contracts	802,839	802,839	-	802,839	-	-	-
Financial futures	2,198,623	2,198,623	2,198,623	-	-	-	-
Separate account assets	1,690,354,206	1,690,354,206	1,690,353,842	364	-	-	-
Financial liabilities:							
Individual annuity contracts	2,588,322,568	2,604,650,220	-	-	2,588,322,568	-	-
Supplementary contracts	55,808,108	55,255,552	-	-	55,808,108	-	-
Derivatives:							
Interest rate swaps	279,667,224	279,667,224	-	279,667,224	-	-	-
Options	14,017,696	14,017,696	-	14,017,696	-	-	-
Currency swaps	1,871,010	1,871,010	-	1,871,010	-	-	-
Forward contracts	1,574,815	1,574,815	-	1,574,815	-	-	-
Financial futures	296,088	296,088	296,088	-	-	-	-

<sup>(1)</sup>Common stock - subsidiary and affiliates does not include MML Bay State Life Insurance Company (MML Bay State), which had a statutory carrying value of \$253,877,795



## 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 <sup>(1)</sup>	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	729,634,562	-	-	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	-	-	-

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

d. As of June 30, 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.

## NOTES TO FINANCIAL STATEMENTS

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

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

### Currency exchange risk

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

### Credit and other market risks

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

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

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

The long-term impact of the COVID-19 pandemic is dependent on numerous factors including, but not limited to, the length and severity of the pandemic, the efficacy and rate of vaccine adoption and therapeutics, the responses to the pandemic taken by governments and private sector businesses, and the impacts on MassMutual's policyholders, employees and counterparties. At its height, the pandemic led to significant economic disruption, including significant volatility in the U.S. and international markets, which had an adverse effect on MassMutual's business. The extent to which the COVID-19 pandemic continues to impact MassMutual's business will depend on future developments which are highly uncertain, including the emergence of future variants of COVID-19 and the efficacy of vaccines in the broader population (including with respect to future variants).

### 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:

	June 30, 2023			Six Months Ended June 30, 2023	
	Actual Cost	Carrying Value	Fair Value	OTTI	
Alt-A:					
a. Residential mortgage-backed securities	\$ 5,880,169	\$ 7,289,927	\$ 7,187,701	\$	51,560
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>\$ 6,194,917</u>	<u>\$ 7,681,709</u>	<u>\$ 7,597,230</u>	<u>\$</u>	<u>51,560</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 August 14, 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 JUNE 30, 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 [ ] No [ X ]
- 11.2 If yes, give full and complete information relating thereto: .....
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ .....45,054,211
13. Amount of real estate and mortgages held in short-term investments: ..... \$ .....
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [ X ] No [ ]
- 14.2 If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds .....	\$ 219,608,936	\$ 251,403,342
14.22 Preferred Stock .....	\$ .....	\$ .....
14.23 Common Stock .....	\$ 252,142,974	\$ 282,906,867
14.24 Short-Term Investments .....	\$ .....	\$ .....
14.25 Mortgage Loans on Real Estate .....	\$ .....	\$ .....
14.26 All Other .....	\$ 82,400,549	\$ 78,491,123
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) .....	\$ 554,152,459	\$ 612,801,331
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 JUNE 30, 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 6/30/2023, 81 issues 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 \$53,714,270.39 or 1.44% 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<br>Amount   |
|---|---|
| 1.1 Long-Term Mortgages In Good Standing  |   |
| 1.11 Farm Mortgages .....   | \$.....   |
| 1.12 Residential Mortgages .....  | \$..... 173,115,368   |
| 1.13 Commercial Mortgages .....   | \$..... 687,540,638   |
| 1.14 Total Mortgages in Good Standing .....   | \$ <u>860,656,006</u>   |
| 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) .....  | \$ <u>860,656,006</u>   |
| 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 [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ] |
| 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 [ <input type="checkbox"/> ] No [ <input checked="" type="checkbox"/> ] |
| 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 [ <input checked="" type="checkbox"/> ] No [ <input type="checkbox"/> ] |
| 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 [ <input type="checkbox"/> ] No [ <input type="checkbox"/> ]            |

**Fraternal Benefit Societies Only:**

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

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

STATEMENT AS OF JUNE 30, 2023 OF THE C.M. Life Insurance Company

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 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 JUNE 30, 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	1,343,182	3,302,600			4,645,782	
2. Alaska	AK	26,640	3,200			29,840	
3. Arizona	AZ	3,353,876	469,900			3,823,776	
4. Arkansas	AR	251,525	510,400			761,925	
5. California	CA	10,699,423	23,516,700			34,216,123	
6. Colorado	CO	1,087,172	2,333,500			3,420,672	
7. Connecticut	CT	3,401,211	4,342,400			7,743,611	
8. Delaware	DE	304,953	1,380,000			1,684,953	
9. District of Columbia	DC	296,605	6,800			303,405	
10. Florida	FL	8,018,568	9,949,900			17,968,468	
11. Georgia	GA	2,075,233	6,183,700			8,258,933	
12. Hawaii	HI	840,082	664,400			1,504,482	
13. Idaho	ID	169,577	600,100			769,677	
14. Illinois	IL	2,832,433	8,207,100			11,039,533	
15. Indiana	IN	1,440,388	9,569,400			11,009,788	
16. Iowa	IA	518,258	2,215,200			2,733,458	
17. Kansas	KS	519,003	423,100			942,103	
18. Kentucky	KY	583,494	893,300			1,476,794	
19. Louisiana	LA	634,496	3,321,400			3,955,896	
20. Maine	ME	195,831	582,500			778,331	
21. Maryland	MD	3,802,535	5,044,000			8,846,535	
22. Massachusetts	MA	2,455,806	9,635,900			12,091,706	
23. Michigan	MI	1,861,695	6,999,300			8,860,995	
24. Minnesota	MN	2,975,748	3,030,200			6,005,948	
25. Mississippi	MS	1,001,359	914,800			1,916,159	
26. Missouri	MO	1,024,198	4,422,200			5,446,398	
27. Montana	MT	156,089	424,400			580,489	
28. Nebraska	NE	707,119	1,165,800			1,872,919	
29. Nevada	NV	533,533	693,800			1,227,333	
30. New Hampshire	NH	526,666	1,458,500			1,985,166	
31. New Jersey	NJ	3,726,807	16,226,900			19,953,707	
32. New Mexico	NM	602,891	369,400			972,291	
33. New York	NY	1,573,421	50,500			1,623,921	
34. North Carolina	NC	2,228,644	5,088,600			7,317,244	
35. North Dakota	ND	10,247	1,570,900			1,581,147	
36. Ohio	OH	2,177,712	8,464,000			10,641,712	
37. Oklahoma	OK	832,699	1,378,500			2,211,199	
38. Oregon	OR	434,387	753,900			1,188,287	
39. Pennsylvania	PA	5,149,865	24,076,700			29,226,565	
40. Rhode Island	RI	244,589	3,525,900			3,770,489	
41. South Carolina	SC	1,464,656	2,995,800			4,460,456	
42. South Dakota	SD	22,557	333,200			355,757	
43. Tennessee	TN	1,831,319	5,930,900			7,762,219	
44. Texas	TX	6,973,953	8,944,000			15,917,953	
45. Utah	UT	909,024	132,000			1,041,024	
46. Vermont	VT	306,519	783,300			1,089,819	
47. Virginia	VA	2,618,546	10,566,500			13,185,046	
48. Washington	WA	1,667,952	1,138,000			2,805,952	
49. West Virginia	WV	275,961	1,033,800			1,309,761	
50. Wisconsin	WI	979,140	6,803,600			7,782,740	
51. Wyoming	WY	73,997	128,000			201,997	
52. American Samoa	AS	N					
53. Guam	GU	N					
54. Puerto Rico	PR	1,701,423	1,106,304			2,807,727	
55. U.S. Virgin Islands	VI	N	370			370	
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N	4,268			4,268	
58. Aggregate Other Aliens	OT	XXX	59,689			59,689	
59. Subtotal	XXX	89,507,334	213,665,204			303,172,538	
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	679,370				679,370	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	90,186,704	213,665,204			303,851,908	
96. Plus Reinsurance Assumed	XXX						
97. Totals (All Business)	XXX	90,186,704	213,665,204			303,851,908	
98. Less Reinsurance Ceded	XXX	65,439,174	164,776,746			230,215,920	
99. Totals (All Business) less Reinsurance Ceded	XXX	24,747,530	48,888,458			73,635,988	
<b>DETAILS OF WRITE-INS</b>							
58001. Aggregate Other Alien	XXX	59,689				59,689	
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	59,689				59,689	
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                 | 4. Q - Qualified - Qualified or accredited reinsurer.....                    |
| 2. R - Registered - Non-domiciled RRGs.....  | 5. N - None of the above - Not allowed to write business in the state..... 6 |
| 3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... |  |

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

## PART 1 – ORGANIZATIONAL CHART

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
<b>MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY</b>	04-1590850	65935	Massachusetts
<b>Direct &amp; Indirect Owned Subsidiaries:</b>			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Special Situations Investor LLC	None		Delaware
CM Life Mortgage Lending LLC	None		Delaware
CML Mezzanine Investor III, LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities II LLC	None		Delaware
MM Global Capabilities III LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
Lyme Adirondack Timber Sales, LLC	None		Delaware
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
ITPS Holding LLC	None		Delaware
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
Counterpointe Sustainable Advisors LLC	None		Delaware
CSA Intermediate Holdco LLC	None		Delaware
Counterpointe Trust Services 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>
CP PACE LLC	None		Delaware
CSA Employee Services Company LLC	None		Delaware
Counterpointe Sustainable Real Estate II LLC	None		Delaware
Counterpointe Energy Solutions II LLC	None		Delaware
Counterpointe Energy Solutions (CA) II LLC	27-0105644		Delaware
Counterpointe Energy Services LLC	None		Delaware
JFIN Parent LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Fund III LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
APEX Credit Partners LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
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 2 C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund II C SPE LLC	None		Delaware
JCP Direct Lending CLO 2023-1 LLC	None		Delaware
JCP Direct Lending CLO 2023 Ltd.	None		Jersey Channel Islands
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

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**SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP**  
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	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
JFIN High Yield Investments LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-V Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-IV Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-IV LLC	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
JFIN Revolver Funding 2021-III Ltd.	None		Delaware
JFIN Revolver Funding 2021-IV Ltd.	None		Delaware
JFIN Revolver Funding 2022-I Ltd.	None		Bermuda
JFIN Revolver SPE1 2022 LLC	None		Delaware
JFIN Revolver SPE3 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 LLC	None		Delaware
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

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	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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
MM Direct Private Investments UK Limited	None		England & Wales
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 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
MMAF Equipment Finance LLC 2023-A	None		Delaware
Rozier LLC	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Holding Company LLC	None		Delaware
Flourish Insurance Agency LLC	None		Delaware
Flourish Technologies LLC	None		Delaware
MassMutual Ventures US IV GP	04-1590850		Delaware
MassMutual Venture US IV LP	04-1590850		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		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>
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
Teaktree Acquisition, LLC	None		Delaware
VGS Acquisition Holding, LLC	None		Delaware
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	46-4253307		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
MMV UK/SEA Limited	None		England & Wales
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

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	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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
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
Baring 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
Gryphon Capital Partners Pty Ltd	None		Australia
Gryphon Capital Management Pty Ltd	None		Australia
Gryphon Capital Investments Pty Ltd	None		Australia
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
BCF Senior Funding I Designated Activity Company	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 Real Estate Acquisitions LLC	None		Delaware
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Baring France SAS	None		France
Baring International Fund Managers (Ireland) Limited	None		Ireland
Barings GmbH	None		Germany
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Netherlands B.V.	None		Netherlands
Barings (U.K.) Limited	98-0432153		United Kingdom
Barings Switzerland Sàrl	None		Switzerland
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring 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 Sà.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à r. l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
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
Red Lake Ventures, LLC	46-5460309		Delaware
Remington L & W Holdings LLC	81-4065378		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

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PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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
Barings Centre Street CLO Equity Partnership GP, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership LP	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF LLC	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund II Management, LLC	None		Delaware
Barings North American Private Loan Fund III Management, LLC	None		Delaware
Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	None		Delaware
Barings - MM Revolver Fund GP LLC	None		Delaware
Barings Real Estate European Value Add Fund II Feeder LLC	None		Cayman Islands
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

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	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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
<b>Other Affiliates &amp; Funds:</b>			
100 w. 3 <sup>rd</sup> Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
2160 Grand Manager LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings 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. 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

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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
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 Limited	None		Bermuda
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

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	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
MM MD1 Station Member LLC	04-1590850		Delaware
MM MD2 Station Member LLC	04-1590850		Delaware
MMV Climate Technology Fund GP	04-1590850		Delaware
MM Subline Borrower LLC	04-1590850		Delaware
Washington Pine LLC	04-1590850		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
<b>Barings Affiliates &amp; Funds:</b>			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings 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
<b>Barings Real Estate Affiliates &amp; Funds:</b>			
Barings California Mortgage Fund IV	None		California
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Calgary Railway Holding LLC*	82-2285211		Delaware
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	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

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	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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
<b>MassMutual Premier Funds:</b>			
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
<b>MassMutual Select Funds:</b>			
MassMutual Select 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
<b>MML Series Investment Funds:</b>			
MML Series International Equity Fund	46-4257056		Massachusetts
<b>MML Series Investment Funds II:</b>			
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
<b>MassMutual RetireSMART Funds:</b>			
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MassMutual 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
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

12.12

\*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.

STATEMENT AS OF JUNE 30, 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)	*
.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		
							MassMutual Ventures Europe/APAC I GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
							MassMutual Ventures Europe/APAC I GP, L.P.	CYM	NIA	MassMutual Ventures Europe/APAC I GP, LLC	Ownership	100.000	MMLIC		
							MassMutual Ventures Europe/APAC I L.P.	CYM	NIA	MassMutual Ventures Europe/APAC I GP, L.P.	Ownership	100.000	MMLIC		
							Counterpointe Sustainable Advisors LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
							CSA Intermediate Holdco LLC	DE	NIA	Counterpointe Sustainable Advisors LLC	Ownership	100.000	MMLIC		
							Counterpointe Trust Services LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
							CP PACE LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
							CSA Employee Services Company LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
							Counterpointe Sustainable Real Estate II LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
							Counterpointe Energy Solutions II LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
							Counterpointe Energy Solutions (CA) II LLC	DE	NIA	Counterpointe Energy Solutions II LLC	Ownership	100.000	MMLIC		
							Counterpointe Energy Services LLC	DE	NIA	CSA Intermediate Holdco LLC	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		
							CM Life Mortgage Lending LLC	DE	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
							CML Mezzanine Investor III, LLC	DE	DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000							CML Special Situations Investor LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000							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		

STATEMENT AS OF JUNE 30, 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			04-1590850				MSP-SC, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							EM Opportunities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							MassMutual MCAM Insurance Company, Inc.	VT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							MassMutual Ventures US IV, GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							MassMutual Ventures US IV, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-1590850				Insurance Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-1590850				MassMutual Trad Private Equity LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MLLIC		
.0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MLLIC		
.0000							Trad Investments I LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MLLIC		
.0000							ITPSHolding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							HITPS LLC	DE	NIA	ITPS Holding LLC	Ownership	100.000	MLLIC		
.0000							JFIN Parent LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							Forma Brands, LLC*	DE	NIA	JFIN Parent LLC	Ownership	100.000	MLLIC		
.0000			27-0105644				Jefferies Finance LLC	DE	NIA	JFIN Parent LLC	Ownership	50.000	MLLIC		1
.0000			86-2294635				Glidepath Holdings Inc.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0435	Massachusetts Mut Life Ins Co	63312	13-1935920				MassMutual Ascend Life Insurance Company	OH	IA	Glidepath Holdings Inc.	Ownership	100.000	MLLIC		
.0000			31-1422717				AAG Insurance Agency, LLC	KY	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MLLIC		
.0435	Massachusetts Mut Life Ins Co	93661	31-1021738				Annuity Investors Life Insurance Company	OH	IA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MLLIC		
.0000			31-1395344				MM Ascend Life Investor Services, LLC	OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MLLIC		
.0000							MM Ascend Mortgage Lending LLC	OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MLLIC		
.0000			26-3260520				Manhattan National Holding, LLC	OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MLLIC		
.0435	Massachusetts Mut Life Ins Co	67083	45-0252531				Manhattan National Life Insurance Company	OH	IA	Manhattan National Holding LLC	Ownership	100.000	MLLIC		
.0000							MassMutual Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							Jefferies Private Credit BDC Inc.	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							JFIN Fund III LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLLIC		
.0000							Apex Credit Partners LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							JCP Direct Lending CLO 2022 LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MLLIC		
.0000							Jefferies Direct Lending Europe SCSp SICAV-RAIF	LUX	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MLLIC		
.0000							Jefferies Credit Management Holdings LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MLLIC		
.0000							Senior Credit Investments, LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MLLIC		
.0000							JDLF GP (Europe) S.a.r.l	LUX	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							JFAM GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							JFAM GP LP	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							Jefferies Direct Lending Fund C LP	DE	NIA	JFAM GP LP	Ownership	100.000	MLLIC		
.0000							Jefferies DLF C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund C LLC	Ownership	100.000	MLLIC		
.0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MLLIC		
.0000							JDLF II GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MLLIC		
.0000							JDLF II GP LP	DE	NIA	JDLF II GP LLC	Ownership	100.000	MLLIC		



STATEMENT AS OF JUNE 30, 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							Jefferies Direct Lending Fund II C LP	DE	NIA	JDLF II GP LP	Ownership	100.000	MLL/C		
.0000							Jefferies DLF 2 C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MLL/C		
.0000							Jefferies Direct Lending Fund II C SPE LLC	DE	NIA	Jefferies DLF 2 C Holdings LLC	Ownership	100.000	MLL/C		
.0000							JCP Direct Lending CLO 2023-1 LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MLL/C		
.0000							JCP Direct Lending CLO 2023 Ltd.	DE	NIA	JCP Direct Lending CLO 2023 Ltd.	Ownership	100.000	MLL/C		
.0000							Jefferies Senior Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							Jefferies Credit Partners BDC Inc	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver Holdings IV LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Europe GP, S.a.r.l.	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							Jefferies Finance Europe, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MLL/C		
.0000							Jefferies Finance Europe, SCSp	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MLL/C		
.0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Business Credit Fund I LLC	DE	NIA	Jefferies Finance Business Credit LLC	Ownership	100.000	MLL/C		
.0000							JFIN Funding 2021 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN High Yield Investments LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							Beauty Brands Acquisition Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							Beauty Brands Acquisition LLC	DE	NIA	Beauty Brands Acquisition Holdings LLC	Ownership	100.000	MLL/C		
.0000							Beauty Brands Acquisition Intermediate LLC	DE	NIA	Beauty Brands Acquisition LLC	Ownership	100.000	MLL/C		
.0000							Forma Brands, LLC	DE	NIA	Beauty Brands Acquisition Intermediate LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver CLO 2017-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver CLO 2017-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver CLO 2018 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver CLO 2019-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver CLO 2020 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver CLO 2021-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver CLO 2021-V Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver CLO 2022-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver CLO 2022-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver CLO 2022-IV Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver CLO 2022-IV LLC	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	90.000	MLL/C		
.0000							JFIN Revolver Funding 2021 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver Funding 2021 III Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver Funding 2021 IV Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver Funding 2022-I Ltd.	BMU	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver SPE1 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver SPE3 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JFIN Revolver SPE4 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							SFL Parkway Funding 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JCP Private Loan Management GP LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JCP Private Loan Management LP	DE	NIA	JCP Private Loan Management GP LLC	Ownership	100.000	MLL/C		
.0000							Apex Credit Holdings LLC	DE	NIA	JFIN Parent LLC	Ownership	100.000	MLL/C		

STATEMENT AS OF JUNE 30, 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							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		
.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							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	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	.DE	NIA	MM Investment Holding	Ownership	99.600	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							MMAF Equipment Finance LLC 2023-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							Rozier LLC	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			04-2443240				MML Management Corporation	.MA	NIA	MM Investment Holding	Ownership	100.000	MMLIC	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							Massachusetts Mutual Life Insurance Company								
.0000			04-3356880				MML Distributors LLC	.MA	NIA	MassMutual Holding LLC	Ownership	99.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	.MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		

STATEMENT AS OF JUNE 30, 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							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	
.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							Steeper 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			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							MMV UK/SEA Limited	GBR	NIA	MassMutual Ventures SEA Management Private Limited	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Southeast Asia I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Southeast Asia II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures 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		

STATEMENT AS OF JUNE 30, 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							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		
.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							Gryphon Capital Partners Pty Ltd	.AUS	NIA	Barings Australia Structured Finance Pty Ltd	Ownership	100.000	MMLIC		
.0000							Gryphon Capital Management Pty Ltd	.AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MMLIC		

STATEMENT AS OF JUNE 30, 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							Gryphon Capital Investments Pty Ltd	.AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MLLIC		
.0000			80-0875475				Barings Finance LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							BCF Europe Funding Limited	.IRL	NIA	Barings Finance LLC	Ownership	100.000	MLLIC		
.0000							BCF Senior Funding I LLC	.DE	NIA	Barings Finance LLC	Ownership	100.000	MLLIC		
.0000							BCF Senior Funding I Designated Activity Company	.IRL	NIA	Barings Finance LLC	Ownership	100.000	MLLIC		
.0000							Barings Real Estate Acquisitions LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			04-3238351				Barings Securities LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			98-0437588				Barings Guernsey Limited	.GGY	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings Europe Limited	.GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MLLIC		
.0000							Barings Asset Management Spain SL	.ESP	NIA	Barings Europe Limited	Ownership	100.000	MLLIC		
.0000							Baring France SAS	.FRA	NIA	Barings Europe Limited	Ownership	100.000	MLLIC		
.0000							Baring International Fund Managers (Ireland) Limited	.IRL	NIA	Barings Europe Limited	Ownership	100.000	MLLIC		
.0000							Barings GmbH	.DEU	NIA	Barings Europe Limited	Ownership	100.000	MLLIC		
.0000							Barings Italy S.r.l.	.ITA	NIA	Barings Europe Limited	Ownership	100.000	MLLIC		
.0000							Barings Sweden AB	.SWE	NIA	Barings Europe Limited	Ownership	100.000	MLLIC		
.0000							Barings Netherlands B.V.	.NLD	NIA	Barings Europe Limited	Ownership	100.000	MLLIC		
.0000			98-0432153				Barings (U.K.) Limited	.GBR	NIA	Barings Europe Limited	Ownership	100.000	MLLIC		
.0000							Barings Switzerland Sarl	.CHE	NIA	Barings Europe Limited	Ownership	100.000	MLLIC		
.0000			98-0241935				Baring Asset Management Limited	.GBR	NIA	Barings Europe Limited	Ownership	100.000	MLLIC		
.0000							Barings European Direct Lending 1 GP LLP	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000			98-0457328				Baring International Investment Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							Baring International Investment Management Holdings	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000			98-0457587				Baring International Investment Management Holdings	.GBR	NIA	Baring International Investment Management Holdings	Ownership	100.000	MLLIC		
.0000			98-0457576				Baring Asset Management UK Holdings Limited	.GBR	NIA	Baring International Investment Management Holdings	Ownership	100.000	MLLIC		
.0000			98-0457586				Baring Fund Managers Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							BCGSS 2 GP LLP	.GBR	NIA	Baring Fund Managers Limited	Ownership	100.000	MLLIC		
.0000			98-0457578				Baring Investment Services Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							Barings Core Fund Feeder I GP S.a.r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							Barings BME GP S.a.r.l.	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							Barings GPC GP S.a.r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							Barings European Core Property Fund GP Sarl	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							Barings Investment Fund (LUX) GP S.a.r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							Barings Umbrella Fund (LUX) GP S.a.r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							GPLF4(S) GP S.a.r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							PREIF Holdings Limited Partnership	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLLIC		
.0000							BMC Holdings DE LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	.CA	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			81-2244465				Chassis Acquisition Holding LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	MLLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MLLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	.DE	NIA	Barings LLC	Influence		MLLIC		
.0000			83-0560183				Aland Royalty Holdings LP	.DE	NIA	Barings LLC	Management		MLLIC		
.0000			83-0560183				Aland Royalty Holdings LP	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	26.700	MLLIC		
.0000			82-2932156				GASL Holdings LLC	.DE	NIA	MassMutual Holding LLC	Ownership	11.300	MLLIC		
.0000			82-2932156				GASL Holdings LLC	.DE	NIA	Barings LLC	Board				

STATEMENT AS OF JUNE 30, 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			47-3055009				Milestone Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.800	MLLIC		
.0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Ownership/Influence	31.500	MLLIC		
.0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC Massachusetts Mutual Life Insurance Company	Influence		MLLIC		
.0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Barings LLC	Ownership/Influence	19.900	MLLIC		
.0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Barings LLC	Influence		MLLIC		
.0000							Teaktree Acquisition, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MLLIC		
.0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC Massachusetts Mutual Life Insurance Company	Influence		MLLIC		
.0000							EIP Holdings I, LLC	DE	NIA	Barings LLC	Ownership/Influence	29.000	MLLIC		
.0000			46-0687392				Validus Holding Company LLC	DE	NIA	Barings LLC	Ownership	40.400	MLLIC		
.0000							VGS Acquisition Holding, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MLLIC		
.0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Management		MLLIC		
.0000							Aland Royalty GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Alaska Future Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							BAI GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							BAI Funds SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings CMS Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings Infiniti Fund Management LLC	DE	NIA	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							Barings Hotel Opportunity Venture I GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings Investment Series LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings Emerging Generation Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings Emerging Generation Fund GP II, LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings ERS PE Emerging Manager III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings CLO Investment Partners GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings Core Property Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings Direct Lending GP Ltd.	CYM	NIA	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			84-3784245				Barings Emerging Generation Fund LP	DE	NIA	Barings LLC	Ownership	42.400	MLLIC		
.0000			84-3784245				Barings Emerging Generation Fund LP	DE	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Global Energy Infrastructure Advisors, LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings Centre Street CLO Equity Partnership GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings North American Private Loan Fund Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings North American Private Loan Fund II Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings North American Private Loan Fund III Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings - MM Revolver Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings Real Estate European Value Add Fund II Feeder LLC	CYM	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							BMT RE Debt Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		

STATEMENT AS OF JUNE 30, 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							Barings Global Real Assets Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings GPSF LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Company	Ownership	33.600	MMLIC		
.0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Barings LLC	Management		MMLIC		
.0000			98-0536233				Benton Street Advisors, Inc.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BHOVI Incentive LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BIG Real Estate Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BIG Real Estate Incentive I LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BIG Real Estate Incentive II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BRECS VII GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BREDIF GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							CREF X GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Great Lakes III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Lake Jackson LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Emerging Markets Blended Fund I GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			41-2280126				Mezzco III LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
.0000			80-0920285				Mezzco IV LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
.0000							Mezzco Australia II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							RECSA-NY GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				SBNP SIA II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							SBNP SIA III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Amherst Long Term Holdings, LLC	DE	NIA	Company	Ownership	24.500	MMLIC		
.0000			04-3313782				MassMutual International LLC	DE	NIA	Company	Ownership	100.000	MMLIC	YES	
.0000							MassMutual Solutions LLC	DE	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
.0000							Haven Technologies Asia Limited	HKG	NIA	MassMutual Solutions LLC	Ownership	100.000	MMLIC		
.0000							Yunfeng Financial Group Limited	HKG	NIA	MassMutual International LLC	Ownership	24.900	MMLIC		
.0000							MassMutual Asia Limited (SPV)	HKG	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
.0000			27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
.0000							MMV CTF I GP LLC	DE	NIA	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			04-1590850				100 w. 3rd Street LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
.0000			04-1590850				2160 Grand Manager LLC	DE	NIA	Company	Ownership	95.000	MMLIC		
.0000			82-2432216				300 South Tryon Hotel LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
.0000			04-1590850				300 South Tryon LLC	DE	NIA	Company	Ownership	100.000	MMLIC		
.0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Company	Ownership/Influence	72.900	MMLIC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Company	Ownership	100.000	MMLIC		

STATEMENT AS OF JUNE 30, 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							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Barings LLC	Management		MMLIC		
.0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Barings LLC	Management		MMLIC		
.0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Barings LLC	Management		MMLIC		
.0000			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	56.000	MMLIC		
.0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Ownership	17.800	MMLIC		
.0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	65.300	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	23.300	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	58.700	MMLIC		
.0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
.0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		2
.0000							Babson CLO Ltd. 2015-II	CYM	NIA	Barings LLC	Influence		MMLIC		3
.0000							Babson CLO Ltd. 2016-I	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Babson CLO Ltd. 2016-II	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO Ltd. 2017-I	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2018-III	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2018-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000			98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-I	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-II	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-III	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2021-II	CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2021-III	CYM	NIA	Barings LLC	Influence		MMLIC		



STATEMENT AS OF JUNE 30, 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			98-1624360				Barings CLO 2022-I	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2022-II	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Babson Euro CLO 2014-I BV	.NLD	NIA	Barings LLC	Influence		MLLIC		
.0000							Babson Euro CLO 2014-II BV	.NLD	NIA	Barings LLC	Influence		MLLIC		
.0000							Babson Euro CLO 2015-I BV	.NLD	NIA	Barings LLC	Influence		MLLIC		
.0000			36-037260H				Barings Euro CLO 2019-I BV	.IRL	NIA	Barings LLC	Influence		MLLIC		
.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	99.200	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	26.200	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.200	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	C.M. Life Insurance Company	Ownership	2.600	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	42.900	MLLIC		
.0000							Barings Real Estate European Value Add I SCSp	.GBR	NIA	C.M. Life Insurance Company	Ownership	4.800	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	82.700	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			98-1332384				Barings Global Energy Infrastructure Fund I LP	.CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.200	MLLIC		
.0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	.CYM	NIA	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			MLLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	26.900	MLLIC		
.0000							Barings Global Real Assets Fund LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	13.900	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	19.700	MLLIC		
.0000							Barings Global Special Situations Credit 4 Delaware	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	67.500	MLLIC		
.0000							Barings Global Special Situations Credit 4 Delaware	.DE	NIA	C.M. Life Insurance Company	Ownership	3.600	MLLIC		

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STATEMENT AS OF JUNE 30, 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							Barings Global Special Situations Credit 4 Delaware	..DE	.....NIA	Barings LLC	Management		MMLIC		
.0000							Barings Global Special Situations Credit 4 LUX	..LUX	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	13.100	MMLIC		
.0000							Barings Global Special Situations Credit 4 LUX	..LUX	.....NIA	C.M. Life Insurance Company	Ownership	0.700	MMLIC		
.0000							Barings Global Special Situations Credit 4 LUX	..LUX	.....NIA	Barings LLC	Management		MMLIC		
.0000							Barings Global Special Situations Credit Fund 3	..IRL	.....NIA	Barings LLC	Management		MMLIC		
.0000							Barings Global Technology Equity Fund	..IRL	.....NIA	Barings LLC	Ownership/Influence	71.900	MMLIC		
.0000			87-0977058				Barings Hotel Opportunity Venture	..CT	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	65.000	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	34.000	MMLIC		
.0000			86-3661023				Barings Innovations & Growth Real Estate Fund	..DE	.....NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
.0000							Barings Middle Market CLO 2017-I Ltd & LLC	..CYM	.....NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Middle Market CLO 2018-I	..CYM	.....NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Middle Market CLO 2019-I	..CYM	.....NIA	Barings LLC	Influence		MMLIC		
.0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	..CYM	.....NIA	Barings LLC	Influence		MMLIC		
.0000			38-4010344				Barings North American Private Loan Fund LP	..DE	.....NIA	MassMutual Holding LLC	Ownership/Influence	47.600	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	34.000	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	20.400	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	11.200	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	79.400	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	7.400	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	23.600	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		

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STATEMENT AS OF JUNE 30, 2023 OF THE C.M. Life Insurance Company

**SCHEDULE Y**

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

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.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	34.300	MMLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	..DE	.....NIA	C.M. Life Insurance Company	Ownership	5.100	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	41.500	MMLIC		
.0000			37-1708623				Great Lakes III, L.P.	..DE	.....NIA	Barings LLC	Management		MMLIC		
.0000							GIA EU Holdings - Emerson JV Sarl	..LUX	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	54.100	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 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	25.600	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	16.800	MMLIC		
.0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	..DE	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	95.000	MMLIC		
.0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	..DE	.....NIA	Barings LLC	Management		MMLIC		
.0000			04-1590850				Trailside MM Member LLC	..DE	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	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	47.100	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	0.100	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			04-1590850				Washington Pine LLC	..DE	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

STATEMENT AS OF JUNE 30, 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			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		
.0000							Martello Re Limited	BMU	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	0.300	MMLIC		
.0000							Babson Capital Loan Strategies Master Fund LP								
.0000							Barings China Aggregate Bond Private Securities Investment Fund	CHN	NIA	Barings LLC	Management		MMLIC		
.0000							Barings European Growth Trust Fund	GBR	NIA	Barings LLC	Ownership/Influence	28.600	MMLIC		
.0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management		MMLIC		
.0000							CCIC Fund	CHN	NIA	Barings LLC	Ownership/Influence	72.100	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		

STATEMENT AS OF JUNE 30, 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				Euro Real Estate Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
.0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
.0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	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	82.720	MMLIC		
.0000			04-1590850				MM Kannapolis Industrial Member LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	12.300	MMLIC		
.0000			04-1590850				MM MD1 Station Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.000	MMLIC		
.0000			04-1590850				MM MD1 Station Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.100	MMLIC		
.0000			04-1590850				MM MD2 Station Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.000	MMLIC		
.0000			04-1590850				MM MD2 Station Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.100	MMLIC		
.0000			04-1590850				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			04-1590850				MassMutual Ventures US IV GP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLC		
.0000			04-1590850				MassMutual Ventures US IV GP	DE	NIA	Massachusetts Mutual Ascend	Ownership	1.000	MMLC		
.0000			04-1590850				MassMutual Venture US IV LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLC		
.0000			04-1590850				MMV Climate Technology Fund GP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLC		
.0000			04-1590850				MMV Climate Technology Fund GP	DE	NIA	Massachusetts Mutual Ascend	Ownership	1.000	MMLC		
.0000			04-1590850				MM Subline Borrower LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLC		
.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		

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STATEMENT AS OF JUNE 30, 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			51-0529328		0000927972	OQ	MassMutual Premier Main Street Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	..88.700	MMLIC		
.0000			26-3229251		0000927972	OQ	MassMutual Premier Strategic Emerging Markets Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	..26.930	MMLIC		
.0000			04-3512593		0000916053	OQ	MassMutual Select Fundamental Growth Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	..3.820	MMLIC		
.0000			42-1710935		0000916053	OQ	MassMutual Select Mid-Cap Value Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	..30.030	MMLIC		
.0000			02-0769954		0000916053	OQ	MassMutual Select Small Capital Value Equity Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	..0.000	MMLIC		
.0000			04-3584140		0000916053	OQ	MassMutual Select Small Company Value Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	..18.000	MMLIC		
.0000			82-3347422		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2005 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	..5.300	MMLIC		
.0000			82-3355639		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2010 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	..0.000	MMLIC		
.0000			82-3382389		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2015 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	..0.000	MMLIC		
.0000			82-3396442		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2020 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	..0.000	MMLIC		
.0000			82-3417420		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2025 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	..0.000	MMLIC		
.0000			82-3430358		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2030 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	..0.000	MMLIC		
.0000			82-3439837		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2035 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	..0.000	MMLIC		
.0000			82-3451779		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2040 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	..0.000	MMLIC		
.0000			82-3472295		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2045 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	..0.000	MMLIC		
.0000			82-3481715		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	..0.000	MMLIC		
.0000			82-3502011		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	..0.000	MMLIC		
.0000			82-3525148		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	..0.000	MMLIC		
.0000			82-3533944		0000916053	OQ	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	..95.900	MMLIC		
.0000			27-1933389		0000916053	OQ	MassMutual RetireSMART 2035 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	..3.700	MMLIC		
.0000			27-1932769		0000916053	OQ	MassMutual RetireSMART 2045 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	..8.600	MMLIC		
.0000			46-3289207		0000916053	OQ	MassMutual RetireSMART 2055 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	..24.400	MMLIC		
.0000			47-5326235		0000916053	OQ	MassMutual RetireSMART 2060 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	..42.700	MMLIC		

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STATEMENT AS OF JUNE 30, 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			45-1618155		0000916053	Q0	MassMutual 20/80 Allocation Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MLLIC		
.0000			45-1618222		0000916053	Q0	MassMutual 80/20 Allocation Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	45.200	MLLIC		
.0000			03-0532464		0000916053	Q0	MassMutual RetireSMART In Retirement Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.100	MLLIC		
.0000			45-1618262		0000916053	Q0	MassMutual 40/60 Allocation Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MLLIC		
.0000			45-1618046		0000916053	Q0	MassMutual 60/40 Allocation Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			45-1618046		0000916053	Q0	MassMutual ishares 60/40 Allocation Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	72.200	MLLIC		
.0000			04-3212054		0000916053	Q0	MassMutual Balanced Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-3556992		0000916053	Q0	MassMutual Blue Chip Growth Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-3277549		0000916053	Q0	MassMutual Core Bond Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-3539084		0000916053	Q0	MassMutual Disciplined Growth Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-3539083		0000916053	Q0	MassMutual Disciplined Value Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			01-0821120		0000916053	Q0	MassMutual Diversified Value Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-3512590		0000916053	Q0	MassMutual Equity Opportunities Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-3512589		0000916053	Q0	MassMutual Growth Opportunities Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			03-0532475		0000916053	Q0	MassMutual Inflation-Protected and Income Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-3512596		0000916053	Q0	MassMutual Mid Cap Growth Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-3464165		0000916053	Q0	MassMutual Premier Diversified Bond Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			92-1441036		0000916053	Q0	MassMutual RetireSMART by JPMorgan 2065 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			45-1618222		0000916053	Q0	MassMutual Select 80/20 Allocation Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-3584138		0000916053	Q0	MassMutual Select Fundamental Value Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-3557000		0000916053	Q0	MassMutual Select Overseas Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			92-1427882		0000916053	Q0	MassMutual Select T Rowe Price Retirement 2065 Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	98.100	MLLIC		
.0000			04-3464205		0000916053	Q0	MassMutual Small Cap Growth Equity Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-3424705		0000916053	Q0	MassMutual Small Cap Opportunities Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			02-0769954		0000916053	Q0	MassMutual Small Cap Value Equity Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			26-0099965		0000916053	Q0	MassMutual Strategic Bond Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		

STATEMENT AS OF JUNE 30, 2023 OF THE C.M. Life Insurance Company

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



# 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. ....	NO

**AUGUST FILING**

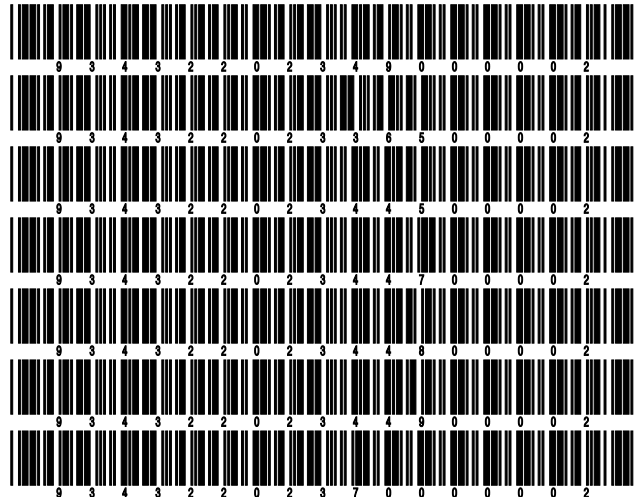
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. ....	YES
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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.
8. 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]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



**OVERFLOW PAGE FOR WRITE-INS**

**NONE**

STATEMENT AS OF JUNE 30, 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 .....	4,495,503	35,842,551
2.2 Additional investment made after acquisition .....	2,000,343	3,589,097
3. Capitalized deferred interest and other .....	273,544	590,588
4. Accrual of discount .....	99,349	294,510
5. Unrealized valuation increase (decrease) .....		
6. Total gain (loss) on disposals .....	(4,322,852)	(280,595)
7. Deduct amounts received on disposals .....	63,069,065	160,457,636
8. Deduct amortization of premium and mortgage interest points and commitment fees .....	1,107,955	1,769,978
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....	4,812,032	(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) .....	861,336,603	918,155,704
12. Total valuation allowance .....	(680,597)	
13. Subtotal (Line 11 plus Line 12) .....	860,656,006	918,155,704
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14)	860,656,006	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 .....	5,837,749	36,450,706
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease) .....	228,474	12,648,422
6. Total gain (loss) on disposals .....	448,756	1,727,050
7. Deduct amounts received on disposals .....	28,787,264	60,341,816
8. Deduct amortization of premium and depreciation .....	4,237	13,603
9. Total foreign exchange change in book/adjusted carrying value .....	195,922	(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) .....	149,698,443	171,779,043
12. Deduct total nonadmitted amounts .....	317,343	317,046
13. Statement value at end of current period (Line 11 minus Line 12)	149,381,099	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 .....	127,158,378	564,719,907
3. Accrual of discount .....	697,762	2,862,753
4. Unrealized valuation increase (decrease) .....	7,293,941	(24,552,002)
5. Total gain (loss) on disposals .....	110,817	1,556,634
6. Deduct consideration for bonds and stocks disposed of .....	437,440,847	762,000,132
7. Deduct amortization of premium .....	385,013	2,382,850
8. Total foreign exchange change in book/adjusted carrying value .....	15,370,491	(50,717,451)
9. Deduct current year's other than temporary impairment recognized .....	388,828	3,417,971
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	(307,459)	1,624,108
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	3,732,727,189	4,020,617,947
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12)	3,732,727,189	4,020,617,947

STATEMENT AS OF JUNE 30, 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
<b>BONDS</b>								
1. NAIC 1 (a) .....	1,810,152,725	906,205,715	934,500,422	(12,060,574)	1,810,152,725	1,769,797,444		1,842,464,753
2. NAIC 2 (a) .....	1,533,185,996	3,807,579,434	3,663,791,568	(212,619,009)	1,533,185,996	1,464,354,853		1,553,618,593
3. NAIC 3 (a) .....	269,482,000	37,167,451	7,876,266	(7,316,796)	269,482,000	291,456,388		289,941,958
4. NAIC 4 (a) .....	46,818,052	236,285	3,203,380	(1,803,795)	46,818,052	42,047,162		37,308,741
5. NAIC 5 (a) .....	35,616,087	148,240	2,808,158	1,979,805	35,616,087	34,935,974		39,932,419
6. NAIC 6 (a) .....	10,662,064	280,476	6,066,930	5,335,946	10,662,064	10,211,556		16,040,607
7. Total Bonds	3,705,916,924	4,751,617,600	4,618,246,724	(226,484,424)	3,705,916,924	3,612,803,376		3,779,307,071
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	557,848				557,848	557,848		557,848
9. NAIC 2 .....	4,223,835			(156,250)	4,223,835	4,067,585		4,240,235
10. NAIC 3 .....	758				758	758		2,000,758
11. NAIC 4 .....								
12. NAIC 5 .....	82,546				82,546	82,546		82,546
13. NAIC 6 .....	117,555			137,003	117,555	254,558		26,898
14. Total Preferred Stock .....	4,982,542			(19,247)	4,982,542	4,963,295		6,908,285
15. Total Bonds and Preferred Stock	3,710,899,466	4,751,617,600	4,618,246,724	(226,503,671)	3,710,899,466	3,617,766,671		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 \$ 16,971,171 ; NAIC 2 \$ 152,321,718 ; NAIC 3 \$ 134,780 ; NAIC 4 \$ ; NAIC 5 \$ ; NAIC 6 \$

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**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	38,770,347	xxx	38,770,347	235	

**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 .....	47,512,598	6,152,999
3. Accrual of discount .....	208,566	31,576
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		31,299
6. Deduct consideration received on disposals .....	9,048,521	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) .....	38,770,347	97,704
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	38,770,347	97,704

STATEMENT AS OF JUNE 30, 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	6,075,229
3. Unrealized Valuation increase/(decrease)	(33,409,779)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	1,707,552
6. Considerations received/(paid) on terminations	5,023,881
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)	211,729,616
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	211,729,616

**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	1,902,535
3.14 Section 1, Column 18, prior year	1,342,544
	559,992
	559,992
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	1,902,535
3.24 Section 1, Column 19, prior year plus	1,342,544
3.25 SSAP No. 108 adjustments	559,992
	559,992
3.3 Subtotal (Line 3.1 minus Line 3.2)	
4.1 Cumulative variation margin on terminated contracts during the year	1,497,031
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	154,487
4.23 SSAP No. 108 adjustments	154,487
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	(1,902,535)
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	1,902,535
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	1,902,535

STATEMENT AS OF JUNE 30, 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	20,114,511	(81,705,621)	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared	114,511	(101,444,641)	42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	20,000,000	19,739,020
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	5,000,000	4,972,180	4,972,180	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A	1	5,000,000	4,972,180
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	5,000,000	4,961,255	4,961,255	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			872490-AA-8	TICP CLO Ltd-TICP 2018-11A A	1	5,000,000	4,961,255
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	5,000,000	4,943,935	4,943,935	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			77342K-AA-8	ROCKFORD TOWER CLO 2018--ROCKT 2018-2A A	1	5,000,000	4,943,935
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	3,890,256	3,850,377	3,850,377	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			85816W-AC-8	Steele Creek CLO 2014-1--SERIES 14-1RA CLASS A	1	3,890,256	3,850,377
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	5,000,000	4,969,110	4,969,110	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			03331J-AA-0	Anchorage Capital CLO Lt-ANCHC 2018-10A A1A	1	5,000,000	4,969,110
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	5,000,000	4,926,905	4,926,905	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			94949J-AA-3	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A1	1	5,000,000	4,926,905
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	4,900,000	4,857,218	4,857,218	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			17181T-AA-9	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A1	1	4,900,000	4,857,218
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	4,900,000	4,819,028	4,819,028	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			05876L-AA-1	Ballyrock CDO Ltd-BALLY 2021-17A A1A	1	4,900,000	4,819,028
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	4,600,000	4,508,469	4,508,469	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			67115L-AA-2	Oak Hill Credit Partners-OAKC 2021-16A A	1	4,600,000	4,508,469
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	4,000,000	3,908,076	3,908,076	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			04017Q-AE-5	ARES CLO Ltd-SERIES 18-28RA CLASS B	1	4,000,000	3,908,076
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	4,000,000	3,936,848	3,936,848	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			85816L-AA-6	Steele Creek CLO 2018-2--SERIES 2018-2A CLASS A	1	4,000,000	3,936,848
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	3,800,000	3,718,627	3,718,627	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			06762L-AM-0	Barings CLO Ltd 2020-I-BABSN 2020-1A AR	1	3,800,000	3,718,627
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	3,600,000	3,516,113	3,516,113	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			88434H-AE-3	THL Credit Wind River 20-SERIES 18-2A CLASS A2	1	3,600,000	3,516,113
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	3,400,000	3,353,893	3,353,893	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			38137P-AU-4	Goldentree Loan Opportun--SERIES 2015-10A CLASS BR	1	3,400,000	3,353,893
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	3,400,000	3,336,206	3,336,206	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			08179C-AQ-4	Benefit Street Partners -BSP 2017-11A A2R FLOATING	1	3,400,000	3,336,206
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	3,400,000	3,340,361	3,340,361	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			64130H-AN-1	Neuberger Berman Loan Ad-NEUB 2017-24A BR FLOATING	1	3,400,000	3,340,361
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	3,400,000	3,307,799	3,307,799	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			88434H-AG-8	THL Credit Wind River 20-WINDR 2018-2A B	1	3,400,000	3,307,799
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	3,200,000	3,148,579	3,148,579	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			13876N-AL-7	Canyon CLO 2020-2 Ltd-CANYC 2020-2A AR	1	3,200,000	3,148,579
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	3,100,000	3,031,099	3,031,099	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			124166-AE-9	Buttermilk Park CLO Ltd-BMILK 2018-1A B1	1	3,100,000	3,031,099
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	2,900,000	2,732,728	2,732,728	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			06760W-AE-6	Barings Middle Market CL-BMM 2021-1A A2	1	2,900,000	2,732,728
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	2,686,022	2,770,093	2,770,093	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			92917N-AJ-7	Yoya CLO 2019-1 Ltd-VOYA 2019-1A AR	1	2,686,022	2,770,093
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	2,800,000	2,750,482	2,750,482	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			17181T-AC-5	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A2	1	2,800,000	2,750,482
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	2,700,000	2,599,781	2,599,781	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			94949J-AC-9	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A2	1	2,700,000	2,599,781
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	2,700,000	2,652,907	2,652,907	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			03331J-AJ-1	Anchorage Capital CLO Lt-ANCHC 2018-10A B	1	2,700,000	2,652,907
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	2,600,000	2,560,074	2,560,074	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			67115W-AE-0	OH Credit Funding 1 LTD-SERIES 18-1A CLASS A2	1	2,600,000	2,560,074
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	2,600,000	2,538,684	2,538,684	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			40437L-AG-7	HPS Loan Management 13-2-HLM 13A-18 B	1	2,600,000	2,538,684
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	2,500,000	2,484,025	2,484,025	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared			29002G-AB-7	Elmwood CLO IV Ltd-ELMW4 2020-1A A	1	2,500,000	2,484,025

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STATEMENT AS OF JUNE 30, 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		2,500,000	2,389,725	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				06760W-AG-1	Barings Middle Market CL-BMM 2021-1A B	1	2,500,000	2,389,725
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,476,943	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				06760B-AE-2	BABSON CLO LTD-SERIES 17-1A CLASS B1	1	2,500,000	2,476,943
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,800,000	2,735,499	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				03328T-BC-8	Anchorage Capital CLO 7 -ANCHC 2015-7A BR2 FLOATING	1	2,800,000	2,735,499
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,300,000	2,259,228	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				67113G-AG-2	Oak Hill Credit Partners-OAKC 2020-5A B	1	2,300,000	2,259,228
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,300,000	2,246,311	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				38176D-AJ-8	GoLub Capital Partners C-GOCAP 2015-26A A2R	1	2,300,000	2,246,311
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,300,000	2,258,759	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				40436X-AE-7	HIGHBRIDGE LOAN MANAGEM-SERIES 2014 CLAS A2R	1	2,300,000	2,258,759
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,200,000	2,166,226	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				38137P-AS-9	Goldentree Loan Opportun-SERIES 2015-10A CLASS AJR	1	2,200,000	2,166,226
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,200,000	2,160,745	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				70470M-AC-9	Peace Park CLO Ltd-PCEPK 2021-1A A	1	2,200,000	2,160,745
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,181,919	2,178,398	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				282523-AH-2	1828 CLO Ltd-GUGG4 2016-1A A1S1 .. CLASS A2	1	2,181,919	2,178,398
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,100,000	2,057,072	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				14307P-AE-5	Carlyle Global Market St-SERIES C17A CLASS A1BR	1	2,100,000	2,057,072
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,100,000	2,043,712	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				04016V-AC-9	ARES XLVII CLO Ltd-SERIES 18-47A CLASS A2	1	2,100,000	2,043,712
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,020,000	1,998,649	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				149420-AE-1	CATSKILL PARK CLO LTD.-SERIES 17-1A CLASS A2	1	2,020,000	1,998,649
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,967,296	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				67115W-AG-5	QHA Credit Funding 1 LTD-SERIES 18-1A CLASS B	1	2,000,000	1,967,296
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,957,650	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				14317R-AC-3	CARLYLE US CLO 2018-3 LT-CGMS 2018-3A A1B	1	2,000,000	1,957,650
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,958,338	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				27831B-AE-3	Eaton Vance CLO 2018-1 L-EATON 2018-1A B	1	2,000,000	1,958,338
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,107,969	1,107,700	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				50188Q-AL-5	LCM XVIII LP-LCM 19A BR	1	1,107,969	1,107,700
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,964,472	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				74979V-AE-3	RR Ltd-BRAM 2018-5A A2	1	2,000,000	1,964,472
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,879,488	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				04623T-AA-3	ASSURANT CLO I LTD-ASRNT 2018-1A A	1	1,900,000	1,879,488
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,878,150	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				26251L-AC-8	DRYDEN 64 CLO LTD-DRSLF 2018-64A A	1	1,900,000	1,878,150
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,857,972	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				542798-AC-7	Long Point Park CLO Ltd-LNGPT 2017-1A A1B	1	1,900,000	1,857,972
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,892,069	1,872,350	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				24824T-AQ-3	Denali Capital Clo XII L-DEN12 2016-1A A1R	1	1,892,069	1,872,350
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,800,000	1,764,599	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				06759M-AE-1	Babson CLO Ltd 2016-I-BABSN 2016-1A A2R	1	1,800,000	1,764,599
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,700,000	1,671,061	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				83012Q-AA-2	Sixth Street CLO-SIXST 2021-20A A1	1	1,700,000	1,671,061
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,700,000	1,663,549	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				29002G-AC-5	Elmwood CLO IV Ltd-ELMW4 2020-1A B	1	1,700,000	1,663,549
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,700,000	1,654,824	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				05684D-AG-8	Bain Capital Credit CLO-BCC 2020-1A B FLOATING	1	1,700,000	1,654,824
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,627,071	1,641,805	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				48253W-AA-0	KKR CLO 28 LTD-KKR 28A A	1	1,627,071	1,641,805
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,673,683	1,684,340	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				124166-AA-7	Buttermilk Park CLO Ltd-BMILK 2018-1A A1	1	1,673,683	1,684,340
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,558,091	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				77342K-AC-4	Rockford Tower CLO 2018-2 Ltd	1	1,600,000	1,558,091

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STATEMENT AS OF JUNE 30, 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		1,600,000	1,558,861	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				15033E-AC-2	Cedar Funding IX CLO Ltd-SERIES 18-9A CLASS A2	1	1,600,000	1,558,861
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,559,269	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				08179L-AC-5	Benefit Street Partners -SERIES 18-14A CLASS A2	1	1,600,000	1,559,269
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,569,262	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2	1	1,600,000	1,569,262
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,532,992	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				64130H-AQ-4	Neuberger Berman Loan Ad-SERIES 2017-24A CLASS CR	1	1,600,000	1,532,992
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,481,103	1,488,455	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				375415-AA-4	GILBERT PARK CLO LTD-SERIES 17-1A CLASS A	1	1,481,103	1,488,455
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,500,000	1,445,336	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				50188G-AX-1	LOM XVIII LP-LGM 18A A2R	1	1,500,000	1,445,336
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,500,000	1,452,767	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				21623P-AC-1	COOK PARK CLO LTD-COOK 2018-1A A2	1	1,500,000	1,452,767
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,430,000	1,407,402	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				48249V-AQ-4	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A2R	1	1,430,000	1,407,402
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,351,141	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				50184N-AP-7	LOM LTD PARTNERSHIP-SERIES 15A CLASS CR	1	1,400,000	1,351,141
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,348,628	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				06760G-AB-7	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A2	1	1,400,000	1,348,628
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,384,537	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				06760G-AA-9	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A1	1	1,400,000	1,384,537
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,360,617	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				92915P-AK-1	Yoya CLO 2014-1 Ltd-INGIN 2014-1A ABR2	1	1,400,000	1,360,617
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,266,716	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				06760J-AE-5	Barings CLO Ltd 2018-II-SERIES 2018-2A CLAS A1B	1	1,300,000	1,266,716
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,278,020	1,285,365	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				77342J-AA-1	Rockford Tower CLO 2018--SERIES 18-1A CLASS A	1	1,278,020	1,285,365
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,275,957	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	1,300,000	1,275,957
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,265,570	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				55821L-AC-8	Madison Park Funding XXX-MDPK 2021-39A B	1	1,300,000	1,265,570
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,265,294	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				29002H-AN-9	Elmwood CLO III Ltd-ELMW3 2019-3A BR	1	1,300,000	1,265,294
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,259,869	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				70470M-AE-5	Peace Park CLO Ltd-PCEPK 2021-1A B1	1	1,300,000	1,259,869
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,267,254	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				16409T-AC-3	CHEMANGO PARK CLO LTD-SERIES 18-1A CLASS A1B	1	1,300,000	1,267,254
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,248,607	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				97316D-AC-0	Wind River CLO Ltd-WINDR 2021-3A B1	1	1,300,000	1,248,607
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,252,997	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				12481Q-AE-5	Obam 2018-5 Ltd-SERIES 18-5A CLASS B1	1	1,300,000	1,252,997
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,263,231	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				87168B-AE-0	SYMP-SYMP 2021-28A B	1	1,300,000	1,263,231
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,266,605	1,286,895	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				87250R-AA-2	TICP CLO XV Ltd-TICP 2020-15A A	1	1,266,605	1,286,895
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,258,743	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				05682L-AL-1	Bain Capital Credit CLO -BCC 2019-2A BR	1	1,300,000	1,258,743
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,266,044	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				55822A-AN-7	Madison Park Funding XLV-MDPK 2020-46A B1R	1	1,300,000	1,266,044
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,260,099	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				48255A-AC-2	KKR CLO 36 Ltd-KKR 36A B	1	1,300,000	1,260,099
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,280,577	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				06760B-AC-6	BABSON CLO LTD-SERIES 17-1A CLASS A2	1	1,300,000	1,280,577
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,172,038	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				69703P-AC-3	Palmer Square CLO 2018-1-PLMRS 2018-1A A2	1	1,200,000	1,172,038

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STATEMENT AS OF JUNE 30, 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		1,200,000	1,180,220	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				03766G-AQ-5	Apidos CLO XXVI-APID 2017-26A A2R Dryden 64 CLO Ltd-DRSLF 2018-64A B	1	1,200,000	1,180,220
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,066,793	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				26251L-AE-4	Ares XXVII CLO Ltd-ARES 2013-2A BR2	1	1,100,000	1,066,793
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,067,932	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				00190Y-BF-1	ARES L CLO Ltd-SERIES 19-53A CLASS B	1	1,100,000	1,067,932
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,084,741	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				04009G-AE-7	HIGHBRIDGE LOAN MANAGEMEN-SERIES 2014 CLASS BR	1	1,100,000	1,084,741
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,070,312	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				40436X-AG-2	Regatta XIV Funding Ltd-SERIES 18-3A CLASS B	1	1,100,000	1,070,312
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,077,313	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				75888M-AG-5	Goldentree Loan Managem-GLM 2019-5A CR	1	1,100,000	1,077,313
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,055,223	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				38138D-AS-5	KKR Clo 25 Ltd-SERIES 25 CLASS BR	1	1,100,000	1,055,223
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,072,947	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				48252U-AJ-6	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,072,947
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,079,086	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				08179M-AC-3	Gulf Stream Meridian-GSM 2021-6A A2	1	1,100,000	1,079,086
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,064,977	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				40256G-AC-5	BlueMountain CLO 2015-3 -BLUEM 2015-3A A2R	1	1,100,000	1,064,977
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,064,759	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				09628J-AN-1	Neuberger Berman CLO Ltd-NEUB 2021-44A B	1	1,100,000	1,064,759
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,069,936	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				64133V-AC-1	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A CLASS A2	1	1,100,000	1,069,936
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,847,737	1,850,026	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				05875H-AC-7	ARES XXXI IR CLO LTD-SERIES 14-32RA CLASS A1B	1	1,847,737	1,850,026
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,068,763	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				04017E-AE-2	Bain Capital Credit CLO -BCC 2018-1A A2	1	1,100,000	1,068,763
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,069,259	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				05683L-AC-0	Oak Hill Credit Partners-OAKC 2021-16A B	1	1,100,000	1,069,259
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,075,174	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				67115L-AC-8	Anchorage Capital CLO Lt-ANCHC 2018-1RA B	1	1,100,000	1,075,174
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,075,270	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				03328Y-AE-4	Babson CLO Ltd/Cayman Is-BABSN 2021-2A B	1	1,100,000	1,075,270
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,070,064	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				06762J-AC-7	RR 19 Ltd-RRAM 2021-19A A2	1	1,100,000	1,070,064
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	977,570	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				74983A-AC-7	Goldentree Loan Managem-GLM 2019-5A BR	1	1,000,000	977,570
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	976,934	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				38138D-AQ-9	HPS LOAN MANAGEMENT 13-2-HLM 13A-18 A2	1	1,000,000	976,934
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	968,288	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				40437L-AE-2	Strata CLO II Ltd-STRTA 2021-1A B Canyon CLO 2021-3 Ltd-CANYC 2021-3A B	1	1,000,000	968,288
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	977,700	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				86271P-AE-5	CIFC FUNDING LTD-SERIES 17-3A CLASS A2	1	1,000,000	977,700
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	969,458	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				13875M-AC-0	LOM LTD PARTNERSHIP-SERIES 15A CLASS BR	1	1,000,000	969,458
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	985,552	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				12548J-AE-2	Sound Point Clo XXXI Ltd-SNDPT 2021-3A B	1	1,000,000	985,552
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		950,000	929,622	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				50184N-AN-2	CIFC Funding 2017-IV Ltd-CIFC 2017-4A BR	1	950,000	929,622
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	852,523	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				83615P-AC-1	Voya CLO Ltd-VOYA 2021-1A B	1	900,000	852,523
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	865,335	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				12551J-AQ-9		1	900,000	865,335
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	868,730	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				92918Q-AE-0		1	900,000	868,730

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STATEMENT AS OF JUNE 30, 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		834,611	850,658	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				77341D-AA-5	Rockford Tower CLO 2017--ROCKT 2017-3A A	1	834,611	850,658
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	891,941	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				48661Y-AA-2	Kayne CLO 4 Ltd-SERIES 19-4A CLASS B1	1	900,000	891,941
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	872,040	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				86271P-AG-0	Strata CLO II Ltd-STRTA 2021-1A C	1	900,000	872,040
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	879,759	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				55821T-AC-1	Madison Park Funding Ltd-SERIES 18-30A CLASS B	1	900,000	879,759
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	875,003	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				00889B-AB-7	Aimco CDO-AIMCO 2021-15A B	1	900,000	875,003
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	875,831	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				87166R-DG-9	SYMP 2019-21A BR	1	900,000	875,831
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	889,049	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				06760B-AJ-1	BARSON CLO LTD-SERIES 17-1A CLASS C	1	900,000	889,049
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	778,249	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				14316W-AC-3	Carlyle Global Market S1-CGMS 2021-7A A2	1	800,000	778,249
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	777,777	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				12555Q-AS-5	CIFC Funding 2020-I Ltd-CIFC 2020-1A BR	1	800,000	777,777
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	775,585	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				12547L-AQ-1	CIFC Funding 2020-II Ltd-CIFC 2020-2A BR	1	800,000	775,585
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	781,096	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				64129J-BG-4	Neuberger Berman CLO XIV-NEUB 2013-14A BR2	1	800,000	781,096
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	782,790	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				39809G-AC-9	GREYWOLF CLO VI Ltd-GWOLF 2018-1A A2	1	800,000	782,790
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	776,763	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				38136N-AS-5	Goldentree Loan Managem-GLM 2020-8A BR	1	800,000	776,763
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	782,235	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				87249C-AC-5	TICOP CLO X LTD-SERIES 18-10A CLASS B	1	800,000	782,235
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	775,098	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				13876N-AN-3	Canyon CLO 2020-2 Ltd-CANYC 2020-2A BR	1	800,000	775,098
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	774,160	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				04018X-AE-9	ARES CLO-ARES 2021-ALFA B	1	800,000	774,160
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	772,148	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				04015U-AJ-7	Ares XXXVIII CLO Ltd-SERIES 15-38A CLASS BR	1	800,000	772,148
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	782,013	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				65357L-AL-9	Niagara Park Clo Ltd-NIAPK 2019-1A BR	1	800,000	782,013
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	771,994	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				25255L-AC-6	Diameter Capital Clo 2 L-DCLO 2021-2A A2	1	800,000	771,994
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	776,666	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				13876G-AL-2	Canyon Capital CLO 2017--CANYC 2017-1A BR	1	800,000	776,666
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	783,155	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				03330N-AK-0	Anchorage Capital Clo 11-ANCHC 2019-11A BR	1	800,000	783,155
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	780,515	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				03328W-AU-2	Anchorage Capital CLO 9 -ANCHC 2016-9A BR2	1	800,000	780,515
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	775,122	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				48253H-AQ-8	KKR CLO 26 Ltd-KKR 26 BR	1	800,000	775,122
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	669,210	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				04016P-AN-8	Ares XLIII CLO Ltd-SERIES 2017-43A CLASS CR	1	700,000	669,210
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	685,717	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				12551J-AN-6	CIFC Funding 2017-IV Ltd-CIFC 2017-4A A2R	1	700,000	685,717
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		647,002	690,575	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				12481X-AS-9	CBAM 2018-6 Ltd-CBAM 2018-6A B1R	1	647,002	690,575
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	672,214	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				03328W-AW-8	Anchorage Capital CLO 9 -ANCHC 2016-9A CR2	1	700,000	672,214
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	682,525	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				48252P-AQ-7	KKR Clo 24 Ltd-KKR 24 BR	1	700,000	682,525

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STATEMENT AS OF JUNE 30, 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		700,000	679,857	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				13877P-AC-1	CANYC-2021-4A B Ares XXVII CLO Ltd-ARES 2013-2A CR2	1	700,000	679,857
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	667,770	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				00190Y-BH-7		1	700,000	667,770
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	681,501	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				04019L-AN-4	ARES LI CLO Ltd-ARES 2019-51A BR Canyon CLO 2021-3 Ltd-CANYC 2021-3A C	1	700,000	681,501
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	662,443	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				13875M-AE-6		1	700,000	662,443
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	682,345	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				143133-AE-6	CGMS 2021-6A B-OGMS 2021-6A B Diameter Capital CLO 1 L-DQLO 2021-1A A2	1	700,000	682,345
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	582,719	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				25285D-AE-0		1	600,000	582,719
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	567,685	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				92917A-AE-6	Voya CLO Ltd-SERIES 18-1A CLASS B Magnetite XXVI Ltd-MAGNE 2020-26A BR	1	600,000	567,685
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	583,711	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				55954Y-AL-9	Wind River CLO Ltd-WINDR 2021-2A B	1	600,000	583,711
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	574,212	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				97315V-AE-7	Eaton Vance CLO 2020-1 L-EATON 2020-1A CR	1	600,000	574,212
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	577,307	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				278300-AN-8		1	600,000	577,307
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	572,636	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				00900L-AS-3	AIMCO CLO Series 2015-A-AIMCO 2015-AA CR2	1	600,000	572,636
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	587,665	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				65023T-AK-8	Newark BSL CLO 1 Ltd-NBCLO 2016-1A A2R	1	600,000	587,665
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	582,250	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				05685A-AG-3	Bain Capital Credit CLO-BCC 2021-4A B	1	600,000	582,250
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	574,186	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				97314D-AE-8	KVK CLO 2016-1 Ltd-KVK 2016-1A BR2	1	600,000	574,186
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	577,784	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				12565E-AE-1	CIFC Funding Ltd-CIFC 2021-5A C	1	600,000	577,784
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	578,622	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				143133-AG-1	CGMS 2021-6A C	1	600,000	578,622
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	583,627	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				00119V-AQ-2	AGL CLO 6 LTD-AGL 2020-6A BR Bain Capital Credit CLO-BCC 2021-4A C	1	600,000	583,627
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	563,314	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				05685A-AJ-7	Bain Capital Credit CLO -BCC 2021-5A B	1	600,000	563,314
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	576,896	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				05682E-AE-3	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS B	1	600,000	576,896
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	566,627	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				06760G-AC-5	BETHPAGE PARK CLO LTD-BETHP 2021-1A B	1	600,000	566,627
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	581,198	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				087598-AC-2	Morgan Stanley Eaton Van-MSEV 2021-1A B	1	600,000	581,198
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	579,947	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				61773K-AC-6	CHA Loan Funding 2016-1 -OHALF 2016-1A B1R	1	600,000	579,947
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	587,614	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				67110U-AN-9	Goldentree Loan Managem-GLM 2020-8A CR	1	600,000	587,614
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	572,354	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				38136N-AU-0		1	600,000	572,354
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	572,200	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				87168B-AG-5	SYMP 2021-28A C-SYMP 2021-28A C AIMCO CLO 10 Ltd-AIMCO 2019-10A BR	1	600,000	572,200
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	586,165	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				00901A-AL-1	THL Credit Wind River 20-WINDR 2019-1A CR	1	600,000	586,165
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	560,719	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				97316J-AG-8	Elmwood CLO III Ltd-ELMW3 2019-3A CR	1	600,000	560,719
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	481,556	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				29002H-AQ-2		1	500,000	481,556

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STATEMENT AS OF JUNE 30, 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	487,646	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				48253U-AC-0	KKR-SERIES 34A CLASS B	1	500,000	487,646
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	486,728	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				78108Y-AQ-5	RR 1 LLC-RRAM 2017-1A A2B	1	500,000	486,728
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	481,520	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				33835N-AE-1	ASSURANT CLO LTD-MORGN 2018-3A CR	1	500,000	481,520
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	485,645	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				949723-AC-4	Wellman Park CLO Ltd-SERIES 21-1A CLASS B	1	500,000	485,645
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	491,864	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				77340G-AL-5	Rockford Tower CLO 2017-2 Ltd	1	500,000	491,864
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	490,043	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				08182B-AN-8	Benefit Street Partners -BSP 2019-17A BR	1	500,000	490,043
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	475,851	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				73052V-AG-0	Point Au Roche Park CLO -PARPK 2021-1A C	1	500,000	475,851
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	466,058	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				83615P-AE-7	Sound Point Clo XXXI Ltd-SNDPT 2021-3A C	1	500,000	466,058
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	477,480	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				95023A-AC-4	Wellfleet CLO LTD-WELF 2021-2A B	1	500,000	477,480
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	478,020	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				04943A-AG-4	ATLAS SENIOR LOAN FUND L-SERIES 17-8A CLASS C	1	500,000	478,020
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	484,410	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				13887T-AN-7	Canyon Capital CLO 2019-CANVC 2019-1A BR	1	500,000	484,410
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	487,457	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				55820B-AL-1	Madison Park Funding XLV-HDPK 2020-45A BR	1	500,000	487,457
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	484,232	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				03766G-AS-1	Apidos CLO XXVI-APID 2017-26A BR	1	500,000	484,232
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	484,636	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				670881-AP-6	OCF CLO 2020-19 Ltd-OCF 2020-19A BR	1	500,000	484,636
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	475,864	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				14317Y-AG-9	Carlyle Global Market St-SERIES 21-5A CLASS C	1	500,000	475,864
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	479,239	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				05683H-AS-4	Bain Capital Credit CLO -BCC 2017-2A CR2	1	500,000	479,239
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	485,886	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				06762L-AN-8	Barings CLO Ltd 2020-I-BABSN 2020-1A BR	1	500,000	485,886
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	481,229	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				09627F-AQ-3	BlueMountain CLO XXV Ltd-BLUEM 2019-25A BR	1	500,000	481,229
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	469,813	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				97316D-AG-1	Wind River CLO Ltd-WINDR 2021-3A C	1	500,000	469,813
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		480,000	475,234	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				48249V-AS-0	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS BR	1	480,000	475,234
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	383,563	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				12555Q-AU-0	CIFC Funding 2020-I Ltd-CIFC 2020-1A CR	1	400,000	383,563
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	386,238	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				67110N-AT-2	OHA Credit Partners XIII-OAKC 2016-13A CR	1	400,000	386,238
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	380,823	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				48255A-AE-8	KKR CLO 36 Ltd-KKR 36A C	1	400,000	380,823
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	376,660	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				05682E-AG-8	Bain Capital Credit CLO -BCC 2021-5A C	1	400,000	376,660
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	384,878	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				87249C-AE-1	TICP CLO X LTD-SERIES 18-10A CLASS C	1	400,000	384,878
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	388,574	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				40637L-AC-4	Halsey Point CLO Ltd-SERIES 2021-4A CLASS B	1	400,000	388,574
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	375,871	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				05683L-AG-1	Bain Capital Credit CLO -SERIES 1A CLASS C	1	400,000	375,871
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	381,831	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				83012K-AE-7	SIXST-SERIES 2021-19A CLASS C	1	400,000	381,831

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STATEMENT AS OF JUNE 30, 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		400,000	378,592	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				92918Q-AG-5	Voya CLO Ltd-VOYA 2021-1A C	1	400,000	378,592
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	381,424	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				03328Y-AG-9	Anchorage Capital CLO Lt-ANCHC 2018-1RA C	1	400,000	381,424
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	378,481	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				61773K-AE-2	Morgan Stanley Eaton Van-MSEV 2021-1A C	1	400,000	378,481
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	383,449	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				38138T-AG-6	Goldentree Loan Managem-GLM 2021-10A C	1	400,000	383,449
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	383,964	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				55822A-AQ-0	Madison Park Funding XLV-HDPK 2020-46A CR	1	400,000	383,964
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	384,568	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				50189P-AN-2	LCM LTD PARTNERSHIP-SERIES 25A CLASS C2	1	400,000	384,568
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	376,281	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				97314D-AG-3	KVK CLO 2016-1 Ltd-KVK 2016-1A CR2	1	400,000	376,281
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	381,239	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				68703P-AE-9	Palmer Square CLO 2018-1-PLMRS 2018-1A B	1	400,000	381,239
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	381,773	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				05875H-AE-3	Ballyrock CLO 2018-1 Ltd-SERIES 2018-1A CLASS B	1	400,000	381,773
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	377,875	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				13876N-AS-2	Canyon CLO 2020-2 Ltd-CANYC 2020-2A CR	1	400,000	377,875
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	380,543	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				70470M-AJ-4	Peace Park CLO Ltd-PCPEK 2021-1A C	1	400,000	380,543
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	391,178	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				67110N-AP-0	CHA Credit Partners XIII-OAKC 2016-13A BR	1	400,000	391,178
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	390,277	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				74980Q-AE-1	ALM Ltd/KY-BRAM 2021-17A A2	1	400,000	390,277
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	382,586	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				29002V-AE-8	ELM10 2021-3A C-ELM10 2021-3A C	1	400,000	382,586
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,723,436	4,465,563	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				747525-AV-5	QUALCOMM INC-SENIOR UNSECURED	1	5,723,436	4,465,563
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,607,938	4,290,116	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				45138L-BD-4	IDAHO POWER CORP-SECURED NOTE Landmark Equity Partners XVI-D, LLC	1	5,607,938	4,290,116
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,875,000	20,875,000	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				515095-MM-6	SCL XL I FUND L.P. - Senior Secured Revolving Facility	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	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				78401Z-MM-2	ARC Infrastructure WA Pty Ltd	2	8,100,000	7,815,180
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,100,000	7,815,180	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				Q1842#-AE-8	Safran Senior Note Ser	2	7,700,000	7,599,246
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,700,000	7,599,246	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				786584-A#-9	SSE PLC Senior Note Ser	2	7,750,000	7,595,209
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,750,000	7,595,209	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				78467K-B*-7	KKR Core Holding Company LLC	2	19,515,606	17,312,059
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,515,606	17,312,059	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				48255K-AA-4	Australia Pacific Airpor Gtd Senior Note	2	5,800,000	5,570,859
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,800,000	5,570,859	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				Q0832*-AD-8	Koninklijke Vopak N.V. Senior Note Ser	2	6,000,000	5,648,856
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,000,000	5,648,856	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				N4281#-BW-4	Palmer Square CLO 2019-1-PLMRS	1	1,300,000	1,266,689
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,266,689	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				69700G-AL-6	ASSURANT CLO I LTD-MORGN 2017-1A BR	1	1,300,000	1,249,082
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,249,082	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				33836J-AE-9	Anchorage Capital CLO 20-ANCHC 2021-20A B	1	1,300,000	1,261,257
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,261,257	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				03330Y-AE-0	Benefit Street Partners -BSP 2019-18A BR	1	1,200,000	1,164,596
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,164,596	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				08186P-AN-3		1	1,200,000	1,164,596

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STATEMENT AS OF JUNE 30, 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		1,100,000	1,058,408	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				67112C-AN-7	OZLM XIX Ltd-OZLM 2017-19A A2AR .. Flatiron CLO 19 Ltd-FLAT 2019-1A BR	1	1,100,000	1,058,408
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	974,037	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				33883J-AQ-4		1	1,000,000	974,037
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	977,464	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				48250E-AS-4	KKR CLO 30 Ltd-KKR 30A BR	1	1,000,000	977,464
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	964,523	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				13887W-AL-4	Canyon Capital CLO 2019-CANVC 2019-2A BR	1	1,000,000	964,523
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	944,957	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				92919D-AE-8	Voya CLO Ltd-VOYA 2021-3A C	1	1,000,000	944,957
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	942,289	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				40440X-AE-1	Highbridge Loan Managem-HLM 2021-16A C	1	1,000,000	942,289
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	947,730	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				06762T-AE-1	Babson CLO Ltd/Cayman Islands TCP DLF VIII 2018 CLO, LLC - Class A-2 Secured Floating Rate Note	1	1,000,000	947,730
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		909,091	912,909	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				87289B-AB-0	Sound Point CLO Ltd-SMDPT 2021-4A C	1	909,091	912,909
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	836,541	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				83616A-AL-3		1	900,000	836,541
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	863,682	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				05684C-AQ-8	Bain Capital Credit CLO -BCC 2020-3A BR	1	900,000	863,682
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	851,625	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				13887W-AN-0	Canyon Capital CLO 2019-CANVC 2019-2A CR	1	900,000	851,625
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	864,187	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				67098D-AW-3	CHA Credit Funding 4 Ltd-OAKC 2019-4A CR	1	900,000	864,187
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	775,822	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				42086N-AJ-7	Hayfin Kingsland XI Ltd-HAYFN 2019-2A BR	1	800,000	775,822
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	674,827	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				67707L-AJ-7	Oak Hill Credit Partners Barings Loan Partners CL-BABSN 2022-3A B	1	700,000	674,827
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	702,410	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				06762V-AC-0		1	700,000	702,410
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	572,695	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				75009P-AE-7	Rad CLO 12 Ltd-RAD 2021-12A C	1	600,000	572,695
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	473,652	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				33836J-AG-4	ASSURANT CLO I LTD-MORGN 2017-1A CR	1	500,000	473,652
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	480,547	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				27829P-AS-5	Eaton Vance CLO 2020-2 L-EATON 2020-2A CR	1	500,000	480,547
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	480,776	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				87168G-AG-4	Symphony CLO XXIX Ltd-SYMP 2021-29A C	1	500,000	480,776
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000	291,365	07/14/2023	07/15/2051	SOFR Replacement Swap - CME cleared				00120B-AE-0	AGL CLO Ltd-AGL 2021-12A B	1	300,000	291,365
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1			(407,072)	01/17/2023	07/14/2023	Short-dated LIBOR Swap - CME cleared		(407,072)				1		
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	3,105,673	(90,937,275)	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared	105,673	(93,507,291)		74170*-AX-7	Prime Property Fund LLC Senior Note Series V	1	3,000,000	2,570,016
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	331,715	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				023586-C*-9	AMERCO Senior Note Series A	2	400,000	331,715
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,824,659	1,561,289	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				26746*-AA-2	Dyal Cap Partners III Is Senior Secured Notes	1	1,824,659	1,561,289
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		136,179	132,942	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				07384Y-CD-6	BEAR STEARNS ASSET BACKE-SERIES 2002-AC1 CLASS B1	1	136,179	132,942
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		399,804	418,864	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				195869-AJ-1	COLONIAL PIPELINE CO-NOTE Major League Baseball Tr Term Note	1	399,804	418,864
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,800,000	2,492,689	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				56081*-BZ-2	Samsung Electronics Co L-DEBENTURE Series 43	1	2,800,000	2,492,689
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		155,951	159,892	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				796050-AE-2		1	155,951	159,892

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STATEMENT AS OF JUNE 30, 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		2,547,095	2,360,826	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				64966M-YS-2	City of New York NY-GENERAL OBLIGATION UNLTD	1	2,547,095	2,360,826
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	714,353	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				Q7795#-AB-8	QIC Finance -Shopping Ce Gtd Senior Note	1	800,000	714,353
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		797,070	798,036	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				25654#-AA-0	Dodger Tickets LLC Senior Secured MFT Trust 2020-ABC-SERIES 2020-ABC CLASS A	1	797,070	798,036
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,327,112	930,300	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				55317B-AA-5	Wells Fargo Bank Northwe Senior Secured Note Tr B 2007 -1B	1	1,327,112	930,300
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		208,629	205,081	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				94978#-GP-6	Avolon Aerospace Funding Senior Secured	1	208,629	205,081
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		434,638	398,671	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05400F-AG-6	Crown Castle Towers LLC-SECURED .. Green Mountain Power Cor First Mtg Bond	1	434,638	398,671
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		304,705	280,015	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				22822R-BH-2	Georgia Transmission Cor First Mortgage	1	304,705	280,015
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		350,000	372,712	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				383154-L8-6	CROWN CASTLE-SERIES 2009-1CLASS A2	1	350,000	372,712
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,314,000	1,314,223	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				373628-AA-0	Texas-New Mexico Power C Senior Secured Notes	1	1,314,000	1,314,223
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		455,000	438,669	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				72349C-AB-8	State of Georgia-BUILD AMERICA GEN OBLIG	1	455,000	438,669
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	342,674	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				882884-C8-6	Houston Independent Scho-BUILD AMERICA GEN OBLIG	1	400,000	342,674
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		210,000	207,864	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				373384-NZ-5	Yanguard Group, Inc. Senior Notes Series D	1	210,000	207,864
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,050,000	1,038,450	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				442403-FY-2	Yanguard Group, Inc. Senior Notes Series E	1	1,050,000	1,038,450
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	979,717	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				92203#-AR-9	PENNSYLVANIA ST-BUILD AMERICA GEN OBLIG	1	1,000,000	979,717
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	3,024,543	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				92203#-AS-7	BOULDER LARIMER & WELD C-GENERAL OBLIGATION UNLTD	1	3,000,000	3,024,543
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,348,621	1,334,651	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				70914P-ME-9	University of Chicago/Th-BOND	1	1,348,621	1,334,651
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		550,000	550,121	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				101565-YR-4	NARA Caves Lease Trust Lease Backed Ce	1	550,000	550,121
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,670,041	1,678,408	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				91412N-AF-7	VIRGINIA ST PUBLIC SCH A-REVENUE BONDS	1	1,670,041	1,678,408
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		687,526	681,761	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				63080#-AA-5	Envestra Victoria Pty Lt Senior Secured	1	687,526	681,761
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	707,791	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				92817S-TZ-1	TEXAS ST TRANSPRTN COMM-BUILD AMERICA REVENUE	1	700,000	707,791
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,350,000	6,569,100	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				Q3535#-AD-8	TEXAS ST TRANSPRTN COMM-BUILD AMERICA REVENUE	1	6,350,000	6,569,100
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,210,795	1,223,280	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				88283L-HU-3	TEXAS ST TRANSPRTN COMM-BUILD AMERICA REVENUE	1	1,210,795	1,223,280
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		382,311	377,971	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				88283L-HT-6	Millennium Pipeline Comp Senior Secured	1	382,311	377,971
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,914,380	3,001,829	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				6004#-AB-8	Shepherds Flat Funding T Trust A-1-G Cer	1	2,914,380	3,001,829
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,161,301	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				82340#-AB-3	State of Georgia-BUILD AMERICA GEN OBLIG	1	1,200,000	1,161,301
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		410,543	402,768	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				373384-PA-8	VA Bangor Lease Finance Lease Backed Ct	1	410,543	402,768
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		495,274	479,394	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				91848#-AA-1	State of Georgia-GENERAL OBLIGATION UNLTD	1	495,274	479,394
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		399,830	392,460	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				373384-TP-1		1	399,830	392,460

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STATEMENT AS OF JUNE 30, 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		1,850,000	1,834,974	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				90312*-AC-8	UNS Gas, Inc. Gtd Senior Note	1	1,850,000	1,834,974
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	796,858	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				G1108#-AF-5	British Land Company PLC Senior Note Ser	1	800,000	796,858
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,154,503	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				G1108#-AG-3	British Land Company PLC Senior Note Ser	1	1,200,000	1,154,503
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,400,000	2,385,504	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				G2044@-AY-1	Compass Group PLC Senior Note Ser	1	2,400,000	2,385,504
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,654,846	1,594,816	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				576000-LA-9	MASSACHUSETTS ST SCH BLD-REVENUE BONDS	1	1,654,846	1,594,816
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,374,360	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				Q9194@-AC-1	Transpower New Zealand L Senior Note Ser	1	2,500,000	2,374,360
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,450,000	2,427,641	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				12656*-AC-6	CSLB Holdings, Inc. Gtd Senior Note	1	2,450,000	2,427,641
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,400,000	2,294,986	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				12656*-AD-4	CSLB Holdings, Inc. Gtd Senior Note	1	2,400,000	2,294,986
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		435,714	437,605	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				442331-QM-9	HOUSTON TX-GENERAL OBLIGATION LTD	1	435,714	437,605
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,758,939	4,457,433	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				64971Q-RB-1	NEW YORK CITY NY TRANSIT-REVENUE BONDS	1	4,758,939	4,457,433
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		231,242	213,353	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				250847-DU-1	DTE Electric Co-SENIOR SECURED NOTE	1	231,242	213,353
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,470,528	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				G8850@-AC-7	YORKSHIRE WTR SERV BRADFORD-GTD SR SEC CL A	1	2,500,000	2,470,528
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	943,080	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				42251#-AM-6	HEB Grocery Co. L.P. Senior Note Ser	1	1,000,000	943,080
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	942,640	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				42251#-AQ-7	HEB Grocery Co. L.P. Senior Note Ser	1	1,000,000	942,640
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		657,424	646,064	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				91848#-AA-9	VA LEWISTON LEASE FIN TR-LEASE BACKED CTFS	1	657,424	646,064
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,700,000	1,543,765	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				26622@-C@-2	Duquesne Light Co. First Mortgage	1	1,700,000	1,543,765
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,900,000	2,802,299	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				Q3534@-AB-5	Australian Gas Networks Senior Note Ser	1	2,900,000	2,802,299
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	457,340	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				898361-AP-5	Trustees of Amherst Coll-UNSECURED NOTE	1	500,000	457,340
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,600,000	3,356,442	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				57169*-AU-1	Mars, Inc. Senior Note Ser	1	3,600,000	3,356,442
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		225,986	215,200	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				68607D-NK-7	OREGON ST DEPT OF TRANSPRTN-BUILD AMERICA REVENUE	1	225,986	215,200
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,097,969	1,787,713	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				00915@-BC-9	Air Products and Chemica-SENIOR UNSECURED	1	2,097,969	1,787,713
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		486,964	466,672	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				18469P-A#-7	Clearbridge Energy MLP Op Fd Inc-Senior Secured	1	486,964	466,672
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		652,480	618,306	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				65830@-AA-9	NORTH CAROLINA ST TPK AUTH-BUILD AMERICA REVENUE	1	652,480	618,306
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		502,839	481,139	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				18469Q-AA-5	Clearbridge Energy MLP Fd Inc-Senior Secured	1	502,839	481,139
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000	279,107	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				74081@-AK-9	PREES & FELLOWS OF HARVAR-SENIOR UNSECURED BOND	1	300,000	279,107
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,800,000	3,686,403	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05237*-AF-1	Austin Powder Holdings C Senior Note Ser	2	3,800,000	3,686,403
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		932,684	884,932	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				18469@-B#-7	Clearbridge Energy MLP Fd Inc-Senior Secured	1	932,684	884,932
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,144,051	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				41242*-AT-9	Hardwood Funding LLC Senior Note Ser	1	1,200,000	1,144,051

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STATEMENT AS OF JUNE 30, 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		2,200,000	2,045,811	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				41242*-AU-6	Hardwood Funding LLC Senior Note Ser	1	2,200,000	2,045,811
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,150,000	3,737,233	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				Q3189*-AC-3	DEXUS Funds Management L Senior Note Ser	1	4,150,000	3,737,233
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		930,769	927,578	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				48661E-C8-5	Kayne Anderson Midstream SER H SR UNSECD NT	1	930,769	927,578
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		846,154	801,841	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				48661E-C#-3	Kayne Anderson Midstream SER I SR UNSECD NT	1	846,154	801,841
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,650,000	1,575,681	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				G2044@-BA-2	Compass Group PLC Senior Note Ser SALEM-KEIZER OR SCH DIST-GENERAL	1	1,650,000	1,575,681
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		436,396	479,370	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				794173-FG-4	OBLIGATION UNLTD	1	436,396	479,370
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,010,674	991,810	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				79569T-AE-3	SALT LAKE CNTY UT TRANSP-BUILD AMERICA REVENUE	1	1,010,674	991,810
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	747,849	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				74170*-AE-9	Prime Property Fund LLC Senior Note Ser	1	800,000	747,849
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,600,000	2,423,647	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				Q3920#-AG-4	Fonterra Co-operative Gr Senior Note	1	2,600,000	2,423,647
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		831,468	790,694	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				662352-A*-4	Northwell Healthcare Inc - Senior Secured Note	1	831,468	790,694
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		919,365	772,098	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				04352E-AA-3	Ascension Health-SENIOR UNSECURED	1	919,365	772,098
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,898,992	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				G2037*-AB-2	Chanel, Inc. Senior Note Series B	1	2,000,000	1,898,992
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,399,808	2,287,975	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				90226#-AA-3	2014 REPLACEMENT PWR STATUTORY TR SR SECD NT	1	2,399,808	2,287,975
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	674,035	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05237*-AH-7	Austin Powder Holdings C Senior Note Ser	2	700,000	674,035
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		956,431	903,595	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				544646-A6-9	LOS ANGELES CA UNIF SCH -GENERAL OBLIGATION UNLTD	1	956,431	903,595
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,053,824	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				56081#-AZ-3	Major League Baseball Tr Senior Secured	1	1,200,000	1,053,824
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,917,926	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				00114*-AR-4	AEP Transmission Company Senior Note Ser	1	2,000,000	1,917,926
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,500,000	3,277,533	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				G5791#-AA-9	Manchester United Football Club, Ltd Senior Secu	1	3,500,000	3,277,533
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,119,881	1,938,718	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				44919*-AC-2	I 595 Express, LLC Senior Secured	1	2,119,881	1,938,718
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,685,030	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				87278*-AD-4	TPF Equity REIT Operatin Gtd Senior Note	1	5,000,000	4,685,030
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,400,000	2,294,213	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				68233J-A*-5	Oncor Electric Delivery & Senior Secured	1	2,400,000	2,294,213
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,025,684	1,856,515	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				58048@-AA-6	Mesa Air Group, Inc. Class A Notes	2	2,025,684	1,856,515
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	2,819,118	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				74986@-AV-3	RREEF AMERICA REIT II INC SR UNSECD NT SER D	1	3,000,000	2,819,118
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,336,854	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				68233J-A@-3	Oncor Electric Delivery SR SECD NT SER B	1	1,400,000	1,336,854
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,398,000	2,290,443	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				46247@-AA-2	Iowa Interstate Railroad Senior Secured	1	2,398,000	2,290,443
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		297,544	267,898	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05389L-AA-1	Avolon Aerospace Leasing Secured Note A3	1	297,544	267,898
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	599,043	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				674003-B*-8	Oaktree Capital Managemen Senior Notes	1	700,000	599,043
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,800,000	3,794,023	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				23325P-A*-5	DNP Select Income Fund I Senior Secured	1	3,800,000	3,794,023

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STATEMENT AS OF JUNE 30, 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		1,200,000	1,090,669	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				23325P-AA-3	DNP Select Income Fund I Senior Secured	1	1,200,000	1,090,669
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		626,473	565,877	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05389L-AA-9	Avolon Aerospace Leasing Secured Note B7	1	626,473	565,877
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		296,472	266,766	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05389L-AD-5	Avolon Aerospace Leasing Secured Note A3	1	296,472	266,766
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		306,901	276,216	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05389L-AH-6	Avolon Aerospace Leasing Secured Note B7	1	306,901	276,216
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		505,127	468,325	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				36197Q-AG-4	GS MORTGAGE SECURITIES T-SERIES 2013-G1 CLASS B REID	1	505,127	468,325
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,900,000	2,587,290	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				06235F-AN-2	Mirvac Group Finance Ltd Senior Note	1	2,900,000	2,587,290
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,500,000	1,199,799	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				93401*-AA-8	Warburg Pincus LLC Senior Notes Series A	1	1,500,000	1,199,799
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000	259,637	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				03464A-AA-9	Angel Oak Financial Stra Senior Note Series B	1	300,000	259,637
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	944,111	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				479142-EF-4	Johnson Matthey PLC Series B Senior Notes	1	1,000,000	944,111
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,055,743	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				479142-EF-6	Johnson Matthey PLC Series A Senior Notes	1	1,100,000	1,055,743
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		510,742	465,723	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				03840F-AD-6	Aquarion Water Company O Senior Note	1	510,742	465,723
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		489,146	449,485	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				45204E-C7-1	Illinois Finance Authori-REVENUE BONDS	1	489,146	449,485
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		435,925	398,785	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05400F-AE-1	Avolon Aerospace Funding Senior Secured	1	435,925	398,785
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,747,546	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				06235F-AT-9	Mirvac Group Gtd Senior Note Series R	1	1,900,000	1,747,546
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		406,112	371,692	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05400F-AC-5	Avolon Aerospace Funding Senior Secured	1	406,112	371,692
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		336,471	306,892	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05400F-AA-9	Avolon Aerospace Funding Senior Secured	1	336,471	306,892
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,100,000	2,593,975	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				12656*-AR-3	CSLB Holdings, Inc. Senior Unsecured Notes	1	3,100,000	2,593,975
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,666,325	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				03028P-K*-6	American Transmission Co Senior Note Series 2020A	1	1,900,000	1,666,325
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	984,772	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				03464A-A*-1	Angel Oak Financial Stra Senior Note Series A	1	1,100,000	984,772
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		328,159	294,177	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05389L-AK-9	Avolon Aerospace Leasing Secured Note B7	1	328,159	294,177
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,050,000	961,241	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				Q7795-AA-0	QIC Finance -Shopping Ce Gtd Senior Note	1	1,050,000	961,241
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,100,000	2,837,241	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				06235F-AU-6	Mirvac Group Gtd Senior Note Series S	1	3,100,000	2,837,241
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		797,425	745,199	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				75973Q-AA-5	RENAISSANCE FINANCE-SENIOR UNSECURED	1	797,425	745,199
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,106,000	5,089,465	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				44805Z-MN-4	HUSKY FUNDED 2021-A FINANCING L.P. - Husky Term A	1	5,106,000	5,089,465
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,321,429	2,321,429	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				15102Z-MM-6	CELFSPV LLC - Revolving Senior Secured Term Facility	1	2,321,429	2,321,429
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,607,194	5,853,664	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared					PLENARY HEALTH FIN CO PTY LTD AUST SER B GTD SR SEC2 INT	1	6,607,194	5,853,664
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,420,000	11,420,000	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				68375Z-MM-5	OR Opportunistic DL -C Funding LLC - Term Loan	1	11,420,000	11,420,000
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,562,250	2,658,112	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				G8303F-AC-8	University of Glasgow Senior Note Ser	1	4,562,250	2,658,112

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STATEMENT AS OF JUNE 30, 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		4,753,700	4,450,600	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				A2 Dominion Housing Group Limited	1	4,753,700	4,450,600
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,877,641	3,300,994	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				SEO Schools	1	3,877,641	3,300,994
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,526,343	3,610,275	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				SOUTH HOOK LNG TERM CO LTD GBP TERM LN	1	3,526,343	3,610,275
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,509,347	1,979,957	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			98665#-AA-4	WellSpan Health Obligate Senior Secured Notes	1	2,509,347	1,979,957
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,600,000	2,499,315	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06762T-AC-5	Babson QLO Ltd/Cayman Islands	1	2,600,000	2,499,315
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,600,000	2,540,920	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06763B-AC-3	Babson QLO Ltd/Cayman Is-BABSN LP-2A B	1	2,600,000	2,540,920
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,587,200	2,405,084	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			067600-AQ-2	Barings Middle Market CL-BMM 2017-1A A2R	1	2,587,200	2,405,084
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,851,710	1,667,082	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			G2867#-AA-5	Dunedin Income Growth In Senior Secured	1	2,851,710	1,667,082
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,712,630	1,909,027	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			G1512@-AA-8	AVI Global Trust PLC - Senior Note Series A GBP	1	2,712,630	1,909,027
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,096,096	10,043,621	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			81809#-MN-6	17 Capital Fund 5 Partners Fund Borrower Limited - Term Loan Facility	1	10,096,096	10,043,621
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,002,000	1,800,601	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			067600-AS-8	Barings Middle Market CL-BMM 2017-1A BR	1	2,002,000	1,800,601
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,847,891	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			67098D-AU-7	OHA Credit Funding 4 Ltd-OAKC 2019-4A BR	1	1,900,000	1,847,891
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,833,358	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			75009P-AC-1	Rad QLO 12 Ltd-RAD 2021-12A B	1	1,900,000	1,833,358
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,877,599	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			485424-NF-8	KANSAS ST DEPT OF TRANS HIWY REVENUE	1	1,900,000	1,877,599
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,672,548	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			007589-AB-0	Advocate Health & Hospit-SENIOR UNSECURED	1	1,900,000	1,672,548
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,850,000	11,850,000	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			A5495#-ZZ-2	Avant Cr Card Master Tr 2021-VFN1 CI A	1	11,850,000	11,850,000
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,950,000	6,854,278	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			Q0458*-AB-5	AquaSure Finance Pty Ltd Gtd Senior Secu	1	6,950,000	6,854,278
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	3,000,000	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			70212Z-MM-8	PARTNERS GROUP PRIVATE EQUITY II, LLC - Senior Secured Revolving Facility	1	3,000,000	3,000,000
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,250,000	5,198,692	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			763169-B@-7	Richardson International Senior Secured	2	5,250,000	5,198,692
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,016,848	4,276,823	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			68815P-AB-6	Northern Hydro Acqui Senior Secured Notes	2	5,016,848	4,276,823
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,672,510	2,350,011	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			Q8059@-AC-7	Registry Finance Pty Ltd Gtd Senior Secured Note Series C	1	3,672,510	2,350,011
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,999,298	3,265,099	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			136375-CZ-3	Canadian National Railwa-SENIOR UNSECURED	1	4,999,298	3,265,099
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,787,586	7,828,116	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			70450Y-AJ-2	PayPal Holdings Inc-SENIOR UNSECURED	1	10,787,586	7,828,116
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,988,086	6,317,996	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			355611-AA-2	Fred Hutchinson Cancer R-UNSECURED	1	7,988,086	6,317,996
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	3,340,885	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			03028P-L@-3	American Transmission Co Senior Unsecured Notes	1	5,000,000	3,340,885
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,839,140	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			A3158#-AC-3	Hofer Financial Services Senior Note Ser	1	5,000,000	4,839,140
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	3,615,409	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			143499-AB-7	Carnegie Institution of -UNSECURED	1	5,000,000	3,615,409

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STATEMENT AS OF JUNE 30, 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		4,976,734	4,509,265	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				084664-CQ-2	Berkshire Hathaway Finan-SENIOR UNSECURED	1	4,976,734	4,509,265
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,200,540	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				67755#-AC-6	Ohio State Energy Partne Senior Secured	1	5,000,000	4,200,540
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,962,619	3,742,778	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				747525-BJ-1	QUALCOMM Inc-SENIOR UNSECURED	1	4,962,619	3,742,778
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	3,610,220	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				93401*-AD-2	Warburg Pincus LLC Senior Notes Series D	1	5,000,000	3,610,220
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,979,717	3,682,615	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				76913@-AA-2	Riverside Health System Senior Unsecured Notes	1	4,979,717	3,682,615
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,384,470	2,253,201	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				Q8059@-AB-9	Registry Finance Pty Ltd Gtd Senior Secured Note Series B	1	3,384,470	2,253,201
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,700,000	3,248,150	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				007589-AE-4	Advocate Health & Hospit-UNSECURED	1	4,700,000	3,248,150
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,002,500	4,713,229	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				G2037*-AE-6	Chanel Ltd EURO SR NT SER A	1	5,002,500	4,713,229
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,538,501	3,394,729	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				29366W-AB-2	Entergy Mississippi LLC-SECURED	1	4,538,501	3,394,729
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,012,160	4,750,414	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				G294A@-AK-5	Dyson Finance Limited Guaranteed Series A Senior Notes	1	5,012,160	4,750,414
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,265,900	4,384,441	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				G7996#-AA-8	Segro Plc Senior Unsecure	1	5,265,900	4,384,441
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,919,640	3,306,730	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				G4460*-AB-4	Henderson International Senior Unsecured Notes	1	4,919,640	3,306,730
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,400,000	3,372,301	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				Q3028P-K@-4	American Transmission Co Senior Unsecured Notes	1	4,400,000	3,372,301
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,902,635	3,739,450	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				68351U-AS-2	PPL Electric Utilities C-SECURED	1	4,902,635	3,739,450
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,309,081	7,319,994	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				149123-CJ-8	Caterpillar Inc-SENIOR UNSECURED	1	9,309,081	7,319,994
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,870,550	4,871,344	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				G6462*-AA-9	Newlon Housing Trust Senior Secured	1	6,870,550	4,871,344
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,250,000	3,822,578	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				00114*-AE-3	AEP Transmission Company Senior Note Ser	1	4,250,000	3,822,578
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,173,585	3,459,779	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				57167@-AH-8	Mars Inc-SENIOR UNSECURED	1	4,173,585	3,459,779
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,100,000	4,031,940	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05565E-G@-8	BMW U.S. Capital LLC Gtd Senior Note	1	4,100,000	4,031,940
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,878,000	3,203,651	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				G1847#-AB-0	Capital Investors Europe PBI Limited - Series B Senior Note	1	4,878,000	3,203,651
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1			(375,496)	01/17/2023	07/14/2023	Short-dated LIBOR Swap - CME cleared		(375,496)						
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	58,500,170	20,289,364	07/17/2023	07/14/2051	SOFR Replacement Swap - CME cleared	42,424	(38,168,382)		67084Z-MM-9	OC III LVIS XXVI LP - Secured Loan Facility	1	58,457,746	58,457,746
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		25,500,000	25,500,000	07/17/2023	07/14/2051	SOFR Replacement Swap - CME cleared				30300Z-MM-5	FS CREIT FINANCE MM-1 LLC - Secured Term Loan Facility	1	25,500,000	25,500,000
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,000,000	07/17/2023	07/14/2051	SOFR Replacement Swap - CME cleared				651234-MM-5	NCL II PE-D, LLC	1	5,000,000	5,000,000
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		44,571	44,571	07/17/2023	07/14/2051	SOFR Replacement Swap - CME cleared				50079@-MQ-9	KREF Lending VII 2018-5 Term Loan	1	44,571	44,571
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,752,305	10,752,305	07/17/2023	07/14/2051	SOFR Replacement Swap - CME cleared				57888Z-MM-8	MCOF FINANCE, LLC - Senior Secured Revolving Loan Facility	1	10,752,305	10,752,305
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,595,429	3,595,429	07/17/2023	07/14/2051	SOFR Replacement Swap - CME cleared				50079@-MP-1	KREF Lending VII 2018-4 Term Loan	1	3,595,429	3,595,429
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,832,403	14,832,403	07/17/2023	07/14/2051	SOFR Replacement Swap - CME cleared				50079@-MV-8	KREF Lending VII LLC - Term Loan Series 2021-10	1	14,832,403	14,832,403

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STATEMENT AS OF JUNE 30, 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@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,547,840	5,743,267	07/17/2023	07/14/2051	SOFR Replacement Swap - CME cleared				26875P-AQ-4	EOG RESOURCES INC-SENIOR UNSECURED	1	6,547,840	5,743,267
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,713,704	8,713,704	07/17/2023	07/14/2051	SOFR Replacement Swap - CME cleared				75812R-MM-9	Red Cedar Holdings B, L.P. - Series 2022-1	1	8,713,704	8,713,704
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,360,814	8,360,814	07/17/2023	07/14/2051	SOFR Replacement Swap - CME cleared				500798-MM-6	KREF Lending VII LLC - Term Loan Series 2022-11	1	8,360,814	8,360,814
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,914,689	5,204,927	07/17/2023	07/14/2051	SOFR Replacement Swap - CME cleared				48270C-AA-3	KST Electric Power Company S.A.P de C.V. - Term Loan	1	5,914,689	5,204,927
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,125,000	4,125,000	07/17/2023	07/14/2051	SOFR Replacement Swap - CME cleared				500798-MM-6	KREF Lending VII LLC - Term Loan Series 2022-11	1	4,125,000	4,125,000
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,103,186	7,103,186	07/17/2023	07/14/2051	SOFR Replacement Swap - CME cleared				67080B-MM-6	NXT Capital Structured Note I, LLC - Class A Secured Float Rate Revolving Loan	1	7,103,186	7,103,186
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,689,033	1,655,211	07/17/2023	07/14/2051	SOFR Replacement Swap - CME cleared				83218-TT-7	Atreides Funding Trust - Pass-Through Interest Purchase Note	1	1,689,033	1,655,211
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,566,608	5,566,608	07/17/2023	07/14/2051	SOFR Replacement Swap - CME cleared				G3165#-MM-1	CCO I CREDIT BACKED LOANS LTD. - Senior Secured Floating Rate Term Loan	1	5,566,608	5,566,608
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1			(191,279)	01/17/2023	07/15/2023	Short-dated LIBOR Swap - CME cleared		(191,279)						
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1	40,000,000	3,400,000	7,171,911	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared		3,953,944		05707#-AA-9	Baird Financial Corporat Senior Secured Notes	1	3,400,000	3,217,967
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1	5,027,500	5,027,500	5,011,219	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared				09680Z-MM-9	Bobcat Funded 2021-A Financing L.P. - Secured Term Loan A	1	5,027,500	5,011,219
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1	5,299,085	5,299,085	4,445,733	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared				29157T-AD-8	Emory University-UNSECURED	1	5,299,085	4,445,733
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1	5,000,000	5,000,000	4,300,250	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared				450319-C#-3	ITC Midwest LLC First Mortgage Bond Series J	1	5,000,000	4,300,250
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1	3,900,000	3,900,000	3,437,608	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared				74170*-AW-9	Prime Property Fund LLC Senior Note Series U	1	3,900,000	3,437,608
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1	5,000,000	5,000,000	4,114,215	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared				74170*-AY-5	Prime Property Fund LLC Senior Note Series W	1	5,000,000	4,114,215
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1	4,500,000	4,500,000	3,709,373	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared				91863#-AA-1	VHG Capital, L.P. Senior Notes Series A	1	4,500,000	3,709,373
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1	5,000,000	5,000,000	4,010,725	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared				91863#-AB-9	VHG Capital, L.P. Senior Notes Series B	1	5,000,000	4,010,725
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1	5,900,000	5,900,000	5,150,877	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared				R2284#-AC-4	Statnett SF Senior Note Ser	1	5,900,000	5,150,877
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1	4,100,000	4,100,000	3,565,454	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared				R2284#-AG-5	Statnett SF Senior Note Ser	1	4,100,000	3,565,454
12753@AD4	Evergreen Basket of Floating Corporate Bonds	1	30,000,000	15,000,000	17,099,780	03/16/2022	03/16/2032	Interest Rate Swap - CME cleared		3,739,040		04019V-MM-9	ARES PBN Finance Co. LLC - Class A Term Loan	1	15,000,000	13,360,740
12753@AD4	Evergreen Basket of Floating Corporate Bonds	1	10,000,000	10,000,000	8,831,990	03/16/2022	03/16/2032	Interest Rate Swap - CME cleared				42251#-AU-8	HE Butt Grocery Company Senior Note Ser	1	10,000,000	8,831,990
12753@AD4	Evergreen Basket of Floating Corporate Bonds	1	6,876,798	6,876,798	6,552,660	03/16/2022	03/16/2032	Interest Rate Swap - CME cleared				G4445*-AA-6	High Speed Rail Finance Gtd Senior Secu	1	6,876,798	6,552,660
12753@AD4	Evergreen Basket of Floating Corporate Bonds	1	7,600,000	7,600,000	6,941,437	03/16/2022	03/16/2032	Interest Rate Swap - CME cleared				G5147*-AD-8	Johnson Matthey PLC Senior Note Ser	1	7,600,000	6,941,437
999999999 - Totals				1,090,905,079	790,577,123	XXX	XXX	XXX	262,608	(226,401,177)	XXX	XXX	XXX	1,090,642,471	1,016,978,300	

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STATEMENT AS OF JUNE 30, 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					5	820,000,000
2. Add: Opened or Acquired Transactions.....			6	750,000,000					6	750,000,000
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions.....			3	750,000,000					3	750,000,000
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory .....	5	820,000,000	8	820,000,000					8	820,000,000

STATEMENT AS OF JUNE 30, 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.....	211,729,616
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	.....
3.	Total (Line 1 plus Line 2) .....	211,729,616
4.	Part D, Section 1, Column 6 .....	511,058,983
5.	Part D, Section 1, Column 7 .....	(297,426,832)
6.	Total (Line 3 minus Line 4 minus Line 5) .....	(1,902,535)
		Fair Value Check
7.	Part A, Section 1, Column 16 .....	(14,934,169)
8.	Part B, Section 1, Column 13 .....	1,902,535
9.	Total (Line 7 plus Line 8) .....	(13,031,633)
10.	Part D, Section 1, Column 9 .....	518,489,360
11.	Part D, Section 1, Column 10 .....	(531,520,993)
12.	Total (Line 9 minus Line 10 minus Line 11) .....	.....
		Potential Exposure Check
13.	Part A, Section 1, Column 21 .....	148,672,628
14.	Part B, Section 1, Column 20 .....	22,195,900
15.	Part D, Section 1, Column 12 .....	170,868,528
16.	Total (Line 13 plus Line 14 minus Line 15) .....	.....



STATEMENT AS OF JUNE 30, 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 .....	2,543,827,029	5,532,140,284
3. Accrual of discount .....	2,708,215	1,692,746
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	4,194	41,552
6. Deduct consideration received on disposals .....	2,458,791,528	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) .....	130,657,322	42,909,412
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	130,657,322	42,909,412