



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2024

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 200 Great Pond Drive, Windsor, CT, US 06095
(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)
tgordon@MassMutual.com, 413-226-4086
(E-mail Address) (FAX Number)

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, 2024 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	2,924,823,759		2,924,823,759	2,616,773,564
2. Stocks:				
2.1 Preferred stocks	10,467,234		10,467,234	5,248,713
2.2 Common stocks	252,789,326		252,789,326	245,881,289
3. Mortgage loans on real estate:				
3.1 First liens	766,300,620		766,300,620	802,780,034
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 (\$ 33,026,530), cash equivalents (\$ 111,672,468) and short-term investments (\$ 10,268,412)	154,967,410		154,967,410	740,036,479
6. Contract loans (including \$ premium notes)	143,983,771		143,983,771	144,474,947
7. Derivatives	613,652,307		613,652,307	561,588,247
8. Other invested assets	160,457,497	117,239	160,340,258	147,194,810
9. Receivables for securities	245,545,458		245,545,458	225,377,946
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	5,272,987,383	117,239	5,272,870,144	5,489,356,028
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	71,635,668		71,635,668	83,211,858
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	146,871		146,871	140,615
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	2,306,449		2,306,449	(7,126,154)
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	28,409,431	607,867	27,801,564	23,822,507
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	8,429,557		8,429,557	11,124,951
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	28,276,064		28,276,064	37,228,768
18.2 Net deferred tax asset	42,639,525	15,712,951	26,926,574	24,284,108
19. Guaranty funds receivable or on deposit	421,652		421,652	425,779
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	376,047		376,047	249,742
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	141,296,628	185,581	141,111,047	150,384,706
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,596,925,274	16,623,638	5,580,301,636	5,813,102,908
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,828,233,963		1,828,233,963	1,731,519,436
28. Total (Lines 26 and 27)	7,425,159,237	16,623,638	7,408,535,599	7,544,622,345
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Admitted disallowed interest maintenance reserve	141,038,841		141,038,841	150,326,230
2502. Miscellaneous other assets	72,206		72,206	58,475
2503. Cash advances to agents	185,581	185,581		
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	141,296,628	185,581	141,111,047	150,384,706

STATEMENT AS OF JUNE 30, 2024 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 \$ 2,945,714,035 less \$ included in Line 6.3 (including \$ Modco Reserve)	2,945,714,035	3,178,688,433
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	51,390,065	55,969,594
4. Contract claims:		
4.1 Life	16,691,832	10,328,456
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	6,499	8,624
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 \$ 161,755 ceded	161,755	191,668
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	2,000	
13. Transfers to Separate Accounts due or accrued (net) (including \$ (1,453,549) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,805,329)	(1,250,005)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	765,059	1,254,237
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	765,076	820,987
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	40,254,364	50,628,454
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	79,826,742	75,833,888
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	5,152,815	17,497,652
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	326,061,403	279,236,216
24.09 Payable for securities		
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	217,460,835	238,751,885
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,682,447,151	3,907,960,087
27. From Separate Accounts Statement	1,828,233,963	1,731,519,436
28. Total liabilities (Lines 26 and 27)	5,510,681,115	5,639,479,524
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	141,038,841	150,326,230
35. Unassigned funds (surplus)	1,254,039,436	1,252,040,383
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)	1,895,354,485	1,902,642,821
38. Totals of Lines 29, 30 and 37	1,897,854,485	1,905,142,821
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	7,408,535,599	7,544,622,345
DETAILS OF WRITE-INS		
2501. Derivative accrued interest	155,245,832	145,633,277
2502. Derivative collateral	56,982,098	87,418,161
2503. Funds awaiting escheat and other miscellaneous	5,232,905	5,700,447
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	217,460,835	238,751,885
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. Admitted disallowed interest maintenance reserve	141,038,841	150,326,230
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)	141,038,841	150,326,230

STATEMENT AS OF JUNE 30, 2024 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	43,619,056	75,370,388	124,229,416
2. Considerations for supplementary contracts with life contingencies	2,691,194	1,602,003	2,316,869
3. Net investment income	75,860,410	105,547,503	213,645,246
4. Amortization of Interest Maintenance Reserve (IMR)	(2,431,493)	1,687,999	(2,433,883)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	12,656,833	23,142,115	39,156,557
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	18,377,019	17,862,337	36,013,691
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	1,112,089	636,626	1,534,323
9. Totals (Lines 1 to 8.3)	151,885,108	225,848,971	414,462,219
10. Death benefits	44,371,881	62,822,221	114,624,745
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	58,459,170	60,569,637	115,033,107
13. Disability benefits and benefits under accident and health contracts	323,337	294,555	608,337
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	309,213,466	356,174,957	683,567,716
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	1,120,924	3,450,583	3,535,062
18. Payments on supplementary contracts with life contingencies	785,520	747,167	1,468,055
19. Increase in aggregate reserves for life and accident and health contracts	(232,961,808)	(276,928,403)	(534,649,017)
20. Totals (Lines 10 to 19)	181,312,490	207,130,716	384,188,004
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	7,664,146	13,052,936	21,299,344
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	34,286,698	19,556,102	42,334,006
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,833,996	4,059,516	6,807,456
25. Increase in loading on deferred and uncollected premiums	(4,436,392)	(2,065,287)	(4,628,709)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(79,812,761)	(46,811,468)	(99,770,276)
27. Aggregate write-ins for deductions	5,423,674	2,468,281	558,055
28. Totals (Lines 20 to 27)	149,271,850	197,390,797	350,787,880
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,613,258	28,458,174	63,674,338
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)	2,613,258	28,458,174	63,674,338
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	1,478,832	6,008,509	7,754,776
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)	1,134,427	22,449,665	55,919,562
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 884,782 (excluding taxes of \$ 112,440 transferred to the IMR)	1,051,157	(4,657,552)	(14,671,886)
35. Net income (Line 33 plus Line 34)	2,185,584	17,792,114	41,247,677
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,905,142,821	1,780,084,362	1,780,084,362
37. Net income (Line 35)	2,185,584	17,792,114	41,247,677
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 1,064,868	10,210,637	(31,165,630)	(6,400,126)
39. Change in net unrealized foreign exchange capital gain (loss)	(12,647,388)	19,430,763	27,094,048
40. Change in net deferred income tax	10,386,068	892,692	14,085,068
41. Change in nonadmitted assets	2,241,322	1,649,508	37,592,874
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(3,992,854)	10,405,725	16,992,566
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	(15,671,705)	(795,657)	(5,553,648)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(7,288,336)	18,209,515	125,058,459
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,897,854,485	1,798,293,877	1,905,142,821
DETAILS OF WRITE-INS			
08.301. Revenue sharing	1,099,413	853,632	1,759,902
08.302. Miscellaneous income	12,675	(217,006)	(225,579)
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,112,089	636,626	1,534,323
2701. Reinsurance ceded adjustment	5,645,266	2,219,546	(839,740)
2702. Miscellaneous charges to operations	(221,592)	248,736	1,397,795
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	5,423,674	2,468,281	558,055
5301. Other changes in surplus	(21,316,971)	(3,015,202)	(4,713,908)
5302. Reinsurance ceded adjustment	5,645,266	2,219,546	(839,740)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(15,671,705)	(795,657)	(5,553,648)

STATEMENT AS OF JUNE 30, 2024 OF THE C.M. Life Insurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	38,614,465	73,635,988	119,867,691
2. Net investment income	100,766,523	110,394,642	220,077,426
3. Miscellaneous income	35,444,733	42,912,495	78,404,147
4. Total (Lines 1 to 3)	174,825,721	226,943,125	418,349,264
5. Benefit and loss related payments	409,218,931	499,892,689	919,432,412
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(79,257,437)	(45,553,364)	(100,244,517)
7. Commissions, expenses paid and aggregate write-ins for deductions	67,198,474	26,493,973	58,109,572
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ (374,166) tax on capital gains (losses)	(12,143,187)	(9,477,351)	5,018,048
10. Total (Lines 5 through 9)	385,016,781	471,355,947	882,315,515
11. Net cash from operations (Line 4 minus Line 10)	(210,191,060)	(244,412,822)	(463,966,251)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	298,199,808	425,796,742	1,327,263,714
12.2 Stocks	1,204,735		19,279,943
12.3 Mortgage loans	28,216,298	63,069,065	172,945,416
12.4 Real estate			
12.5 Other invested assets	9,338,933	21,061,071	31,296,060
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	786,040	(24,660)	143,963
12.7 Miscellaneous proceeds	(47,942,222)	1,417,517	95,174,085
12.8 Total investment proceeds (Lines 12.1 to 12.7)	289,803,592	511,319,735	1,646,103,181
13. Cost of investments acquired (long-term only):			
13.1 Bonds	630,749,717	102,530,204	231,053,880
13.2 Stocks	6,420,948	22	54
13.3 Mortgage loans	46,635	6,495,846	60,753,529
13.4 Real estate			
13.5 Other invested assets	17,459,179	5,802,104	16,875,862
13.6 Miscellaneous applications	5,599,247	6,075,230	
13.7 Total investments acquired (Lines 13.1 to 13.6)	660,275,726	120,903,406	308,683,325
14. Net increase (or decrease) in contract loans and premium notes	(526,129)	(2,827,986)	(968,561)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(369,946,005)	393,244,315	1,338,388,417
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(4,742,925)	(7,267,620)	(13,629,617)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(189,079)	(1,378,173)	(177,464,197)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(4,932,004)	(8,645,793)	(191,093,814)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(585,069,069)	140,185,700	683,328,352
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	740,036,479	56,708,127	56,708,127
19.2 End of period (Line 18 plus Line 19.1)	154,967,410	196,893,827	740,036,479

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

20.0001. Bond conversions and refinancing	11,813,080	8,908,661	9,883,594
20.0002. Transfer of mortgage loans to partnerships and limited liability companies	4,999,960		
20.0003. Stock conversions	963,182	4,820,361	5,187,958
20.0004. Net investment income payment-in-kind bonds		421,267	15,831,834
20.0005. Transfer of bonds to partnerships and limited liability companies		35,644	35,644

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	87,042,727	92,435,071	182,614,121
2. Group life			
3. Individual annuities	45,187,942	213,665,204	291,959,649
4. Group annuities			
5. Accident & health			
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	132,230,669	306,100,275	474,573,769
9. Deposit-type contracts			
10. Total (Lines 8 and 9)	132,230,669	306,100,275	474,573,769

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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 #	2024	2023
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 2,185,584	\$ 41,247,677
(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	\$ 2,185,584	\$ 41,247,677
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,897,854,485	\$ 1,905,142,821
(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	\$ 1,897,854,485	\$ 1,905,142,821

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, 2024, corrections of prior years' errors were recorded in surplus, net of tax:

	Quarter Ended June 30, 2024		
	Increase (Decrease) to:		
	Prior Years' Net Income	Current Year Surplus	Asset or Liability Balances
Investment income due and accrued	\$ (6,406,614)	\$ (6,406,614)	\$ (6,406,614)
Bonds	109,256	109,256	(109,256)
Cash, cash equivalents and short-term investments	(17,963,218)	(17,963,218)	(17,963,218)
Other liabilities	2,609,421	(6,268,509)	(6,268,509)
Total	<u>\$ (21,651,155)</u>	<u>\$ (30,529,085)</u>	

Of the \$30,529,085 decrease to surplus for prior years' errors, \$21,651,155 was recorded as prior period adjustments, net of taxes.

- For the six months ended June 30, 2023, corrections of prior years' errors were recorded in capital and surplus, net of tax:

	Increase (Decrease) to:		
	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.

- b. Adoption of new accounting standards

In August 2023, the NAIC adopted INT 23-01T — Disallowed IMR (“INT 23-01T”). INT 23-01T provides optional, limited-term guidance for the assessment of disallowed IMR for up to 10% of adjusted general account capital and surplus. An insurer's capital and surplus must first be adjusted to exclude certain “soft assets” including net positive goodwill, electronic data processing equipment and operating system software, net deferred tax assets and admitted disallowed IMR. An insurer will only be able to admit the negative IMR if the insurer's risk-based capital is over 300% authorized control level after adjusting to remove the assets described above.

As adopted, negative IMR may be admitted first in the insurer's general account and then, if all disallowed IMR in the general account is admitted and the percentage limit is not reached, to the separate account proportionately between insulated and noninsulated accounts. If the insurer can demonstrate historical practice in which acquired gains from derivatives were also reversed to IMR (as liabilities) and amortized, there is no exclusion for derivatives losses. INT 23-01T was adopted by the Company as of September 30, 2023 and will be effective through December 31, 2025. To the extent the Company's IMR balance is a net negative, the effects of INT 23-01T will be reflected in the Company's financial position, results of operations, and financial statement disclosures. The Company has adopted this guidance and the adoption resulted in an admitted disallowed IMR of \$84,024,188 for the Company as of September 30, 2023.

In March 2023, the NAIC adopted modifications to SSAP No. 34 – *Investment Income Due and Accrued*, effective December 31, 2023. The modifications require additional disclosures and data capture related to gross, non-admitted and admitted amounts for interest income due and accrued, deferred interest, and paid-in-kind (PIK) interest.

In August 2023, the NAIC adopted revisions to further clarify the PIK interest disclosure in SSAP No. 34, effective December 31, 2023. The revisions clarify that decreasing amounts to principal balances are first applied to any PIK interest included in the principal balance. The original principal would not be reduced until the PIK interest had been fully eliminated from the balance. The revisions also provide a practical expedient for determining the PIK interest in the cumulative balance by subtracting the original principal/ par value from the current principal/ par value, with the resulting PIK interest not to go less than zero. The modifications did not have a material effect on the Company's impact of PIK in relation to the financial statements.

In December 2023, the NAIC adopted revisions, effective January 1, 2024, to avoid allocating realized gains or losses from bond sales to IMR when sold before a rating downgrade. Revisions were also made to avoid allocating realized gains or losses from mortgage loan sales when there is a credit loss allowance, but payments are not 90 days past due. Revisions were also made to update guidance on changes in credit ratings used to allocate credit or interest rate related gains or losses, requiring identification of realized losses from acute credit events to be allocated to AVR. The modifications did not have a material effect on the Company's impact of PIK in relation to the financial statements.

In March 2024, the NAIC adopted revisions to the requirements of audit and admissibility in SSAP No. 97 – *Investments in Subsidiary, Controlled and Affiliated Entities*, effective March 16, 2024, to better align with the guidance on the look-through methodology. The revisions allow for admitting audited investments in entities owned by unaudited downstream noninsurance holding company SCA entity. The modifications did not have a material effect on the Company's financial statements.

Note 3 – Business Combinations and Goodwill - No change**Note 4 – Discontinued Operations** - No change**Note 5 – Investments**

- a. Mortgage loans, including mezzanine real estate loans - No change
- b. Debt restructuring - No change
- c. Reverse mortgages - No change
- d. Loan-backed securities:
(1) Prepayment assumptions for loan-backed and structured securities are based on various assumptions and inputs obtained

NOTES TO FINANCIAL STATEMENTS

from external industry sources along with internal analysis and actual experience.

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

	(1) Amortized Cost Basis Before OTTI	(2) OTTI Recognized in Loss		(3) Fair Value 1-(2a+2b)
		(2a) Interest	(2b) Non-interest	
OTTI recognized in the first quarter				
a. Intent to sell	\$ -	\$ -	\$ -	\$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	<u>2,597,476</u>	<u>-</u>	<u>21,328</u>	<u>2,576,148</u>
c. Total first quarter	<u>\$ 2,597,476</u>	<u>\$ -</u>	<u>\$ 21,328</u>	<u>\$ 2,576,148</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	<u>1,349,958</u>	<u>-</u>	<u>59,351</u>	<u>1,290,607</u>
f. Total second quarter	<u>\$ 1,349,958</u>	<u>\$ -</u>	<u>\$ 59,351</u>	<u>\$ 1,290,607</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	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
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	<u>-</u>	<u>-</u>	<u>-</u>	<u>-</u>
l. Total fourth quarter	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>	<u>\$ -</u>
m. Annual aggregate total		<u>\$ -</u>	<u>\$ 80,679</u>	

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

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

NOTES TO FINANCIAL STATEMENTS

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
040104RV5	\$ 139,831	\$ 137,638	\$ (2,193)	\$ 137,638	\$ 135,529	March 31, 2024
040104TG6	16,562	15,501	(1,061)	15,501	12,873	March 31, 2024
1248MGAJ3	4,536	4,382	(154)	4,382	3,724	March 31, 2024
17311YAC7	77,369	74,002	(3,367)	74,002	68,225	March 31, 2024
30247DAD3	8,612	8,294	(318)	8,294	7,762	March 31, 2024
35729RAE6	114,412	113,625	(787)	113,625	99,228	March 31, 2024
617463AA2	412	383	(29)	383	332	March 31, 2024
61750FAE0	24,365	23,700	(665)	23,700	21,861	March 31, 2024
61750MAB1	359	326	(33)	326	315	March 31, 2024
84752CAE7	16,471	16,470	(1)	16,470	14,342	March 31, 2024
93934XAB9	17,904	17,717	(187)	17,717	17,634	March 31, 2024
05535DAN4	81,094	74,442	(6,652)	74,442	76,905	March 31, 2024
22540VG71	2,152	2,133	(19)	2,133	2,073	March 31, 2024
23321P6A1	205,059	203,476	(1,583)	203,476	220,349	March 31, 2024
45254TRX4	6,875	6,580	(295)	6,580	6,430	March 31, 2024
46624XE8	63,522	62,531	(991)	62,531	56,717	March 31, 2024
761118RJ9	8,053	7,801	(253)	7,801	6,636	March 31, 2024
23332UCM4	2,941	2,930	(11)	2,930	2,854	March 31, 2024
92922FWU8	31,260	31,037	(223)	31,037	30,035	March 31, 2024
576433NH5	15,315	13,515	(1,799)	13,515	10,552	March 31, 2024
57645LAA2	966,085	965,798	(286)	965,798	1,123,082	March 31, 2024
86359DMC8	794,287	793,865	(421)	793,865	866,573	March 31, 2024
46639YAX5	300,038	270,038	(30,000)	270,038	135,281	June 30, 2024
040104RV5	140,026	134,287	(5,739)	134,287	135,695	June 30, 2024
040104TG6	15,760	15,157	(603)	15,157	12,810	June 30, 2024
1248MGAJ3	4,371	4,054	(316)	4,054	3,549	June 30, 2024
17311YAC7	74,697	70,893	(3,804)	70,893	65,551	June 30, 2024
30247DAD3	8,258	8,011	(246)	8,011	7,479	June 30, 2024
40431KAE0	192,599	188,323	(4,277)	188,323	189,251	June 30, 2024
617463AA2	385	371	(14)	371	324	June 30, 2024
61750FAE0	23,849	22,601	(1,248)	22,601	21,264	June 30, 2024
61750MAB1	329	315	(14)	315	309	June 30, 2024
84752CAE7	16,555	15,884	(672)	15,884	13,756	June 30, 2024
86363HAB8	2,980	2,898	(83)	2,898	2,453	June 30, 2024
93934XAB9	17,665	15,388	(2,277)	15,388	17,092	June 30, 2024
05535DAN4	70,973	70,128	(845)	70,128	77,446	June 30, 2024
22540VG71	2,077	2,073	(4)	2,073	2,019	June 30, 2024
45254TRX4	6,472	6,437	(35)	6,437	6,275	June 30, 2024
45660LW96	51,332	50,757	(576)	50,757	42,375	June 30, 2024
45660LYW3	55,512	54,277	(1,234)	54,277	53,417	June 30, 2024
761118FM5	162,890	157,683	(5,207)	157,683	159,357	June 30, 2024
761118RJ9	7,569	7,350	(219)	7,350	6,357	June 30, 2024
45660NT88	1,776	1,742	(34)	1,742	1,667	June 30, 2024
61915RBB1	81,311	80,834	(476)	80,834	73,457	June 30, 2024
92922FWU8	30,703	30,587	(117)	30,587	29,742	June 30, 2024
86359DME4	81,831	80,520	(1,312)	80,520	80,144	June 30, 2024
Totals	\$ 3,947,434	\$ 3,866,754	\$ (80,680)	\$ 3,866,754	\$ 3,921,101	

(4) As of June 30, 2024, 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	\$ (4,899,540)
2. 12 months or longer	\$ (269,647,816)
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$ 327,084,551
2. 12 months or longer	\$ 1,555,980,849

(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, 2024.

f. Repurchase agreements transactions accounted for as secured borrowing:
(1) The Company did not have any repurchase agreements as of June 30, 2024.

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, 2024.

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, 2024.

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, 2024.

j. Real estate – No change

k. Low-income housing tax credit - No change

l. Restricted assets - No change

NOTES TO FINANCIAL STATEMENTS

- m. Working capital finance investments: The Company did not invest in working capital finance investments as of June 30, 2024.
- 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, 2024.
- o. 5GI Securities:

Investment	Number of 5* Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	22	29	\$8,720,341	\$12,956,945	\$9,169,341	\$13,439,421
(2) LB&SS - AC	-	-	-	-	-	-
(3) Preferred Stock - AC	1	1	21,746	21,746	28,196	27,483
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	23	30	\$8,742,087	\$12,978,691	\$9,197,537	\$13,466,904

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, 2024		
	General Account	Separate Account	
1. Number of CUSIPS		10	-
2. Aggregate amount of investment income	\$	89,796	-

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

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

Note 7 – Investment Income – No change

Note 8 – Derivative Instruments

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

Note 9 – Income Taxes - No change.

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

Note 11 – Debt

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

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

- a. Defined Benefit Plan:

(1-3) No change

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

(5-21) No change

- b-i. No change

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

- a-m. No change

Note 14 – Liabilities, Contingencies and Assessments

- a. Contingent commitments - No change
- b. Assessments - No change
- c. Gain contingencies - No change
- d. Claims related to extra contractual obligations - No change
- e. Joint and several liabilities - No change
- f. All other contingencies:
In the normal course of business, the Company is involved in disputes, litigation and governmental or regulatory inquiries, administrative proceedings, examinations and investigations, both pending and threatened. These matters, if resolved adversely against the Company or settled, may result in monetary damages, fines and penalties or require changes in the Company's business practices. The resolution or settlement of these matters is inherently difficult to predict. Based upon the Company's assessment of these pending matters, the Company does not believe that the amount of any judgment, settlement or other action arising from any pending matter is likely to have a material adverse effect on the statement of financial position. However, an adverse outcome in certain matters could have a material adverse effect on the results of operations for the period in which such matter is resolved, or an accrual is determined to be required, on the financial statement financial position, or on our reputation.

NOTES TO FINANCIAL STATEMENTS

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

Note 15 – Leases - No change

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

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

- a. Transfers of receivables reported as sales - No change
- b. Transfer and servicing of financial assets:
 - (1) No change
 - (2) The Company did not have any servicing assets or liabilities in 2024 or 2023.
 - (3) No change
 - (4) The Company did not have interests that continue to be held by a transferor in securitized financial assets in 2024 or 2023.
 - (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, 2024 that were reacquired within 30 days of the sale date.

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

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

Note 20 – Fair Value Measurements

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

	June 30, 2024				
	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Financial assets:					
Bonds:					
Industrial and miscellaneous	\$ 30,068,548	\$ 901,147	\$ 7,342,994	\$ -	\$ 38,312,689
Preferred stocks	-	-	4,381,250	-	4,381,250
Common stock - subsidiary and affiliates	-	-	7,070,893	-	7,070,893
Common stock - unaffiliated	4,549,358	-	4,542,565	-	9,091,923
Derivatives:					
Interest rate swaps	-	496,017,293	-	-	496,017,293
Options	-	37,630,173	-	-	37,630,173
Currency swaps	-	72,725,882	-	-	72,725,882
Forward contracts	-	813,116	-	-	813,116
Financial futures	6,212,295	-	-	-	6,212,295
Separate account assets	1,828,233,263	700	-	-	1,828,233,963
Total financial assets carried at fair value	\$ 1,869,063,464	\$ 608,088,311	\$ 23,337,702	\$ -	\$ 2,500,489,477
Financial liabilities:					
Repurchase agreements					
Derivatives:					
Interest rate swaps	\$ -	\$ 300,003,629	\$ -	\$ -	\$ 300,003,629
Options	-	23,316,742	-	-	23,316,742
Currency swaps	-	2,104,859	-	-	2,104,859
Forward contracts	-	636,173	-	-	636,173
Total financial liabilities carried at fair value	\$ -	\$ 326,061,403	\$ -	\$ -	\$ 326,061,403

For the period ended June 30, 2024 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, 2023				
	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Financial assets:					
Bonds:					
Industrial and miscellaneous	\$ -	\$ 1,770,717	\$ 3,577,837	\$ -	\$ 5,348,554
Preferred stocks	-	-	4,077,602	-	4,077,602
Common stock - subsidiary and affiliates	-	-	6,756,285	-	6,756,285
Common stock - unaffiliated	3,763,894	-	2,761,219	-	6,525,113
Derivatives:					
Interest rate swaps	-	421,398,998	-	-	421,398,998
Options	-	28,325,000	-	-	28,325,000
Currency swaps	-	62,100,805	-	-	62,100,805
Forward contracts	-	1,192,740	-	-	1,192,740
Financial futures - short positions	48,312,482	-	-	-	48,312,482
Separate account assets	1,731,520,000	-	-	-	1,731,520,000
Total financial assets carried at fair value	\$ 1,783,596,376	\$ 514,788,260	\$ 17,172,943	\$ -	\$ 2,315,557,579
Financial liabilities:					
Derivatives:					
Interest rate swaps	\$ -	\$ 255,819,956	\$ -	\$ -	\$ 255,819,956
Options	-	15,577,645	-	-	15,577,645
Currency swaps	-	3,782,428	-	-	3,782,428
Forward contracts	-	4,056,188	-	-	4,056,188
Total financial liabilities carried at fair value	\$ -	\$ 279,236,217	\$ -	\$ -	\$ 279,236,217

NOTES TO FINANCIAL STATEMENTS

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

	Balance as of 01/01/2024	Transfers ⁽¹⁾		Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 06/30/2024
		In	Out							
Financial assets:										
Bonds:										
Industrial and miscellaneous	\$ 3,577,837	\$ 3,687,942	\$ -	\$ (10,264)	\$ 33,077	\$ 216,900	\$ 1,575	\$ -	\$ (164,073)	\$ 7,342,994
Preferred stock	4,077,602	-	(177,602)	-	481,250	-	-	-	-	4,381,250
Common stock - affiliated	6,756,285	-	(4,627)	-	124,505	-	194,730	-	-	7,070,893
Common stock - unaffiliated	2,761,219	50,102	-	397,711	474,495	799,181	1,305,808	(423,768)	(822,183)	4,542,565
Total financial assets	\$ 17,172,943	\$ 3,738,044	\$ (182,229)	\$ 387,447	\$ 1,113,327	\$ 1,016,081	\$ 1,502,113	\$ (423,768)	\$ (986,256)	\$ 23,337,702

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

	Balance as of 01/11/2023	Transfers ⁽¹⁾		Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 12/31/2023
		In	Out							
Financial assets:										
Bonds:										
Industrial and miscellaneous	\$ 9,599,146	\$ (5,872,806)	\$ -	\$ (552,251)	\$ (147,247)	\$ 540,860	\$ 11,831	\$ (52)	\$ (1,644)	\$ 3,577,837
Preferred stock	3,871,764	-	(79,370)	-	285,208	-	-	-	-	4,077,602
Common stock - affiliated	5,775,012	-	-	-	26,953,539	-	(25,972,266)	-	-	6,756,285
Common stock - unaffiliated	1,151,599	9,614	-	(3,300)	(599,298)	55	2,202,550	-	-	2,761,219
Total financial assets	\$ 20,397,521	\$ (5,863,192)	\$ (79,370)	\$ (555,551)	\$ 26,492,202	\$ 540,915	\$ (23,757,885)	\$ (52)	\$ (1,644)	\$ 17,172,943

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

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

(4) *Valuation Techniques and Inputs*

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

June 30, 2024									
	Aggregate	Admitted					Net	Not	
	Fair Value	Assets	Level 1	Level 2	Level 3		Asset	Practicable	
							Value	(Carrying	Value)
							(NAV)	Value)	
Financial assets:									
Bonds:									
U. S. government and agencies	\$ 2,936,695	\$ 2,947,515	\$ -	\$ 2,936,695	\$ -	\$ -	\$ -	\$ -	-
States, territories and possessions	6,826,736	6,987,673	-	6,826,736	-	-	-	-	-
Political subdivisions	13,642,692	13,643,495	-	13,642,692	-	-	-	-	-
Special revenue	62,201,474	61,337,116	-	62,201,474	-	-	-	-	-
Industrial and miscellaneous	2,324,348,965	2,571,568,542	30,068,548	1,101,062,002	1,193,218,415	-	-	-	-
Parent, subsidiaries and affiliates	251,145,783	268,339,419	-	39,986,995	211,158,787	-	-	-	-
Preferred stocks	10,745,953	10,467,234	6,102,055	-	4,643,899	-	-	-	-
Common stock - subsidiary and affiliates ⁽¹⁾	7,070,893	7,070,893	-	-	7,070,893	-	-	-	-
Common stock - unaffiliated	9,091,923	9,091,923	4,549,358	-	4,542,565	-	-	-	-
Mortgage loans - commercial	578,117,080	617,985,140	-	-	578,117,080	-	-	-	-
Mortgage loans - residential	135,642,328	148,315,438	-	-	135,642,328	-	-	-	-
Cash, cash equivalents and short-term investments	154,967,410	154,967,410	33,026,530	121,940,880	-	-	-	-	-
Derivatives:									
Interest rate swaps	220,288,374	497,270,841	-	220,288,374	-	-	-	-	-
Options	37,630,173	37,630,173	-	37,630,173	-	-	-	-	-
Currency swaps	72,725,882	72,725,882	-	72,725,882	-	-	-	-	-
Forward contracts	813,116	813,116	-	813,116	-	-	-	-	-
Financial futures	6,212,295	6,212,295	6,212,295	-	-	-	-	-	-
Separate account assets	1,828,233,963	1,828,233,963	1,828,233,263	700	-	-	-	-	-
Financial liabilities:									
Repurchase agreements	-	98,500	-	-	-	-	-	-	-
Individual annuity contracts	2,156,836,410	2,151,970,149	-	-	2,156,836,410	-	-	-	-
Supplementary contracts	45,051,621	44,605,565	-	-	45,051,621	-	-	-	-
Derivatives:									
Interest rate swaps	300,003,629	299,003,629	-	300,003,629	-	-	-	-	-
Options	23,316,742	23,316,742	-	23,316,742	-	-	-	-	-
Currency swaps	2,104,859	2,104,859	-	2,104,859	-	-	-	-	-
Forward contracts	636,173	636,173	-	636,173	-	-	-	-	-

⁽¹⁾ Common stock - subsidiary and affiliates does not include MML Bay State Life Insurance Company (MML Bay State), which had a statutory carrying value of \$236,626,511.

NOTES TO FINANCIAL STATEMENTS

December 31, 2023

	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	\$ 2,946,086	\$ 3,000,000	\$ -	\$ 2,946,086	\$ -	\$ -	\$ -
States, territories and possessions	11,342,703	11,054,089	-	11,342,703	-	-	-
Political subdivisions	13,824,172	13,945,099	-	13,824,172	-	-	-
Special revenue	72,578,432	71,111,150	-	72,578,432	-	-	-
Industrial and miscellaneous	2,030,743,277	2,253,956,415	-	788,604,980	1,242,138,297	-	-
Parent, subsidiaries and affiliates	247,606,268	264,000,000	-	35,145,637	212,000,000	-	-
Preferred stocks	5,248,713	5,000,000	518,030	-	3,869,645	-	-
Common stock - subsidiary and affiliates ⁽¹⁾	6,480,184	6,000,000	-	-	6,480,184	-	-
Common stock - unaffiliated	6,600,939	6,600,939	3,763,894	-	2,761,220	-	-
Mortgage loans - commercial	600,946,204	642,205,731	-	-	600,946,204	-	-
Mortgage loans - residential	146,349,949	160,574,313	-	-	146,349,949	-	-
Cash, cash equivalents and short-term investments	740,036,479	740,036,479	34,675,499	704,703,572	-	-	-
Derivatives:							
Interest rate swaps	181,881,838	422,657,219	-	181,881,838	-	-	-
Options	28,325,000	28,325,000	-	28,325,000	-	-	-
Currency swaps	62,100,805	62,100,806	-	62,100,805	-	-	-
Forward contracts	1,192,740	1,192,740	-	1,192,740	-	-	-
Financial futures	48,312,482	48,312,482	48,312,482	-	-	-	-
Separate account assets	1,731,519,436	1,731,519,436	1,731,519,033	1	-	-	-
Financial liabilities:							
Individual annuity contracts	2,306,143,234	2,372,973,407	-	-	2,306,143,234	-	-
Supplementary contracts	49,294,683	48,806,617	-	-	49,294,683	-	-
Derivatives:							
Interest rate swaps	254,819,956	254,819,956	-	254,819,956	-	-	-
Options	15,577,645	15,577,645	-	15,577,645	-	-	-
Currency swaps	3,782,428	3,782,428	-	3,782,428	-	-	-
Forward contracts	4,056,188	4,056,188	-	4,056,188	-	-	-

⁽¹⁾ Common stocks - subsidiaries and affiliates do not include unconsolidated subsidiaries, which had statutory carrying values of \$232,723,900.

- d. As of June 30, 2024 and December 31, 2023, the Company had no investments where it was not practicable to estimate fair value.

Note 21 – Other Items

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

Business risks

The Company operates in a business environment subject to various risks and uncertainties. The principal risks include insurance and underwriting risks, investment and interest rate risks, currency exchange risk and credit risk. The combined impact of these risks could have a material, adverse effect on the Company's financial statements or result in operating losses in future periods. The Company employs the use of reinsurance, portfolio diversification, asset/liability management processes and other risk management techniques to mitigate the impact of these risks. This condensed risks and uncertainties disclosure should be read in conjunction with the disclosure in the Company's 2023 Annual Statement.

Insurance and underwriting risks

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

Investment and interest rate risks

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

Currency exchange risk

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

Credit and other market risks

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

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

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

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, 2024			Six Months Ended
	June 30, 2024			June 30, 2024
	Actual Cost	Carrying Value	Fair Value	OTTI
Alt-A:				
a. Residential mortgage-backed securities	\$ 5,193,033	\$ 6,455,109	\$ 6,376,526	\$ 18,743
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	\$ 243,954	\$ 316,403	\$ 321,377	\$ 60
f. Other assets	-	-	-	-
g. Total	<u>\$ 5,436,987</u>	<u>\$ 6,771,512</u>	<u>\$ 6,697,903</u>	<u>\$ 18,803</u>

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

NOTES TO FINANCIAL STATEMENTS

	December 31, 2023			Year Ended December 31, 2023
	Actual Cost	Carrying Value	Fair Value	OTTI
Alt-A:				
a. Residential mortgage-backed securities	\$ 5,494,405	\$ 7,738,553	\$ 6,782,081	\$ 99,579
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	264,126	340,947	344,234	1,079
f. Other assets	-	-	-	-
g. Total	<u>\$ 5,758,531</u>	<u>\$ 8,079,500</u>	<u>\$ 7,126,315</u>	<u>\$ 100,658</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

h. Insurance-linked securities – No change

i. As of June 30, 2024, the Company had \$141,038,841 of net negative (disallowed) IMR in aggregate and in the general account.

As of June 30, 2024, the Company had \$141,038,841 of negative IMR admitted in the general account.

As of June 30, 2024, the calculated adjusted general capital and surplus was \$1,715,280,537.

As of June 30, 2024, the percentage of adjusted general capital and surplus for which the admitted disallowed IMR represents was 8%.

When the Company sells bonds and recognizes losses due to interest-rate related factors, and the realized losses are transferred to the IMR, the sales proceeds are generally used for reinvestment as governed by prudent asset liability management (ALM) policies and procedures. Such sales of bonds are intermittently used to meet liquidity needs and managed within the ALM framework.

IMR losses for fixed income related derivatives were in accordance with documented risk management procedures, as well as the Company's derivative use plans, and reflect the same historical treatment of derivative gains reversed to IMR and amortized rather than immediately recognized as realized gain upon termination.

The following represents allocated gains (losses) to IMR from derivatives:

	June 30, 2024
Unamortized fair value derivative gains	\$ 363,898,517
Unamortized fair value derivative losses	(494,291,828)
Total unamortized fair value derivative gains (losses) realized to IMR	<u>\$ (130,393,311)</u>

When the Company sells bonds and recognizes losses due to interest-rate related factors, and the realized losses are transferred to the IMR, the sales proceeds are generally used for reinvestment as governed by prudent asset liability management (ALM) policies and procedures. Such sales of bonds are intermittently used to meet liquidity needs and managed within the ALM framework.

IMR losses for fixed income related derivatives were in accordance with documented risk management procedures, as well as the Company's derivative use plans, and reflect the same historical treatment of derivative gains reversed to IMR and amortized rather than immediately recognized as realized gain upon termination.

Note 22 – Events Subsequent

Management of the Company has evaluated subsequent events through August 15, 2024, 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 2024 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

NOTES TO FINANCIAL STATEMENTS

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...

GENERAL INTERROGATORIES

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

FINANCIAL

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

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No []
- 11.2 If yes, give full and complete information relating thereto:
Letter stock or securities restricted as to sale - excluding deposit with states.
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 62,927,356
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [] No []
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 264,082,847 | \$ 249,396,080 |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ 232,723,900 | \$ 241,322,418 |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ 76,578,558 | \$ 94,393,132 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 573,385,305 | \$ 585,111,631 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [] No [] N/A []
If no, attach a description with this statement.
16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$
- 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$
- 16.3 Total payable for securities lending reported on the liability page. \$

STATEMENT AS OF JUNE 30, 2024 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 Bank and Trust Company	JAB2NWN. Quincy, MA 02171

- 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	ANDKRHQKPRG4Q2KLR05	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 6/30/2024, 106 issues for 86 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these issues currently lack one or more of the following: Valid cusip/PPN, audited financials and/or executed legal documentation. Exceptions totaled \$26,426,785 or 0.83% of all assets.

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	\$.....
1.12 Residential Mortgages	\$..... 148,315,474
1.13 Commercial Mortgages	\$..... 614,045,926
1.14 Total Mortgages in Good Standing	\$ <u>762,361,400</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	\$..... 3,939,220
1.44 Total Mortgages in Process of Foreclosure	\$..... 3,939,220
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$ <u>766,300,620</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, 2024 OF THE C.M. Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
88340	59-2859797	01/01/2023	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAH6)	FL	YRT/I	OL	Authorized		
86258	13-2572994	07/15/2008	GENERAL RE LIFE CORPORATION (GRN3)	CT	YRT/I	OL	Authorized		
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX4)	CT	YRT/I	OL	Authorized		
86258	13-2572994	06/25/2022	GENERAL RE LIFE CORPORATION (GRX7)	CT	YRT/I	OL	Authorized		
66346	58-0828824	08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUL7)	GA	YRT/I	OL	Authorized		
66346	58-0828824	08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUL8)	GA	YRT/I	OL	Authorized		
66346	58-0828824	07/15/2008	MUNICH AMERICAN REASSURANCE COMPANY (MUN3)	GA	YRT/I	OL	Authorized		
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT0)	GA	YRT/I	OL	Authorized		
66346	58-0828824	07/07/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUT5)	GA	YRT/I	OL	Authorized		
66346	58-0828824	02/22/2020	MUNICH AMERICAN REASSURANCE COMPANY (MUTB)	GA	YRT/I	OL	Authorized		
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX4)	GA	YRT/I	OL	Authorized		
66346	58-0828824	06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUX7)	GA	YRT/I	OL	Authorized		
74900	63-0483783	02/22/2020	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT5)	AR	YRT/I	OL	Authorized		
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT6)	AR	YRT/I	OL	Authorized		
74900	63-0483783	07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRTB)	AR	YRT/I	OL	Authorized		
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX4)	AR	YRT/I	OL	Authorized		
74900	63-0483783	06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRX7)	AR	YRT/I	OL	Authorized		
93572	43-1235868	08/30/2010	REGA REINSURANCE COMPANY (GAL7)	MO	YRT/I	OL	Authorized		
93572	43-1235868	08/30/2010	REGA REINSURANCE COMPANY (GAL8)	MO	YRT/I	OL	Authorized		
93572	43-1235868	12/20/2017	REGA REINSURANCE COMPANY (GAN6)	MO	YRT/I	OL	Authorized		
93572	43-1235868	02/22/2020	REGA REINSURANCE COMPANY (GAT0)	MO	YRT/I	OL	Authorized		
93572	43-1235868	02/22/2020	REGA REINSURANCE COMPANY (GAT5)	MO	YRT/I	OL	Authorized		
93572	43-1235868	07/07/2018	REGA REINSURANCE COMPANY (GAT6)	MO	YRT/I	OL	Authorized		
93572	43-1235868	02/22/2020	REGA REINSURANCE COMPANY (GAT6)	MO	YRT/I	OL	Authorized		
93572	43-1235868	02/22/2020	REGA REINSURANCE COMPANY (GATB)	MO	YRT/I	OL	Authorized		
93572	43-1235868	06/25/2022	REGA REINSURANCE COMPANY (GAX4)	MO	YRT/I	OL	Authorized		
93572	43-1235868	06/25/2022	REGA REINSURANCE COMPANY (GAX7)	MO	YRT/I	OL	Authorized		
64688	75-6020048	08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAL7)	DE	YRT/I	OL	Authorized		
64688	75-6020048	08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAL8)	DE	YRT/I	OL	Authorized		
64688	75-6020048	07/15/2008	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAN3)	DE	YRT/I	OL	Authorized		
97071	13-3126819	08/30/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIL7)	DE	YRT/I	OL	Authorized		
97071	13-3126819	08/30/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIL8)	DE	YRT/I	OL	Authorized		
97071	13-3126819	07/15/2008	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN3)	DE	YRT/I	OL	Authorized		
97071	13-3126819	01/01/2011	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN6)	DE	YRT/I	OL	Authorized		
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT0)	DE	YRT/I	OL	Authorized		
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT5)	DE	YRT/I	OL	Authorized		
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT6)	DE	YRT/I	OL	Authorized		
97071	13-3126819	07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUTB)	DE	YRT/I	OL	Authorized		
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX4)	DE	YRT/I	OL	Authorized		
97071	13-3126819	06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUX7)	DE	YRT/I	OL	Authorized		
82627	06-0839705	12/31/2016	SWISS RE LIFE & HEALTH AMERICA INC. (SR16)	MO	YRT/I	OL	Authorized		
82627	06-0839705	08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRL8)	MO	YRT/I	OL	Authorized		
82627	06-0839705	08/01/2017	SWISS RE LIFE & HEALTH AMERICA INC. (SRN6)	MO	YRT/I	OL	Authorized		
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT0)	MO	YRT/I	OL	Authorized		
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT5)	MO	YRT/I	OL	Authorized		
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT6)	MO	YRT/I	OL	Authorized		
82627	06-0839705	07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRTB)	MO	YRT/I	OL	Authorized		
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX4)	MO	YRT/I	OL	Authorized		
82627	06-0839705	06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRX7)	MO	YRT/I	OL	Authorized		

STATEMENT AS OF JUNE 30, 2024 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 Active Status (a)	Life Contracts		Direct Business Only			
		2 Life Insurance Premiums	3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1. Alabama	AL	L	1,742,647	200,787		1,943,434	
2. Alaska	AK	L	30,654	3,000		33,654	
3. Arizona	AZ	L	3,281,325	1,065,560		4,346,885	
4. Arkansas	AR	L	265,565	15,000		280,565	
5. California	CA	L	10,107,469	1,944,699		12,052,168	
6. Colorado	CO	L	937,308	245,833		1,183,141	
7. Connecticut	CT	L	2,984,495	1,588,774		4,573,269	
8. Delaware	DE	L	269,367	4,971		274,338	
9. District of Columbia	DC	L	277,797	8,440		286,237	
10. Florida	FL	L	7,686,084	2,032,044		9,718,128	
11. Georgia	GA	L	2,553,552	2,666,292		5,219,844	
12. Hawaii	HI	L	769,322	206,356		975,678	
13. Idaho	ID	L	209,070	540,138		749,208	
14. Illinois	IL	L	2,479,880	3,816,108		6,295,988	
15. Indiana	IN	L	1,135,446	514,213		1,649,659	
16. Iowa	IA	L	500,760	3,948		504,708	
17. Kansas	KS	L	525,689	10,776		536,465	
18. Kentucky	KY	L	616,236	406,748		1,022,984	
19. Louisiana	LA	L	612,008	2,302,962		2,914,970	
20. Maine	ME	L	190,161	99,536		289,697	
21. Maryland	MD	L	3,584,492	214,810		3,799,302	
22. Massachusetts	MA	L	3,021,116	3,730,687		6,751,803	
23. Michigan	MI	L	1,896,098	2,006,911		3,903,009	
24. Minnesota	MN	L	2,741,371	73,885		2,815,256	
25. Mississippi	MS	L	985,921	22,600		1,008,521	
26. Missouri	MO	L	1,008,212	545,505		1,553,717	
27. Montana	MT	L	148,845	23,429		172,274	
28. Nebraska	NE	L	737,458	16,146		753,604	
29. Nevada	NV	L	580,210	170,818		751,028	
30. New Hampshire	NH	L	505,422	584,052		1,089,474	
31. New Jersey	NJ	L	3,821,742	3,473,195		7,294,937	
32. New Mexico	NM	L	750,778	750		751,528	
33. New York	NY	N	1,562,378	23,660		1,586,038	
34. North Carolina	NC	L	2,040,010	319,026		2,359,036	
35. North Dakota	ND	L	6,461			6,461	
36. Ohio	OH	L	2,294,990	1,114,119		3,409,109	
37. Oklahoma	OK	L	776,250	294,976		1,071,226	
38. Oregon	OR	L	486,863	706,337		1,193,200	
39. Pennsylvania	PA	L	5,579,890	5,120,490		10,700,380	
40. Rhode Island	RI	L	274,120	1,713,906		1,988,026	
41. South Carolina	SC	L	1,479,582	96,331		1,575,913	
42. South Dakota	SD	L	23,548	2,500		26,048	
43. Tennessee	TN	L	1,904,331	864,662		2,768,993	
44. Texas	TX	L	5,106,074	1,910,595		7,016,669	
45. Utah	UT	L	1,031,506	20,036		1,051,542	
46. Vermont	VT	L	339,816	106,685		446,501	
47. Virginia	VA	L	2,768,810	2,626,712		5,395,522	
48. Washington	WA	L	1,719,575	37,835		1,757,410	
49. West Virginia	WV	L	241,460	820,862		1,062,322	
50. Wisconsin	WI	L	851,746	836,910		1,688,656	
51. Wyoming	WY	L	62,298	3,000		65,298	
52. American Samoa	AS	N					
53. Guam	GU	N					
54. Puerto Rico	PR	L	1,662,535	30,327		1,692,862	
55. U.S. Virgin Islands	VI	N	370			370	
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N	4,216			4,216	
58. Aggregate Other Aliens	OT	XXX	55,433			55,433	
59. Subtotal	XXX		87,228,762	45,187,942		132,416,704	
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		692,500			692,500	
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX		87,921,262	45,187,942		133,109,204	
96. Plus Reinsurance Assumed	XXX						
97. Totals (All Business)	XXX		87,921,262	45,187,942		133,109,204	
98. Less Reinsurance Ceded	XXX		62,185,278	32,309,461		94,494,739	
99. Totals (All Business) less Reinsurance Ceded	XXX		25,735,984	12,878,481		38,614,465	
DETAILS OF WRITE-INS							
58001. Aggregate Other Alien	XXX		55,433			55,433	
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		55,433			55,433	
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>
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Special Situations Investor LLC	None		Delaware
CM Life Mortgage Lending LLC	None		Delaware
CML 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 US IV, LLC	None		Delaware
MassMutual Ventures Europe/APAC I GP, LLC	None		Delaware
MassMutual Ventures Europe/APAC I GP, L.P.	None		Cayman Islands
MassMutual Ventures Europe/APAC I L.P.	None		Cayman Islands
MassMutual Ventures Southeast Asia III LLC	None		Delaware
MMV Digital I LLC	None		Cayman Islands

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

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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>
Cornerstone Permanent Mortgage Fund LLC	45-2632610		Massachusetts
CREA Ridge Apartments, LLC	None		Delaware
Euro Real Estate Holdings Herleshausen LLC	None		Delaware
London Office JV Holdings LLC	None		Delaware
Riverwalk MM Member, LLC	None		Delaware
Aland Royalty Holdings LP	None		Delaware
Chassis Acquisition Holding LLC	81-2244465		Delaware
CRA Aircraft Holding LLC	81-4258759		Delaware
EIP Holdings I, LLC	None		Delaware
Red Lake Ventures, LLC	46-5460309		Delaware
Validus Holding Company LLC	46-0687392		Delaware
SBNP SIA II LLC	04-1590850		Delaware
SBNP SIA III LLC	None		Delaware
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund	None		Ireland
Babson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson CLO Ltd. 2016-II	None		Cayman Islands
Barings CLO Ltd. 2017-I	None		Cayman Islands
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-II	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-I	None		Cayman Islands
Barings CLO 2021-II	None		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Euro CLO 2021-II DAC	3750378QH		Ireland
Barings Euro CLO 2021-III DAC	None		Ireland

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MM Horizon Savannah Member II LLC*	04-1590850		Delaware
MM National Self-Storage Program Member LLC	04-1590850		Delaware
MM 1400 E 4th Street Member LLC	04-1590850		Delaware
MM 1370 AVE OF AM LLC	04-1590850		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
Paco France Logistics LLC	04-1590850		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Trailside MM Member II LLC	04-1590850		Delaware
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
West 37th Street Hotel LLC*	88-3861481		Delaware
MassMutual Premier Funds:			
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Select Funds:			
MassMutual Select Mid-Cap Value Fund	42-1710935		Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts
MML Series Investment Funds II:			
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts
MassMutual 20/80 Allocation Fund	45-1618155		Massachusetts

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

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

PART 1 – ORGANIZATIONAL CHART

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

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*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, 2024 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

STATEMENT AS OF JUNE 30, 2024 OF THE 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							MassMutual Ventures US IV, L.P.	DE	NIA	MassMutual Ventures US IV GP, LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures US IV LLC	DE	NIA	MassMutual Ventures US IV, L.P.	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Europe/APAC I GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Europe/APAC I GP, L.P.	CYM	NIA	MassMutual Ventures Europe/APAC I GP, LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Europe/APAC I L.P.	CYM	NIA	MassMutual Ventures Europe/APAC I GP, L.P.	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Southeast Asia III LLC	DE	NIA	MassMutual Ventures Europe/APAC I L.P.	Ownership	100.000	MMLIC		
.0000							MMV Digital I LLC	CYM	NIA	MassMutual Ventures Southeast Asia III LLC	Ownership	100.000	MMLIC		
.0000							Counterpointe Sustainable Advisors LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							CSA Intermediate Holdco LLC	DE	NIA	Counterpointe Sustainable Advisors LLC	Ownership	100.000	MMLIC		
.0000							Counterpointe Trust Services LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
.0000							CP PACE LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
.0000							CSA Employee Services Company LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
.0000							Counterpointe Sustainable Real Estate II LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
.0000							Counterpointe Energy Solutions II LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
.0000							Counterpointe Energy Solutions (CA) II LLC	DE	NIA	Counterpointe Energy Solutions II LLC	Ownership	100.000	MMLIC		
.0000							Counterpointe Energy Solutions (FL) II LLC	DE	NIA	Counterpointe Energy Solutions II LLC	Ownership	100.000	MMLIC		
.0000							Counterpointe Energy Solutions (IL) LLC	DE	NIA	Counterpointe Energy Solutions II LLC	Ownership	100.000	MMLIC		
.0000							Loop-Counterpointe PACE LLC	DE	NIA	Counterpointe Energy Solutions (IL) LLC	Ownership	100.000	MMLIC		
.0000							Counterpointe Energy Services LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
.0000							JFIN Parent LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			27-0105644				Jefferies Finance LLC	DE	NIA	JFIN Parent LLC	Ownership	50.000	MMLIC		1
.0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Jefferies MM Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Green SPE LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Apex Credit Partners LLC	DE	NIA	Green SPE LLC	Ownership	100.000	MMLIC		
.0000							Apex GP I LLC	DE	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Apex Securitized Income Fund LP	DE	NIA	Apex GP I LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JCM GP I LLC	DE	NIA	Jefferies Credit Management LLC	Ownership	100.000	MMLIC		
.0000							JCM H-2 Credit Fund GP LLC	DE	NIA	Jefferies Credit Management LLC	Ownership	100.000	MMLIC		
.0000							JCP Direct Lending CLO 2022 LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
.0000							Jefferies Direct Lending Europe SCSp SICAV-RAIF	LUX	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
.0000							Jefferies Credit Management Holdings LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
.0000							JDLF GP (Europe) S.a.r.l	LUX	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFAM GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFAM GP LP	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund C LP	DE	NIA	JFAM GP LP	Ownership	100.000	MMLIC		
.0000							Jefferies DLF C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund C LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		
.0000							JDLF II GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JDLF II GP LP	DE	NIA	JDLF II GP LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund II C LP	DE	NIA	JDLF II GP LP	Ownership	100.000	MMLIC		

STATEMENT AS OF JUNE 30, 2024 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							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							JDLF III GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MLL/C		
.0000							JDLF III GP LP	DE	NIA	JDLF III GP LLC	Ownership	100.000	MLL/C		
.0000							Jefferies Direct Lending Fund III C LP	DE	NIA	JDLF III GP LP	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.	JEY	NIA	JCP Direct Lending CLO 2023 Ltd.	Ownership	100.000	MLL/C		
.0000							JCP GP I LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MLL/C		
.0000							Jefferies M Super Private Credit Fund GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MLL/C		
.0000							Jefferies Private Credit BDC Inc.	MD	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							JCP Funding 2024 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MLL/C		
.0000							Jefferies Senior Lending LLC	DE	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 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 LC Fund LLC	DE	NIA	Jefferies Finance 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-I 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 2024-I Ltd.	DE	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							JFIN Revolver SPE4 2022 Ltd.	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, 2024 OF THE C.M. Life Insurance Company

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.0000							JFIN CLO 2012 Ltd.	.CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MLLIC		
.0000							JFIN CLO 2013 Ltd.	.CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MLLIC		
.0000							JFIN CLO 2014 Ltd.	.CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MLLIC		
.0000							JFIN CLO 2014-II Ltd.	.CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MLLIC		
.0000							JFIN CLO 2015 Ltd.	.CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MLLIC		
.0000							JFIN CLO 2015-II Ltd.	.CYM	NIA	Apex Credit Holdings LLC	Ownership	85.000	MLLIC		
.0000							JFIN CLO 2016 Ltd.	.CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MLLIC		
.0000							JFIN CLO 2017 Ltd.	.CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MLLIC		
.0000							JFIN CLO 2017-II Ltd.	.CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MLLIC		
.0000							Tomorrow Parent, LLC	.DE	NIA	JFIN Parent LLC	Ownership	100.000	MLLIC		
.0000							Custom Ecology Holdco, LLC	.DE	NIA	JFIN Parent LLC	Ownership	100.000	MLLIC		
.0000							Massachusetts Mutual Life Insurance Company								
.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			31-1395344				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							Massachusetts Mutual Life Insurance Company								
.0000			04-1590850				MM Copper Hill Road LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							MMV CTF I GP LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							MassMutual Ventures Climate Technology Fund I LP	.DE	NIA	MMV CTF I GP LLC	Ownership	100.000	MLLIC		
.0000							MM Direct Private Investments Holding LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							MM Direct Private Investments UK Limited	.GBR	NIA	MM Direct Private Investments Holding LLC	Ownership	100.000	MLLIC		
.0000							Massachusetts Mutual Life Insurance Company								
.0000							DPI-ACRES Capital LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							DPI-ARES Mortgage Lending LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							Massachusetts Mutual Life Insurance Company								
.0000							MM Investment Holding	.CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							MMIH Bond Holdings LLC	.DE	NIA	MM Investment Holding	Ownership	99.610	MLLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MLLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	.DE	NIA	MM Investment Holding	Ownership	99.600	MLLIC		
.0000			32-0546197				MMAF Equipment Finance LLC 2017-B	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MLLIC		
.0000			83-3722640				MMAF Equipment Finance LLC 2019-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MLLIC		
.0000							MMAF Equipment Finance LLC 2019-B	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MLLIC		
.0000							MMAF Equipment Finance LLC 2020-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MLLIC		
.0000							MMAF Equipment Finance LLC 2020-B	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MLLIC		
.0000							MMAF Equipment Finance LLC 2021-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MLLIC		
.0000							MMAF Equipment Finance LLC 2021-B	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MLLIC		
.0000							MMAF Equipment Finance LLC 2022-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MLLIC		
.0000							MMAF Equipment Finance LLC 2022-B	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MLLIC		
.0000							MMAF Equipment Finance LLC 2023-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MLLIC		
.0000							MMAF Equipment Finance LLC 2023-B	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MLLIC		
.0000							MMAF Equipment Finance LLC 2024-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MLLIC		

STATEMENT AS OF JUNE 30, 2024 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.0000			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							Massachusetts Mutual Life Insurance Company	DE	NIA	Company	Ownership	100.000	MMLIC		
.0000							MML CM LLC	NY	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Blueprint Income LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Holding Company LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
.0000							Flourish Insurance Agency LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
.0000							Flourish Digital Assets LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
.0000							Flourish Financial LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
.0000							Flourish Technologies LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	MA	NIA	Company	Ownership	99.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
.0000							Massachusetts Mutual Life Insurance Company	DE	NIA	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	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	Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Barings 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	Company	Ownership	100.000	MMLIC	YES	
.0000			37-1732913				Fern Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Low Carbon Energy Holding	GBR	NIA	MassMutual Holding LLC	Ownership	49.000	MMLIC		
.0000							Sleeper Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			46-2252944				Haven Life Insurance Agency, LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			82-2932156				GASL Holdings LLC	DE	NIA	MassMutual Holding LLC	Ownership	11.300	MMLIC		
.0000			82-2932156				GASL Holdings LLC	DE	NIA	Barings LLC	Board		MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	11.400	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.160	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings Perpetual European Direct Lending Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	81.660	MMLIC		
.0000							Barings Perpetual European Direct Lending Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
.0000			88-0916548				Barings Emerging Generation Fund II	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	62.550	MMLIC		
.0000			88-0916548				Barings Emerging Generation Fund II	DE	NIA	Barings LLC	Influence		MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	MassMutual Holding LLC	Ownership/Influence	23.300	MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	1.100	MMLIC		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Barings LLC	Management				
.0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	37.410			
.0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	6.700			
.0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management				
.0000							Barings Global Special Situations Credit Fund 3	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	19.410			
.0000							Barings Global Special Situations Credit Fund 3	LUX	NIA	Barings LLC	Management				
.0000			06-1597528				MassMutual Assignment Company	NC	NIA	MassMutual Holding LLC	Ownership	100.000			
.0000			04-1590850				MassMutual Capital Partners LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000			
.0000			46-4255307				Marco Hotel LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000			
.0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000			
.0000			82-4411267				RB Apartments LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000			
.0000							Intermodal Holding II LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000			
.0000							MassMutual Ventures Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000			
.0000							Crane Venture Partners LLP	GBR	NIA	MassMutual Ventures Holding LLC	Ownership	33.000			
.0000							MassMutual Ventures Management LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000			
.0000							MassMutual Ventures SEA Management Private Limited	DE	NIA	MassMutual Ventures Management LLC	Ownership	100.000			
.0000							MMV UK/SEA Limited	GBR	NIA	MassMutual Ventures SEA Management Private Limited	Ownership	100.000			
.0000							MassMutual Ventures India Private Limited	IND	NIA	MassMutual Ventures SEA Management Private Limited	Ownership	100.000			
.0000							MassMutual Ventures Southeast Asia I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000			
.0000							MassMutual Ventures Southeast Asia II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000			
.0000							MassMutual Ventures UK LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000			
.0000			47-1296410				MassMutual Ventures US I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000			
.0000							MassMutual Ventures US II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000			
.0000							MassMutual Ventures US III LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000			
.0000							MM Catalyst Fund LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000			
.0000							MM Catalyst Fund II LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000			
.0000			04-1590850				MM Rothesay Holdco US LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000			
.0000							Rothesay Limited	GBR	NIA	MM Rothesay Holdco US LLC	Ownership	48.800			
.0000							Rothesay Mortgages Limited	GBR	NIA	Rothesay Limited	Ownership	100.000			
.0000							Rothesay Life Plc	GBR	NIA	Rothesay Limited	Ownership	100.000			
.0000							Rothesay MA No.1 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000			
.0000							Rothesay MA No.3 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000			
.0000							Rothesay MA No.4 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000			
.0000							LT Mortgage Financing Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000			
.0000							Rothesay Property Partnership 1 LLP	GBR	NIA	Rothesay Life PLC	Ownership	100.000			
.0000							Rothesay Foundation	GBR	NIA	Rothesay Limited	Ownership	100.000			
.0000							Rothesay Pensions Management Limited	GBR	NIA	Rothesay Limited	Ownership	100.000			
.0000							Rothesay Asset Management UK Limited	GBR	NIA	Rothesay Limited	Ownership	100.000			
.0000							Rothesay Asset Management Australia Pty Ltd	AUS	NIA	Rothesay Asset Management UK Limited	Ownership	100.000			
.0000							Rothesay Asset Management North America LLC	DE	NIA	Rothesay Asset Management UK Limited	Ownership	100.000			
.0000			04-1590850				MML Investors Services, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000			
.0000			04-1590850				MML Insurance Agency, LLC	MA	NIA	MML Investors Services, LLC	Ownership	100.000			
.0000			41-2011634				MMLISI Financial Alliances, LLC	DE	NIA	MML Investors Services, LLC	Ownership	100.000			
.0000			47-1466022				LifeScore Labs, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000			

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000			45-4000072				MM Asset Management Holding LLC	.MA	.NIA	MassMutual Holding LLC	Ownership	100.000	MLLIC		
.0000			51-0504477				Barings LLC	.MA	.NIA	MassMutual Holding LLC	Ownership	100.000	MLLIC		
.0000			98-0524271				Barings Asset Management (Asia) Holdings Limited	.HKG	.NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			98-0457465				Barings International Fund Managers (Bermuda) Limited	.BMU	.NIA	Barings Asset Management (Asia) Holdings Limited	Ownership	100.000	MLLIC		
.0000			98-0457463				Barings Asset Management (Asia) Limited	.HKG	.NIA	Barings Asset Management (Asia) Holdings Limited	Ownership	100.000	MLLIC		
.0000							Barings Asset Management Korea Limited	.KOR	.NIA	Barings Asset Management (Asia) Limited	Ownership	100.000	MLLIC		
.0000							Barings Investment Management (Shanghai) Limited	.HKG	.NIA	Barings Asset Management (Asia) Limited	Ownership	100.000	MLLIC		
.0000							Barings Overseas Investment Fund Management (Shanghai) Limited	.HKG	.NIA	Barings Investment Management (Shanghai) Limited	Ownership	100.000	MLLIC		
.0000			98-0457707				Barings SICE (Taiwan) Limited	.TWN	.NIA	Barings Asset Management (Asia) Holdings Limited	Ownership	100.000	MLLIC		
.0000							Barings Singapore Pte. Ltd.	.SGP	.NIA	Barings Asset Management (Asia) Holdings Limited	Ownership	100.000	MLLIC		
.0000			98-0236449				Barings Japan Limited	.JPN	.NIA	Barings Asset Management (Asia) Holdings Limited	Ownership	100.000	MLLIC		
.0000							Barings Australia Holding Company Pty Ltd	.AUS	.NIA	Barings Asset Management (Asia) Holdings Limited	Ownership	100.000	MLLIC		
.0000							Barings Australia Pty Ltd	.AUS	.NIA	Barings Australia Holding Company Pty Ltd	Ownership	100.000	MLLIC		
.0000							Barings Australia Real Estate Holdings Pty Ltd	.AUS	.NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			14-0045656				Barings Australia Real Estate Pty Ltd	.AUS	.NIA	Barings Australia Real Estate Holdings Pty Ltd	Ownership	100.000	MLLIC		
.0000			98-0457456				Barings Australia Property Partners Holdings Pty Ltd	.AUS	.NIA	Barings Australia Real Estate Pty Ltd	Ownership	100.000	MLLIC		
.0000							Barings Australia Asset Management Pty Ltd	.AUS	.NIA	Barings Australia Property Partners Holdings Pty Ltd	Ownership	100.000	MLLIC		
.0000							Barings Australia Property Partners Pty Ltd	.AUS	.NIA	Barings Australia Property Partners Holdings Pty Ltd	Ownership	100.000	MLLIC		
.0000							Barings Australia Structured Finance Holdings Pty Ltd	.AUS	.NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings Australia Structured Finance Pty Ltd	.AUS	.NIA	Barings Australia Structured Finance Holdings Pty Ltd	Ownership	100.000	MLLIC		
.0000							Gryphon Capital Partners Pty Ltd	.AUS	.NIA	Barings Australia Structured Finance Pty Ltd	Ownership	100.000	MLLIC		
.0000							Gryphon Capital Management Pty Ltd	.AUS	.NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MLLIC		
.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							Barings France SAS	.FRA	.NIA	Barings Europe Limited	Ownership	100.000	MLLIC		

STATEMENT AS OF JUNE 30, 2024 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							Baring International Fund Managers (Ireland) Limited	.IRL	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings GmbH	.DEU	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Italy S.r.l.	.ITA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Sweden AB	.SWE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Netherlands B.V.	.NLD	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000			98-0432153				Barings (U.K.) Limited	.GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings Switzerland Sarl	.CHE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000			98-0241935				Baring Asset Management Limited	.GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
.0000							Barings European Direct Lending 1 GP LLP	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0457328				Baring International Investment Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0457586				Baring Fund Managers Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							BCGSS 2 GP LLP	.GBR	NIA	Baring Fund Managers Limited	Ownership	100.000	MMLIC		
.0000			98-0457578				Baring Investment Services Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Core Fund Feeder I GP S.a.r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Investment Fund (LUX) GP S.a. r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings BME GP S.a.r.l.	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings GPC GP S.a. r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings European Core Property Fund GP Sarl	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Umbrella Fund (LUX) GP S.a.r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							GPLF4(S) GP S.a. r. l	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							PREIF Holdings Limited Partnership	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							BMC Holdings DE LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	.CA	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Massachusetts Mutual Life Insurance Company				Ownership/Influence	19.900	MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	.DE	NIA	Barings LLC	Influence		MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	.DE	NIA	Barings LLC			MMLIC		
.0000							Aland Royalty GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Alaska Future Fund GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BAI Funds SLP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BAI GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Baring Asset-Based Income Fund (US) GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings CMS Fund GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Infiniti Fund Management LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings New Jersey Emerging Manager Program GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Massachusetts Mutual Life Insurance Company				Ownership	100.000	MMLIC		
.0000							Barings Hotel Opportunity Venture I GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Baring Investment Series LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Emerging Generation Fund GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Emerging Generation Fund GP II, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings EPLF4 Rated Feeder, L.P.	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings ERS PE Emerging Manager III GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings FC III LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Global Investment Funds (U.S.) Management LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Barings CLO Investment Partners GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Core Property Fund GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings DAPPLF1 Rated Feeder, G.P.	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings DAPPLF1 Rated Feeder, L.P.	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		

STATEMENT AS OF JUNE 30, 2024 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 Direct Lending GP Ltd.	.CVM	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Diversified Residential Fund GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Diversified Residential Fund LP	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Global Energy Infrastructure Advisors, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Capital Solutions Perpetual Fund GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Centre Street CLO Equity Partnership GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	24.110	MMLIC		
.0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	.DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings Global Real Assets Fund GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings GPSF LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund Management, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund II Management, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund III Management, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings - MM Revolver Fund GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Real Estate European Value Add Fund II Feeder LLC	.CVM	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings SEM GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BMT RE Debt Fund GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			84-5063008				Barings Small Business Fund LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	32.300	MMLIC		
.0000			84-5063008				Barings Small Business Fund LLC	.DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings TYIDF2 Rated Feeder GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings TYIDF2 Rated Feeder, L.P.	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BCLF GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			98-0536233				Benton Street Advisors, Inc.	.CVM	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Active Passive Equity Direct EAFE LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BHOVI Incentive LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BIG Real Estate Fund GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BIG Real Estate Incentive I LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BIG Real Estate Incentive II LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BRECS VII GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BREDIF GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							CPF Springing Member, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							CREA-MA Reorganization Trust	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							CREF X GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			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							Barings EPLF4 Rated Feeder GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		

STATEMENT AS OF JUNE 30, 2024 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			41-2280126				Mezzco III LLC	DE	NIA	Barings LLC	Ownership	99.300	MLLIC		
.0000			80-0920285				Mezzco IV LLC	DE	NIA	Barings LLC	Ownership	99.300	MLLIC		
.0000							Mezzco Australia II LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							RECSA-NY GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			98-1624360				Barings CLO 2022-I	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings CLO 2022-II	CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Amherst Long Term Holdings, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.500	MLLIC		
.0000							Enroll Confidently, Inc.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	25.000	MLLIC		
.0000			04-3313782				MassMutual International LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC	YES	
.0000							MassMutual Solutions LLC	DE	NIA	MassMutual International LLC	Ownership	100.000	MLLIC		
.0000							Haven Technologies Asia Limited	HKG	NIA	MassMutual Solutions LLC	Ownership	100.000	MLLIC		
.0000							Yunfeng Financial Group Limited	HKG	NIA	MassMutual International LLC	Ownership	24.900	MLLIC		
.0000			27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							5301 Wisconsin Avenue Associates, LLC	DC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MLLIC		
.0000							5301 Wisconsin Avenue GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-1590850				100 w. 3rd Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			82-2432216				300 South Tryon Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			04-1590850				300 South Tryon LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MLLIC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Barings LLC	Management		MLLIC		
.0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Barings LLC	Management		MLLIC		
.0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Construction Lending Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	85.710	MLLIC		
.0000							Barings Emerging Generation Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	39.700	MLLIC		
.0000			84-3784245				Barings Emerging Generation Fund, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.850	MLLIC		
.0000			84-3784245				Barings Emerging Generation Fund, LP	DE	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence		MLLIC		
.0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Ownership	56.900	MLLIC		

STATEMENT AS OF JUNE 30, 2024 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 Hotel Opportunity Venture I LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	65.000	MLLIC		
.0000							Barings Hotel Opportunity Venture I LP	DE	NIA	Barings LLC	Management		MLLIC		
.0000			04-1590850				Barings Miller Investment Trust	AUS	NIA	Massachusetts Mutual Life Insurance Company	Ownership	57.330	MLLIC		
.0000			04-1590850				Barings Miller Investment Trust	AUS	NIA	MassMutual Ascend Life Insurance Company	Ownership	9.330	MLLIC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	66.200	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							Barings Real Estate European Value Add I SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.000	MLLIC		
.0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	4.900	MLLIC		
.0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Small Business Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.600	MLLIC		
.0000							Barings U.S. High Yield Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	30.090	MLLIC		
.0000							Barings-MM Revolver Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	86.000	MLLIC		
.0000							Barings-MM Revolver Fund LP	DE	NIA	MM Ascend	Ownership/Influence	14.000	MLLIC		
.0000							Beauty Brands Acquisition LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	32.630	MLLIC		
.0000							Beauty Brands Acquisition Intermediate LLC	DE	NIA	Beauty Brands Acquisition LLC	Ownership	100.000	MLLIC		
.0000							Forma Brands, LLC	DE	NIA	Beauty Brands Acquisition Intermediate LLC	Ownership	100.000	MLLIC		
.0000			45-2632610				Cornerstone Permanent Mortgage Fund LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			45-2632610				Cornerstone Permanent Mortgage Fund LLC	MA	NIA	Barings LLC	Management		MLLIC		
.0000							CREA Ridge Apartments, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							Euro Real Estate Holdings Herleshhausen LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.500	MLLIC		
.0000							London Office JV Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000							Riverwalk MM Member, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	26.690	MLLIC		
.0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		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							EIP Holdings I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.000	MLLIC		
.0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.520	MLLIC		
.0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Influence		MLLIC		
.0000			46-0687392				Validus Holding Company LLC	DE	NIA	Barings LLC	Ownership	40.440	MLLIC		

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STATEMENT AS OF JUNE 30, 2024 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				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							Barings European Real Estate Debt Income Fund	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	54.700	MMLIC		
.0000							Barings European Real Estate Debt Income Fund	.LUX	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings European Real Estate Debt Income Fund	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	76.630	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			37-1506417				Babson Capital Loan Strategies Fund, L.P.	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence		MMLIC		
.0000							Barings US High Yield Bond Fund	.IRL	NIA	Barings LLC	Management		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-I	.CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2019-III	.CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2019-IV	.CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-I	.CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-II	.CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-III	.CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-IV	.CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2021-I	.CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2021-II	.CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2021-III	.CYM	NIA	Barings LLC	Influence		MMLIC		
.0000							Babson Euro CLO 2014-I BV	.NLD	NIA	Barings LLC	Influence		MMLIC		
.0000							Babson Euro CLO 2014-II BV	.NLD	NIA	Barings LLC	Influence		MMLIC		
.0000							Babson Euro CLO 2015-I BV	.NLD	NIA	Barings LLC	Influence		MMLIC		
.0000			36-037260H				Barings Euro CLO 2019-I BV	.IRL	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Euro CLO 2019-II BV	.IRL	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Euro CLO 2020-I DAC	.IRL	NIA	Barings LLC	Influence		MMLIC		
.0000			37-15576VH				Barings Euro CLO 2021-I DAC	.IRL	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Euro CLO 2021-II DAC	.IRL	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Euro CLO 2021-III DAC	.IRL	NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Euro CLO 2023-II DAC	.IRL	NIA	Barings LLC	Influence		MMLIC		
.0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	.CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	97.550	MMLIC		
.0000							Barings Global Special Situations Credit 4 Delaware	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	67.230	MMLIC		
.0000							Barings Global Special Situations Credit 4 Delaware	.DE	NIA	C.M. Life Insurance Company	Ownership	3.540	MMLIC		
.0000							Barings Global Special Situations Credit 4 Delaware	.DE	NIA	Barings LLC	Management		MMLIC		

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STATEMENT AS OF JUNE 30, 2024 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 LUX	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	13.200	MLLIC		
.0000							Barings Global Special Situations Credit 4 LUX	.LUX	NIA	C.M. Life Insurance Company	Ownership	0.700	MLLIC		
.0000							Barings Global Special Situations Credit 4 LUX	.LUX	NIA	Barings LLC	Management		MLLIC		
.0000							Barings Europe Select Fund	.IRL	NIA	Barings LLC	Management		MLLIC		
.0000			87-0977058				Barings Hotel Opportunity Venture	.CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	49.300	MLLIC		
.0000			87-0977058				Barings Hotel Opportunity Venture	.CT	NIA	Barings LLC	Management		MLLIC		
.0000			86-3661023				Barings Innovations & Growth Real Estate Fund	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	29.700	MLLIC		
.0000			86-3661023				Barings Innovations & Growth Real Estate Fund	.DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MLLIC		
.0000							Barings Middle Market CLO 2017-I Ltd & LLC	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Middle Market CLO 2018-I	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Middle Market CLO 2019-I	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	.CYM	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Middle Market CLO Ltd 2023-I	.BMJ	NIA	Barings LLC	Influence		MLLIC		
.0000							Barings Middle Market CLO Ltd 2023-II	.BMJ	NIA	Barings LLC	Influence		MLLIC		
.0000			98-1332384				Barings RE Credit Strategies VII LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	34.800	MLLIC		
.0000			98-1332384				Barings RE Credit Strategies VII LP	.DE	NIA	Baring Asset Management Limited	Management		MLLIC		
.0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.600	MLLIC		
.0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence		MLLIC		
.0000			81-0841854				Barings CLO Investment Partners LP	.DE	NIA	Barings LLC	Management		MLLIC		
.0000			81-0841854				Barings CLO Investment Partners LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	89.700	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	27.500	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	C.M. Life Insurance Company	Ownership	2.400	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	Barings LLC	Management		MLLIC		
.0000			87-1262754				Barings Transportation Fund LP	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	11.100	MLLIC		
.0000			87-1262754				Barings Transportation Fund LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.200	MLLIC		
.0000							Braemar Energy Ventures I, L.P.	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	98.500	MLLIC		
.0000							Braemar Energy Ventures I, L.P.	.DE	NIA	C.M. Life Insurance Company	Ownership	1.500	MLLIC		
.0000							Braemar Energy Ventures I, L.P.	.DE	NIA	Barings LLC	Management		MLLIC		
.0000							Barings European Core Property Fund SCSp	.LUX	NIA	MassMutual Holding LLC	Ownership/Influence	12.500	MLLIC		
.0000							Barings European Core Property Fund SCSp	.LUX	NIA	C.M. Life Insurance Company	Ownership	0.800	MLLIC		
.0000							Barings European Core Property Fund SCSp	.LUX	NIA	Barings Real Estate Advisers LLC	Management		MLLIC		
.0000			46-5001122				Barings European Private Loan Fund III A	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	43.320	MLLIC		
.0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	.NY	NIA	Barings LLC	Influence		MLLIC		
.0000							Benchmark 2018-B4	.NY	NIA	Barings LLC	Influence		MLLIC		
.0000			38-4096530				Benchmark 2018-B8	.NY	NIA	Barings LLC	Influence		MLLIC		
.0000			20-5578089				Barings Core Property Fund LP	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	24.400	MLLIC		

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STATEMENT AS OF JUNE 30, 2024 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			20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
.0000			04-1590850				DPI Acres Capital SPV LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				DPI-ARES Mortgage Lending SPV, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							E2E Affordable Housing Debt Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
.0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Company	Ownership/Influence	41.570	MMLIC		
.0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
.0000			98-1607033				GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Company	Ownership/Influence	55.500	MMLIC		
.0000			98-1607033				GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Barings LLC	Management		MMLIC		
.0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	NY	NIA	Barings LLC	Influence		MMLIC		
.0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Influence		MMLIC		
.0000							Martello Re Feeder LP	DE	NIA	MassMutual Holding LLC	Ownership	44.000	MMLIC		
.0000							Martello Re LP	DE	NIA	Martello Re Feeder LP	Ownership	54.000	MMLIC		
.0000							Martello Re Holding Limited LLC	DE	NIA	Martello Re LP	Ownership	100.000	MMLIC		
.0000							Martello Re Limited	BMJ	NIA	Martello Re Holding Limited LLC	Ownership	100.000	MMLIC		
.0000							Martello Re Services Company	DE	NIA	Martello Re Holding Limited LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Miami Douglas Three MM, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	Company	Ownership	27.000	MMLIC		
.0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.800	MMLIC		
.0000			04-1590850				MM Direct Private Invetment Holding	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM CM Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
.0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
.0000			04-1590850				MM MD1 Station Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.000	MMLIC		
.0000			04-1590850				MM MD1 Station Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.100	MMLIC		
.0000			04-1590850				MM MD2 Station Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.000	MMLIC		
.0000			04-1590850				MM MD2 Station Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.100	MMLIC		
.0000			04-1590850				MMV Climate Technology Fund GP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
.0000			04-1590850				MMV Climate Technology Fund GP	DE	NIA	Massachusetts Mutual Ascend	Ownership	1.000	MMLIC		
.0000							MM REED District Landco Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MM Subline Borrower LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				Washington Pine LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			35-2553915				Ten Fan Pier Boulevard LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	Barings LLC	Management		MMLIC		

STATEMENT AS OF JUNE 30, 2024 OF THE 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			41-2280127				Tower Square Capital Partners III, L.P.	DE	NIA	MassMutual Holding LLC	Ownership/Influence	18.180	MMLIC		
.0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
.0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
.0000			04-1590850				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	7.380	MMLIC		
.0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.800	MMLIC		
.0000			83-1325764				Washington Gateway Two LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.720	MMLIC		
.0000			32-0574045				Washington Gateway Three LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.230	MMLIC		
.0000							MALIC Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Babson Capital Loan Strategies Master Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings China Aggregate Bond Private Securities Investment Fund	CHN	NIA	Barings LLC	Management		MMLIC		
.0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management		MMLIC		
.0000			71-1018134				Great Lakes II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	0.750	MMLIC		
.0000			71-1018134				Great Lakes II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.320	MMLIC		
.0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		
.0000							Barings California Mortgage Fund IV	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	24.960	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			82-3307907				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			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							Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	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	28.520	MMLIC		

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STATEMENT AS OF JUNE 30, 2024 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.400	MMLIC		
.0000			04-1590850				Euro Real Estate Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
.0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
.0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.850	MMLIC		
.0000			04-1590850				GIA EU Holdings LLC - Avalon Spain	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				GIA EU Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			13-1935920				MMLIC Debt Participations LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	100.000	MMLIC		
.0000			04-1590850				MM Brookhaven Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
.0000			04-1590850				MM Ascend Mtg. Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MM 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	12.280	MMLIC		
.0000			04-1590850				MM East South Crossing Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
.0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
.0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC		
.0000			04-1590850				MM Horizon Savannah Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	4.430	MMLIC		
.0000			04-1590850				MM Horizon Savannah Member II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.180	MMLIC		
.0000			04-1590850				MM Horizon Savannah Member II LLC	DE	NIA	Massachusetts Mutual Ascend	Ownership	0.380	MMLIC		
.0000			04-1590850				MM National Self-Storage Program Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	98.000	MMLIC		
.0000			04-1590850				MM 1370 AVE OF AM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			04-1590850				MM 1370 AVE OF AM LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.330	MMLIC		
.0000			04-1590850				MM 1400 E 4th Street Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	96.000	MMLIC		
.0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.990	MMLIC		
.0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.030	MMLIC		
.0000			04-1590850				Paco France Logistics LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
.0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
.0000			04-1590850				Trailside MM Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.100	MMLIC		
.0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	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	4.770	MMLIC		
.0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.800	MMLIC		

STATEMENT AS OF JUNE 30, 2024 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.200	MLLIC		
.0000			51-0529328		0000927972	00	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.890	MLLIC		
.0000			26-3229251		0000927972	00	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	58.850	MLLIC		
.0000			42-1710935		0000916053	00	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	35.710	MLLIC		
.0000			02-0769954		0000916053	00	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MLLIC		
.0000			04-3584140		0000916053	00	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.340	MLLIC		
.0000			82-3347422		0000916053	00	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.000	MLLIC		
.0000			82-3355639		0000916053	00	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MLLIC		
.0000			82-3382389		0000916053	00	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MLLIC		
.0000			82-3396442		0000916053	00	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MLLIC		
.0000			82-3417420		0000916053	00	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MLLIC		
.0000			82-3430358		0000916053	00	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MLLIC		
.0000			82-3439837		0000916053	00	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MLLIC		
.0000			82-3451779		0000916053	00	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MLLIC		
.0000			82-3472295		0000916053	00	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MLLIC		
.0000			82-3481715		0000916053	00	MassMutual Select T. Rowe Price Retirement 2050 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MLLIC		
.0000			82-3502011		0000916053	00	MassMutual Select T. Rowe Price Retirement 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MLLIC		
.0000			82-3525148		0000916053	00	MassMutual Select T. Rowe Price Retirement 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MLLIC		
.0000			82-3533944		0000916053	00	MassMutual Select T. Rowe Price Retirement Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MLLIC		
.0000			46-4257056				MML Series International Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MLLIC		
.0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MLLIC		
.0000			47-3544629				MML Series II Equity Rotation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.230	MLLIC		
.0000			27-1933389		0000916053	00	MassMutual RetireSMART 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	3.280	MLLIC		
.0000			27-1932769		0000916053	00	MassMutual RetireSMART 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	7.690	MLLIC		
.0000			46-3289207		0000916053	00	MassMutual RetireSMART 2055 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	21.960	MLLIC		
.0000			47-5326235		0000916053	00	MassMutual RetireSMART 2060 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	38.540	MLLIC		
.0000			45-1618155		0000916053	00	MassMutual 20/80 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MLLIC		

STATEMENT AS OF JUNE 30, 2024 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			45-1618222		0000916053	Q0	MassMutual 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	36.460	MMLIC		
.0000			03-0532464		0000916053	Q0	MassMutual RetireSMART In Retirement Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	7.040	MMLIC		
.0000			45-1618262		0000916053	Q0	MassMutual 40/60 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC		
.0000			45-1618046		0000916053	Q0	MassMutual 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			45-1618046		0000916053	Q0	MassMutual ishares 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.950	MMLIC		
.0000			04-3212054		0000916053	Q0	MassMutual Balanced Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3556992		0000916053	Q0	MassMutual Blue Chip Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3277549		0000916053	Q0	MassMutual Core Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	21.020	MMLIC		
.0000			04-3539084		0000916053	Q0	MassMutual Disciplined Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3539083		0000916053	Q0	MassMutual Disciplined Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			01-0821120		0000916053	Q0	MassMutual Diversified Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3512590		0000916053	Q0	MassMutual Equity Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3512589		0000916053	Q0	MassMutual Growth Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			03-0532475		0000916053	Q0	MassMutual Inflation-Protected and Income Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.790	MMLIC		
.0000			04-3512596		0000916053	Q0	MassMutual Mid Cap Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3464165		0000916053	Q0	MassMutual Premier Diversified Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			92-1441036		0000916053	Q0	MassMutual RetireSMART by JPMorgan 2065 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	92.320	MMLIC		
.0000			45-1618222		0000916053	Q0	MassMutual Select 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3584138		0000916053	Q0	MassMutual Select Fundamental Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-3557000		0000916053	Q0	MassMutual Select Overseas Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			92-1427882		0000916053	Q0	MassMutual Select T Rowe Price Retirement 2065 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	23.000	MMLIC		
.0000			04-3464205		0000916053	Q0	MassMutual Small Cap Growth Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	61.350	MMLIC		
.0000			04-3424705		0000916053	Q0	MassMutual Small Cap Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.370	MMLIC		
.0000			02-0769954		0000916053	Q0	MassMutual Small Cap Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			26-0099965		0000916053	Q0	MassMutual Strategic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			93-4168848		0000916053	Q0	MassMutual Clinton Municipal Credit Opportunities Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

STATEMENT AS OF JUNE 30, 2024 OF THE 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			93-4190918		0000916053	00	MassMutual Clinton Municipal Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			93-4193313		0000916053	00	MassMutual Clinton Short-Term Municipal Fund	..MA	.....NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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

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

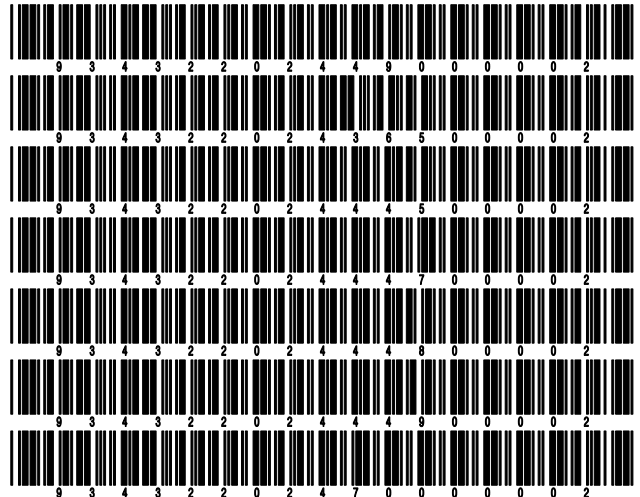
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting 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, 2024 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	806,794,193	918,155,704
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		58,529,100
2.2 Additional investment made after acquisition	46,635	2,224,429
3. Capitalized deferred interest and other		273,544
4. Accrual of discount	328,229	1,541,989
5. Unrealized valuation increase/(decrease)		
6. Total gain (loss) on disposals	328,944	(4,361,181)
7. Deduct amounts received on disposals	33,216,258	172,945,416
8. Deduct amortization of premium and mortgage interest points and commitment fees	1,281,444	1,848,742
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	(1,034,910)	5,224,766
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)	771,965,389	806,794,193
12. Total valuation allowance	(5,664,769)	(4,014,159)
13. Subtotal (Line 11 plus Line 12)	766,300,620	802,780,034
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	766,300,620	802,780,034

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	147,480,674	171,779,043
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	4,999,960	
2.2 Additional investment made after acquisition	17,459,179	16,911,506
3. Capitalized deferred interest and other		
4. Accrual of discount	1,314	390,481
5. Unrealized valuation increase/(decrease)	1,340,791	(2,090,270)
6. Total gain (loss) on disposals	96,433	3,374,847
7. Deduct amounts received on disposals	9,682,089	41,204,243
8. Deduct amortization of premium and depreciation	(4,057)	9,425
9. Total foreign exchange change in book/adjusted carrying value	(308,898)	335,171
10. Deduct current year's other than temporary impairment recognized	933,922	2,006,437
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	160,457,498	147,480,674
12. Deduct total nonadmitted amounts	117,239	285,863
13. Statement value at end of current period (Line 11 minus Line 12)	160,340,258	147,194,810

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	2,867,903,565	4,020,617,947
2. Cost of bonds and stocks acquired	639,249,251	271,964,683
3. Accrual of discount	541,420	2,535,974
4. Unrealized valuation increase/(decrease)	6,393,826	(22,221,313)
5. Total gain (loss) on disposals	686,911	(72,973,943)
6. Deduct consideration for bonds and stocks disposed of	311,674,191	1,357,402,455
7. Deduct amortization of premium	745,311	2,343,346
8. Total foreign exchange change in book/adjusted carrying value	(13,774,887)	28,755,965
9. Deduct current year's other than temporary impairment recognized	590,061	723,003
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	89,796	(306,943)
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,188,080,320	2,867,903,565
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	3,188,080,320	2,867,903,565

STATEMENT AS OF JUNE 30, 2024 OF THE C.M. Life Insurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,515,491,927	341,416,108	369,644,160	(4,638,673)	1,515,491,927	1,482,625,202		1,433,640,693
2. NAIC 2 (a)	1,274,114,954	824,065,843	938,797,569	1,716,882	1,274,114,954	1,161,100,110		1,493,104,080
3. NAIC 3 (a)	256,864,347	35,868,366	11,412,121	(240,911)	256,864,347	281,079,681		287,107,161
4. NAIC 4 (a)	68,874,767	4,138,289	2,235,642	(1,552,366)	68,874,767	69,225,049		67,863,629
5. NAIC 5 (a)	27,191,967	493,659	6,045,060	1,439,499	27,191,967	23,080,064		31,222,780
6. NAIC 6 (a)	7,501,313	31,378	193,942	3,971,984	7,501,313	11,310,733		9,196,206
7. Total Bonds	3,150,039,274	1,206,013,643	1,328,328,494	696,416	3,150,039,274	3,028,420,838		3,322,134,549
PREFERRED STOCK								
8. NAIC 1	561,302		400,000		561,302	161,302		561,302
9. NAIC 2	13,821,498	(3,853,943)		16,545	13,821,498	9,984,099		4,349,532
10. NAIC 3	758			758	758	1,516		758
11. NAIC 4	60,739				60,739	60,739		60,739
12. NAIC 5	21,746				21,746	21,746		21,746
13. NAIC 6	212,896		2,165	27,101	212,896	237,832		254,636
14. Total Preferred Stock	14,678,939	(3,853,943)	402,165	44,404	14,678,939	10,467,234		5,248,713
15. Total Bonds and Preferred Stock	3,164,718,212	1,202,159,700	1,328,730,659	740,820	3,164,718,212	3,038,888,073		3,327,383,262

(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 \$ 32,966,433 ; NAIC 2 \$ 70,259,704 ; NAIC 3 \$ 122,015 ; NAIC 4 \$ 248,926 ; 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	10,268,412	xxx	10,158,450	14,628	7,249

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	657,408	97,704
2. Cost of short-term investments acquired	50,005,586	48,034,994
3. Accrual of discount	479,108	573,546
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	2,763	(25,125)
6. Deduct consideration received on disposals	40,876,454	48,023,711
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)	10,268,412	657,408
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	10,268,412	657,408

STATEMENT AS OF JUNE 30, 2024 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)	234,039,549
2. Cost Paid/(Consideration Received) on additions	5,599,247
3. Unrealized Valuation increase/(decrease)	47,548,108
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	2,659,471
6. Considerations received/(paid) on terminations	8,463,093
7. Amortization	(4,673)
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)	281,378,609
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	281,378,609

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year).....	48,312,482
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	6,212,295
3.14 Section 1, Column 18, prior year	48,312,482
	(42,100,187)
	(42,100,187)
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	6,212,295
3.24 Section 1, Column 19, prior year plus	48,312,482
3.25 SSAP No. 108 adjustments	(42,100,187)
	(42,100,187)
3.3 Subtotal (Line 3.1 minus Line 3.2)	
4.1 Cumulative variation margin on terminated contracts during the year	6,432,906
4.2 Less:	
4.21 Amount used to adjust basis of hedged item	
4.22 Amount recognized	(41,879,575)
4.23 SSAP No. 108 adjustments	(41,879,575)
4.3 Subtotal (Line 4.1 minus Line 4.2)	48,312,482
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	(6,212,294)
6. Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	6,212,295
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	6,212,295

STATEMENT AS OF JUNE 30, 2024 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	27,610,559	(95,774,803)	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared	110,559	(123,231,298)	59803T-AQ-4	MidOcean Credit CLO XII -MIDO 2023-12A A1R	1	27,500,000	27,456,495
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,757,446	11,770,544	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			55822R-AA-8	Atrium XIII-ATRM 13A AR	1	11,757,446	11,770,544
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,007,260	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			04015G-AX-7	Ares XXXIV CLO Ltd-ARES 2015-2A AR3	1	20,000,000	20,007,260
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,403,839	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			64130H-AN-1	Neuberger Berman Loan Advisers CLO 24 Ltd	1	3,400,000	3,403,839
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,406,837	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			88434H-AG-8	THL Credit Wind River 20-WINDR 2018-2A B	1	3,400,000	3,406,837
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,476,541	11,482,440	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			26249Q-BA-5	Dryden 38 Senior Loan Fu-DRSLF 2015-38A ARR	1	11,476,541	11,482,440
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,900,000	2,900,212	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06760W-AE-6	Barings Middle Market CL-BMM 2021-1A A2	1	2,900,000	2,900,212
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,800,000	2,800,876	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			17181T-AC-5	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A2	1	2,800,000	2,800,876
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,700,000	2,702,209	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			94949J-AC-9	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A2	1	2,700,000	2,702,209
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,700,000	2,700,999	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			03331J-AJ-1	Anchorage Capital CLO Lt-ANCHC 2018-10A B	1	2,700,000	2,700,999
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,500,723	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06760W-AG-1	Barings Middle Market CL-BMM 2021-1A B	1	2,500,000	2,500,723
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,500,785	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06760B-AE-2	BABSON CLO LTD-SERIES 17-1A CLASS B1	1	2,500,000	2,500,785
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,300,000	2,302,760	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			67113G-AG-2	Oak Hill Credit Partners-OAKC 2020-5A B	1	2,300,000	2,302,760
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,300,000	2,301,569	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			40436X-AE-7	HIGHBRIDGE LOAN MANAGEM-SERIES 2014 CLAS A2R	1	2,300,000	2,301,569
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,020,000	2,022,228	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			149420-AE-1	CATSKILL PARK CLO LTD.-SERIES 17-1A CLASS A2	1	2,020,000	2,022,228
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,606,357	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			77342K-AC-4	Rockford Tower CLO 2018-2 Ltd	1	1,600,000	1,606,357
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,601,499	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2	1	1,600,000	1,601,499
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,600,358	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			64130H-AQ-4	Neuberger Berman Loan Ad-SERIES 2017-24A CLASS CR	1	1,600,000	1,600,358
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,400,426	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			50184N-AP-7	LOM LTD PARTNERSHIP-SERIES 15A CLASS CR	1	1,400,000	1,400,426
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,400,276	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06760G-AB-7	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A2	1	1,400,000	1,400,276
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,300,953	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			55821L-AC-8	Madison Park Funding XX-MDPK 2021-39A B	1	1,300,000	1,300,953
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,300,659	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			70470M-AE-5	Peace Park CLO Ltd-PCEPK 2021-1A B1	1	1,300,000	1,300,659
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,300,085	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			97316D-AC-0	Wind River CLO Ltd-WINDR 2021-3A B1	1	1,300,000	1,300,085
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,300,571	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			12481Q-AE-5	Cbam 2018-5 Ltd-SERIES 18-5A CLASS B1	1	1,300,000	1,300,571
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,302,835	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			87168B-AE-0	SYMP-SYMP 2021-28A B	1	1,300,000	1,302,835
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,300,962	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05682L-AL-1	Bain Capital Credit CLO -BCC 2019-2A BR	1	1,300,000	1,300,962
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,300,000	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			55822A-AN-7	Madison Park Funding XLV-MDPK 2020-46A B1R	1	1,300,000	1,300,000
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,301,723	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			48255A-AC-2	KKR CLO 36 Ltd-KKR 36A B	1	1,300,000	1,301,723

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STATEMENT AS OF JUNE 30, 2024 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		1,300,000	1,301,889	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				06760B-AC-6 A2	BABSON CLO LTD-SERIES 17-1A CLASS	1	1,300,000	1,301,889
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,201,200	07/14/2023	07/14/2051	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	1,201,200
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,857	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				26251L-AE-4	Ares XXVII CLO Ltd-ARES 2013-2A BR2	1	1,100,000	1,100,857
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,101,723	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				00190Y-BF-1	ARES L CLO Ltd-SERIES 19-53A CLASS	1	1,100,000	1,101,723
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,671	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				04009G-AE-7 B	HIGHBRIDGE LOAN MANAGEM-SERIES 2014 CLASS BR	1	1,100,000	1,100,671
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,101,140	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				40436X-AG-2	Goldentree Loan Managem-GLM 2019-5A CR	1	1,100,000	1,101,140
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,101,067	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				38138D-AS-5	KKR Clo 25 Ltd-SERIES 25 CLASS BR	1	1,100,000	1,101,067
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,101,324	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				48252U-AJ-6	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,101,324
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,101,080	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				08179M-AC-3	Gulf Stream Meridian-GSM 2021-6A A2	1	1,100,000	1,101,080
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,964	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				40256G-AC-5	BlueMountain CLO 2015-3-BLUEM 2015-3A A2R	1	1,100,000	1,100,964
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,101,912	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				09628J-AN-1	Neuberger Berman CLO Ltd-NEUB 2021-44A B	1	1,100,000	1,101,912
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,101,436	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				64133V-AC-1	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A CLASS A2	1	1,100,000	1,101,436
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,853,199	1,902,062	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05875H-AC-7	Oak Hill Credit Partners-OAKC 2021-16A B	1	1,853,199	1,902,062
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,102,642	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				67115L-AC-8	Babson CLO Ltd/Cayman Is-BABSN 2021-2A B	1	1,100,000	1,102,642
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,101,229	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				06762J-AC-7	RR 19 Ltd-PRAM 2021-19A A2	1	1,100,000	1,101,229
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,002,164	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				74983A-AC-7	Goldentree Loan Managem-GLM 2019-5A BR	1	1,000,000	1,002,164
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,001,232	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				38138D-AQ-9	Strata CLO II Ltd-STRTA 2021-1A B Canyon CLO 2021-3 Ltd-CANYC 2021-3A B	1	1,000,000	1,001,232
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,000,436	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				86271P-AE-5	LCM LTD PARTNERSHIP-SERIES 15A CLASS BR	1	1,000,000	1,000,436
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,000,073	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				13875M-AC-0	Sound Point Clo XXXI Ltd-SNDPT 2021-3A B	1	1,000,000	1,000,073
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		950,000	950,510	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				50184N-AN-2	CIFC Funding 2017-IV Ltd-CIFC 2017-4A BR	1	950,000	950,510
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	890,046	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				83615P-AC-1	Voya CLO Ltd-VOYA 2021-1A B	1	900,000	890,046
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	901,069	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				12551J-AQ-9	Strata CLO II Ltd-STRTA 2021-1A C Madison Park Funding Ltd-SERIES 18-30A CLASS B	1	900,000	901,069
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	899,959	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				92918Q-AE-0	Aimco CDO-AIMCO 2021-15A B	1	900,000	899,959
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	890,393	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				86271P-AG-0	SYMP 2019-21A BR	1	900,000	890,393
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	900,474	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				55821T-AC-1	BABSON CLO LTD-SERIES 17-1A CLASS C	1	900,000	900,474
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	900,638	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				00889B-AB-7		1	900,000	900,638
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	900,700	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				87166R-DG-9		1	900,000	900,700
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	900,272	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				06760B-AJ-1		1	900,000	900,272

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STATEMENT AS OF JUNE 30, 2024 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,488	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				14316W-AC-3	Carlyle Global Market St-CGMS 2021-7A A2	1	800,000	800,488
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,512	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				12555Q-AS-5	CIFC Funding 2020-I Ltd-CIFC 2020-1A BR	1	800,000	800,512
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,406	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				12547L-AQ-1	CIFC Funding 2020-II Ltd-CIFC 2020-2A BR	1	800,000	800,406
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	801,229	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				64129J-BG-4	Neuberger Berman CLO XIV-NEUB 2013-14A BR2	1	800,000	801,229
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,800	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				39809G-AC-9	GREYWOLF CLO VI Ltd-GWOLF 2018-1A A2	1	800,000	800,800
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	801,438	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				38136N-AS-5	Goldentree Loan Managem-GLM 2020-8A BR	1	800,000	801,438
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	801,038	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				87249C-AC-5	TICP CLO X LTD-SERIES 18-10A CLASS B	1	800,000	801,038
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,918	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				13876N-AN-3	Canyon CLO 2020-2 Ltd-CANVC 2020-2A BR	1	800,000	800,918
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,631	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				04018X-AE-9	ARES CLO-ARES 2021-ALFA B	1	800,000	800,631
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,318	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				04015U-AJ-7	Ares XXXVIII CLO Ltd-SERIES 15-38A CLASS BR	1	800,000	800,318
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	801,200	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				65357L-AL-9	Niagara Park CLO Ltd-NIAPK 2019-1A BR	1	800,000	801,200
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,582	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				25255L-AC-6	Diameter Capital CLO 2 L-DCLO 2021-2A A2	1	800,000	800,582
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	802,233	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				13876G-AL-2	Canyon Capital CLO 2017--CANVC 2017-1A BR	1	800,000	802,233
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,010	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				03328W-AU-2	Anchorage Capital CLO 9 -ANCHC 2016-9A BR2	1	800,000	800,010
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	801,179	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				48253H-AQ-8	KKR CLO 26 Ltd-KKR 26 BR	1	800,000	801,179
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	701,464	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				04016P-AN-8	Ares XLIII CLO Ltd-SERIES 2017-43A CLASS CR	1	700,000	701,464
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	701,314	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				12551J-AN-6	CIFC Funding 2017-IV Ltd-CIFC 2017-4A A2R	1	700,000	701,314
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	700,441	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				03328W-AW-8	Anchorage Capital CLO 9 -ANCHC 2016-9A CR2	1	700,000	700,441
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	700,288	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				48252R-AQ-7	KKR CLO 24 Ltd-KKR 24 BR	1	700,000	700,288
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	700,573	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				13877P-AC-1	CANVC-2021-4A B	1	700,000	700,573
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	701,488	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				00190Y-BH-7	Ares XXVII CLO Ltd-ARES 2013-2A CR2	1	700,000	701,488
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	700,927	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				04019L-AN-4	ARES LI CLO Ltd-ARES 2019-51A BR	1	700,000	700,927
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	700,839	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				13875M-AE-6	Canyon CLO 2021-3 Ltd-CANVC 2021-3A C	1	700,000	700,839
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	700,531	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				143133-AE-6	CGMS 2021-6A B-CGMS 2021-6A B	1	700,000	700,531
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,490	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				25255D-AE-0	Diameter Capital CLO 1 L-DCLO 2021-1A A2	1	600,000	600,490
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,002	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				92917A-AE-6	Voya CLO Ltd-SERIES 18-1A CLASS B	1	600,000	600,002
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	601,230	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				55954Y-AL-9	Magnetite XXVI Ltd-MAGNE 2020-26A BR	1	600,000	601,230
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	598,800	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				97315V-AE-7	Wind River CLO Ltd-WINDR 2021-2A B	1	600,000	598,800

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STATEMENT AS OF JUNE 30, 2024 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		600,000	600,255	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				278300-AN-8	Eaton Vance CLO 2020-1 L-EATON 2020-1A CR	1	600,000	600,255
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	601,348	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				00900L-AS-3	AIMCO CLO Series 2015-A-AIMCO 2015-AA CR2	1	600,000	601,348
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	601,061	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				65023T-AK-8	Newark BSL CLO 1 Ltd-NBCLO 2016-1A A2R	1	600,000	601,061
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,300	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05685A-AG-3	Bain Capital Credit CLO-BCC 2021-4A B	1	600,000	600,300
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	598,540	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				97314D-AE-8	KVK CLO 2016-1 Ltd-KVK 2016-1A BR2	1	600,000	598,540
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,845	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				12565E-AE-1	CIFC Funding Ltd-CIFC 2021-5A C	1	600,000	600,845
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,587	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				143133-AG-1	CGMS 2021-6A C	1	600,000	600,587
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,946	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				00119V-AQ-2	AGL CLO 6 LTD-AGL 2020-6A BR	1	600,000	600,946
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,847	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05685A-AJ-7	Bain Capital Credit CLO-BCC 2021-4A C	1	600,000	600,847
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,655	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05682E-AE-3	Bain Capital Credit CLO-BCC 2021-5A B	1	600,000	600,655
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,651	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				06760G-AC-5	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS B	1	600,000	600,651
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,366	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				087598-AC-2	BETHPAGE PARK CLO LTD-BETHP 2021-1A B	1	600,000	600,366
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	599,137	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				61773K-AC-6	Morgan Stanley Eaton Van-ISEV 2021-1A B	1	600,000	599,137
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,375	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				38136N-AU-0	Goldentree Loan Managem-GLM 2020-8A CR	1	600,000	600,375
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,591	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				87168B-AG-5	SYMP 2021-28A C-SYMP 2021-28A C	1	600,000	600,591
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,528	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				48253U-AC-0	KKR-SERIES 34A CLASS B	1	500,000	500,528
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,350	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				78108Y-AQ-5	RR 1 LLC-RRAM 2017-1A A2B	1	500,000	500,350
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,375	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				33835N-AE-1	ASSURANT CLO LTD-MORGN 2018-3A CR	1	500,000	500,375
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,261	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				949723-AC-4	Wellman Park CLO Ltd-SERIES 21-1A CLASS B	1	500,000	500,261
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,321	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				77340G-AL-5	Rockford Tower CLO 2017-2 Ltd	1	500,000	500,321
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,260	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				08182B-AN-8	Benefit Street Partners -BSP 2019-17A BR	1	500,000	500,260
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,471	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				73052V-AG-0	Point Au Roche Park CLO -PARPK 2021-1A C	1	500,000	500,471
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,662	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				95023A-AC-4	Wellfleet CLO Ltd-WELF 2021-2A B	1	500,000	500,662
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,465	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				04943A-AG-4	ATLAS SENIOR LOAN FUND L-SERIES 17-8A CLASS C	1	500,000	500,465
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,126	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				13887T-AN-7	Canyon Capital CLO 2019-CANVC 2019-1A BR	1	500,000	500,126
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,469	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				55820B-AL-1	Madison Park Funding XLV-MDPK 2020-45A BR	1	500,000	500,469
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,109	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				03766G-AS-1	Apidos CLO XXVI-APID 2017-26A BR	1	500,000	500,109
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,049	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				670881-AP-6	QCP CLO 2020-19 Ltd-QCP 2020-19A BR	1	500,000	500,049

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STATEMENT AS OF JUNE 30, 2024 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	500,660	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				14317Y-AG-9	Carlyle Global Market St-SERIES 21-5A CLASS C	1	500,000	500,660
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	501,086	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05683H-AS-4	Bain Capital Credit CLO -BCC 2017-2A CR2	1	500,000	501,086
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,618	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				06762L-AN-8	Barings CLO Ltd 2020-I-BABSN 2020-1A BR	1	500,000	500,618
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	499,992	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				09627F-AQ-3	BlueMountain CLO XXV Ltd-BLUEM 2019-25A BR	1	500,000	499,992
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,044	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				97316D-AG-1	Wind River CLO Ltd-WINDR 2021-3A C	1	500,000	500,044
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,540	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				12555Q-AU-0	CIFC Funding 2020-I Ltd-CIFC 2020-1A CR	1	400,000	400,540
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,892	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				67110N-AT-2	QHA Credit Partners XIII-OAKC 2016-13A CR	1	400,000	400,892
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,730	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				48255A-AE-8	KKR CLO 36 Ltd-KKR 36A C	1	400,000	400,730
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,626	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05682E-AG-8	Bain Capital Credit CLO -BCC 2021-5A C	1	400,000	400,626
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,553	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				87249C-AE-1	TICP CLO X LTD-SERIES 18-10A CLASS C	1	400,000	400,553
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,252	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				40637L-AC-4	Halsey Point CLO Ltd-SERIES 2021-4A CLASS B	1	400,000	400,252
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	399,900	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05683L-AG-1	Bain Capital Credit CLO -SERIES 1A CLASS C	1	400,000	399,900
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,590	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				83012K-AE-7	SIXST-SERIES 2021-19A CLASS C	1	400,000	400,590
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,468	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				92918Q-AG-5	Voya CLO Ltd-VOYA 2021-1A C	1	400,000	400,468
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,394	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				61773K-AE-2	Morgan Stanley Eaton Van-MSEV 2021-1A C	1	400,000	400,394
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	401,234	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				38138T-AG-6	Goldentree Loan Managem-GLM 2021-10A C	1	400,000	401,234
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,730	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				55822A-AQ-0	Madison Park Funding XLV-MDPK 2020-46A CR	1	400,000	400,730
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	401,200	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				50189P-AN-2	LOM LTD PARTNERSHIP-SERIES 25A CLASS C2	1	400,000	401,200
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,180	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				97314D-AG-3	KVK CLO 2016-1 Ltd-KVK 2016-1A CR2	1	400,000	400,180
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,433	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05875H-AE-3	Ballyrock CLO 2018-1 Ltd-SERIES 2018-1A CLASS B	1	400,000	400,433
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,504	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				13876N-AS-2	Canyon CLO 2020-2 Ltd-CANYC 2020-2A CR	1	400,000	400,504
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,552	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				70470M-AJ-4	Peace Park CLO Ltd-PCEPK 2021-1A C	1	400,000	400,552
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	401,084	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				67110N-AP-0	QHA Credit Partners XIII-OAKC 2016-13A BR	1	400,000	401,084
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,602	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				74980Q-AE-1	ALM Ltd/KY-RRAM 2021-17A A2	1	400,000	400,602
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,700,307	4,218,233	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				747525-AV-5	QUALCOMM INC-SENIOR UNSECURED	1	5,700,307	4,218,233
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,875,000	20,875,000	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				515095-MM-6	Landmark Equity Partners XVII-D, LLC	1	20,875,000	20,875,000
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,122,706	6,122,706	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				78401Z-MM-2	SCL XL I FUND L.P. - Senior Secured Revolving Facility	1	6,122,706	6,122,706
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		18,915,701	15,654,411	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				48255K-AA-4	KKR Core Holding Company LLC	2	18,915,701	15,654,411

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STATEMENT AS OF JUNE 30, 2024 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		1,300,000	1,303,106	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				69700G-AL-6	Palmer Square CLO 2019-1-PLMRS 2019-1A A2R	1	1,300,000	1,303,106
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,298,076	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				33836J-AE-9	ASSURANT CLO I LTD-MORGN 2017-1A BR	1	1,300,000	1,298,076
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,300,221	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				03330Y-AE-0	Anchorage Capital CLO 20-ANHC 2021-20A B	1	1,300,000	1,300,221
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,201,016	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				08186P-AN-3	Benefit Street Partners -BSP 2019-18A BR	1	1,200,000	1,201,016
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,864	07/14/2023	07/14/2051	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	1,100,864
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,003,042	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				33883J-AQ-4	Canyon Capital CLO 2019-CANVC	1	1,000,000	1,003,042
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,000,669	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				13887W-AL-4	Canyon Capital CLO 2019-CANVC	1	1,000,000	1,000,669
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	999,493	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				92919D-AE-8	Voya CLO Ltd-VOYA 2021-3A C	1	1,000,000	999,493
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,000,505	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				40440X-AE-1	Highbridge Loan Managem-HLM 2021-16A C	1	1,000,000	1,000,505
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,000,432	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				06762T-AE-1	Babson CLO Ltd/Cayman Islands	1	1,000,000	1,000,432
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		909,091	916,909	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				87289B-AB-0	TCP DLF VIII 2018 CLO, LLC - Class A-2 Secured Floating Rate Note	1	909,091	916,909
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	901,097	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05684C-AQ-8	Bain Capital Credit CLO -BCC 2020-3A BR	1	900,000	901,097
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	901,239	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				13887W-AN-0	Canyon Capital CLO 2019-CANVC 2019-2A CR	1	900,000	901,239
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	903,486	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				67098D-AW-3	CHA Credit Funding 4 Ltd-OAKC 2019-4A CR	1	900,000	903,486
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	801,534	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				42086N-AJ-7	Hayfin Kingsland XI Ltd-HAYFN 2019-2A BR	1	800,000	801,534
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	700,708	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				67707L-AJ-7	Oak Hill Credit Partners	1	700,000	700,708
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	702,605	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				06762V-AC-0	Barings Loan Partners CL-BABSN 2022-3A B	1	700,000	702,605
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	601,173	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				75009P-AE-7	Rad CLO 12 Ltd-RAD 2021-12A C	1	600,000	601,173
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,610	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				33836J-AG-4	ASSURANT CLO I LTD-MORGN 2017-1A CR	1	500,000	500,610
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,570	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				27829P-AS-5	Eaton Vance CLO 2020-2 L-EATON 2020-2A CR	1	500,000	500,570
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,703	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				87168G-AG-4	Symphony CLO XXIX Ltd-SYMP 2021-29A C	1	500,000	500,703
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000	300,181	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				00120B-AE-0	AGL CLO Ltd-AGL 2021-12A B	1	300,000	300,181
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,000	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				12499F-MN-6	CCOF II & CARLYLE CREDIT OPPORTUNITIES Co-issued - Senior Secured Term Loan	1	10,000,000	10,000,000
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,631,020	9,631,020	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				72303F-MM-8	PINEBRIDGE PRIVATE CREDIT III HOLDINGS LEV, LLC, - Senior Secured Loan	1	9,631,020	9,631,020
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,682,396	5,682,396	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				50079E-MX-4	KREF Lending VII LLC - Term Loan Series 2022-12	1	5,682,396	5,682,396
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,825,000	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				320209-AB-5	First Financial Bancorp-SUBORDINATED	2	5,000,000	4,825,000
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,125,000	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				04911A-AA-5	Atlantic Union Bankshare-SUBORDINATED	2	5,000,000	4,125,000

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STATEMENT AS OF JUNE 30, 2024 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,800,000	5,800,000	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				14314Z-MM-3	CARLYLE SECURED LENDING III SPV, - Senior Secured Loan	2	5,800,000	5,800,000
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	576,938	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				12625K-AN-5	COMM MORTGAGE TRUST-SERIES 2013-CRB CLASS C REID	1	600,000	576,938
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	528,236	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				64035C-AB-4	Netnet Student Loan Trus-NSLT 2021-2A B	1	600,000	528,236
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,263,546	1,223,621	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05609K-AL-3	BX Commercial Mortgage T-BX 2021-XL2 F	1	1,263,546	1,223,621
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,293,667	1,240,886	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				97064E-AA-6	Willis Engine Structured-WESTF 2018-A A	1	1,293,667	1,240,886
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,301,903	1,286,131	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05609R-AL-8	BX Trust-BX 2021-BXMF D	1	1,301,903	1,286,131
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,214,736	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				64034C-AB-5	Netnet Student Loan Trus-NSLT 2019-1A B	1	1,300,000	1,214,736
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,299,910	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				06760W-AJ-5	Barings Middle Market CL-BMM 2021-1A C	2	1,300,000	1,299,910
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,079,307	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				64034X-AB-9	Netnet Student Loan Trus-NSLT 2021-1A B	1	1,200,000	1,079,307
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,178,864	1,162,121	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				86386M-AX-2	Student Loan Consolidati-SLCC 2002-2 B2	2	1,178,864	1,162,121
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,623	993,687	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				28140D-AC-7	EDUCATION LOAN ASSET-BAC-SERIES 13-1 CLASS B1	1	1,000,623	993,687
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,108,335	989,789	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				95001M-AK-6	WELLS FARGO COMMERCIAL M-SERIES 2017-C38 CLASS B	1	1,108,335	989,789
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		949,909	1,101,969	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				57645L-AA-2	MASTR REPERFORMING LOAN -SERIES 2006-2 CLASS 1A1	1	949,909	1,101,969
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,039,500	1,037,396	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				06760Q-AU-3	Barings Middle Market CL-BMM 2017-1A CR	2	1,039,500	1,037,396
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	951,563	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				12625K-AP-0	COMM MORTGAGE TRUST-SERIES 2013-CRB CLASS D REID	1	1,000,000	951,563
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	922,414	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				26833R-AC-2	ECMC Group Student Loan -ECMC 2021-1A B	1	1,000,000	922,414
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		999,586	905,794	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				28166G-AB-1	EDvestinJ Private Educat-SERIES 19-A CLASS B	1	999,586	905,794
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		902,362	874,294	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				63940X-AC-2	Navient Student Loan Tru-SERIES 19-1A CLASS B	1	902,362	874,294
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	880,209	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				63941R-AC-4	NAVSL 2019-2A B	1	900,000	880,209
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	860,376	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				63940A-AD-0	NAVIENT STUDENT LOAN TRU-SERIES 17-4A CLASS B	1	900,000	860,376
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	824,552	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				64034G-AB-6	Netnet Student Loan Trus-NSLT 2020-1A B	1	900,000	824,552
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		899,998	691,338	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				87267T-AD-3	TRK 2021-INW2 Trust-TRK 2021-INW2 M1	2	899,998	691,338
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		898,140	850,020	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				74824D-AL-4	QUEENS CENTER MORTGAGE T-SERIES 2013-QCA CLASS D REID	3	898,140	850,020
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		772,181	842,927	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				86359D-MC-8	STRUCTURED ASSET SECURIT-SERIES 2005-RF3 CLASS 1A	1	772,181	842,927
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,918,456	2,908,297	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				91282C-GN-5	United States Treasury N-UNSECURED	1	2,918,456	2,908,297
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	206,715	(113,523,955)	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared	102,025	(113,627,369)		07384Y-CD-6	BEAR STEARNS ASSET BACKE-SERIES 2002-AC1 CLASS B1	1	104,690	103,414
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		399,817	425,120	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				195869-AJ-1	COLONIAL PIPELINE CO-NOTE	1	399,817	425,120
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		124,389	126,255	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				796050-AE-2	Samsung Electronics Co L-DEBENTURE	1	124,389	126,255

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STATEMENT AS OF JUNE 30, 2024 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		2,552,264	2,382,198	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				64966M-YS-2	City of New York NY-GENERAL OBLIGATION UNLTD	1	2,552,264	2,382,198
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		701,122	706,609	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	701,122	706,609
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,323,331	891,716	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	1,323,331	891,716
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		140,551	139,262	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				94978#-GP-6	Avolon Aerospace Funding Senior Secured	1	140,551	139,262
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		391,307	371,239	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05400F-AG-6	Crown Castle Towers LLC-SECURED	1	391,307	371,239
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		303,438	285,312	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				22822R-BH-2	Green Mountain Power Cor First Mtg Bond	1	303,438	285,312
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		350,000	370,213	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				393154-L8-6	Georgia Transmission Cor First Mortgage	1	350,000	370,213
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,206,000	1,211,809	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				373628-AA-0	CROWN CASTLE-SERIES 2009-1CLASS A2	1	1,206,000	1,211,809
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		361,666	358,790	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				72349C-AB-8	Texas-New Mexico Power C Senior Secured Notes	1	361,666	358,790
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	351,053	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				882884-C8-6	State of Georgia-BUILD AMERICA GEN OBLIG	1	400,000	351,053
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		145,000	144,120	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				373384-NZ-5	Houston Independent Scho-BUILD AMERICA GEN OBLIG	1	145,000	144,120
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,050,000	1,054,757	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				442403-FY-2	PENNSYLVANIA ST-BUILD AMERICA GEN OBLIG	1	1,050,000	1,054,757
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		925,000	919,672	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				70914P-ME-9	BOULDER LARIMER & WELD C-GENERAL OBLIGATION UNLTD	1	925,000	919,672
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		550,000	541,354	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				101565-YR-4	University of Chicago/Th-BOND	1	550,000	541,354
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,667,677	1,676,996	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				91412N-AF-7	NARA Caves Lease Trust Lease Backed Ce	1	1,667,677	1,676,996
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		570,850	568,317	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				63080#-AA-5	VIRGINIA ST PUBLIC SCH A-REVENUE BONDS	1	570,850	568,317
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	698,383	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				92817S-TZ-1	TEXAS ST TRANSPRTN COMM-BUILD AMERICA REVENUE	1	700,000	698,383
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,209,401	1,202,640	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				88283L-HU-3	TEXAS ST TRANSPRTN COMM-BUILD AMERICA REVENUE	1	1,209,401	1,202,640
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		255,314	254,628	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				88283L-HT-6	State of Georgia-BUILD AMERICA GEN OBLIG	1	255,314	254,628
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		407,522	399,516	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				373384-PA-8	State of Georgia-GENERAL OBLIGATION UNLTD	1	407,522	399,516
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		399,913	394,928	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				373384-TP-1	MASSACHUSETTS ST SCH BLD-REVENUE BONDS	1	399,913	394,928
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,644,834	1,582,336	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				576000-LA-9	HOUSTON TX-GENERAL OBLIGATION LTD	1	1,644,834	1,582,336
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		392,317	406,049	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				442331-QM-9	NEW YORK CITY NY TRANSIT-REVENUE BONDS	1	392,317	406,049
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,751,847	4,462,932	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				64971Q-RB-1	DTE Electric Co-SENIOR SECURED NOTE	1	4,751,847	4,462,932
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		228,438	210,712	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				250847-DU-1	Trustees of Amherst Coll-UNSECURED NOTE	1	228,438	210,712
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	457,529	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				898361-AP-5	Mars, Inc. Senior Note Ser	1	500,000	457,529
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,600,000	3,434,699	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				57169#-AU-1	OREGON ST DEPT OF TRANSPRTN-BUILD AMERICA REVENUE	1	3,600,000	3,434,699
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		222,863	204,822	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				68607D-NK-7		1	222,863	204,822

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STATEMENT AS OF JUNE 30, 2024 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		2,098,244	1,798,028	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				009158-BC-9	Air Products and Chemica-SENIOR UNSECURED	1	2,098,244	1,798,028
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		486,964	479,124	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	479,124
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		502,839	493,335	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				18469Q-A#-5	Clearbridge Energy MLP Fd Inc-Senior Secured	1	502,839	493,335
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000	277,761	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				740816-AK-9	PREES & FELLOWS OF HARVAR-SENIOR UNSECURED BOND	1	300,000	277,761
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		932,684	909,087	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				18469Z-B#-7	Clearbridge Energy MLP Fd Inc-Senior Secured	1	932,684	909,087
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,171,801	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				41242*-AT-9	Hardwood Funding LLC Senior Note Ser	1	1,200,000	1,171,801
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,200,000	2,079,792	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				41242*-AU-6	Hardwood Funding LLC Senior Note Ser	1	2,200,000	2,079,792
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		456,836	490,314	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				794173-FG-4	SALEM-KEIZER OR SCH DIST-GENERAL OBLIGATION UNLTD	1	456,836	490,314
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		705,272	700,067	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				79569T-AE-3	SALT LAKE CNTY UT TRANSP-BUILD AMERICA REVENUE	1	705,272	700,067
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		735,284	707,734	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				662352-A*-4	Northwell Healthcare Inc - Senior Secured Note	1	735,284	707,734
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		916,373	798,996	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				04352E-AA-3	Ascension Health-SENIOR UNSECURED LOS ANGELES CA UNIF SCH -GENERAL OBLIGATION UNLTD	1	916,373	798,996
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		936,195	893,524	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				544646-A6-9	Mesa Air Group, Inc. Class A Notes	1	936,195	893,524
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,693,803	1,592,005	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				59048@-AA-6	Avolon Aerospace Leasing Secured Note A3	2	1,693,803	1,592,005
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		259,780	242,977	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05389L-AA-1	Oaktree Capital Managemen Senior Notes	1	259,780	242,977
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	611,481	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				674003-B*-8	Avolon Aerospace Leasing Secured Note B7	1	700,000	611,481
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		506,419	474,933	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05389L-AB-9	Avolon Aerospace Leasing Secured Note A3	1	506,419	474,933
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		259,365	242,476	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05389L-AD-5	Avolon Aerospace Leasing Secured Note B7	1	259,365	242,476
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		268,488	250,450	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05389L-AH-6	GS MORTGAGE SECURITIES T-SERIES 2013-01 CLASS B REID	1	268,488	250,450
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		444,729	413,459	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				36197Q-AG-4	Warburg Pincus LLC Senior Notes Series A	1	444,729	413,459
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,500,000	1,226,250	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				93401*-AA-8	Angel Oak Financial Stra Senior Note Series B	1	1,500,000	1,226,250
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000	273,616	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				03464A-A#-9	Aquarion Water Company O Senior Note	1	300,000	273,616
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		509,743	469,066	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				03840#-AD-6	Illinois Finance Authori-REVENUE BONDS	2	509,743	469,066
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		490,744	469,850	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				45204E-C7-1	Avolon Aerospace Funding Senior Secured	1	490,744	469,850
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		392,333	371,364	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05400F-AE-1	Avolon Aerospace Funding Senior Secured	1	392,333	371,364
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		365,523	346,131	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05400F-AC-5	Avolon Aerospace Funding Senior Secured	1	365,523	346,131
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		302,286	285,423	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05400F-AA-9	Avolon Aerospace Funding Senior Secured	1	302,286	285,423
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,037,438	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	1,037,438
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		288,063	267,880	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05389L-AK-9	Avolon Aerospace Leasing Secured Note B7	1	288,063	267,880

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STATEMENT AS OF JUNE 30, 2024 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		798,035	756,284	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			759730-AA-5	RENAISSANCE FINANCE-SENIOR UNSECURED	1	798,035	756,284
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,847,500	4,804,488	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	4,847,500	4,804,488
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,428,571	21,428,571	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			15102Z-MM-6	CEL F SPV LLC - Revolving Senior Secured Term Facility	1	21,428,571	21,428,571
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	2,843,042	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			68303F-AA-8	University of Glasgow Senior Note Ser	1	4,562,250	2,843,042
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,455,700	1,959,528	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			98665F-AA-4	WellSpan Health Obligate Senior Secured Notes	1	2,455,700	1,959,528
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,600,000	2,602,176	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06762T-AC-5	Babson CLO Ltd/Cayman Islands	1	2,600,000	2,602,176
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,600,000	2,601,232	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06763B-AC-3	Babson CLO Ltd/Cayman Is-BABSN LP-2A B	1	2,600,000	2,601,232
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,587,200	2,587,381	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06760Q-AQ-2	Barings Middle Market CL-BMM 2017-1A A2R	1	2,587,200	2,587,381
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,851,710	1,721,208	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			G2867F-AA-5	Dunedin Income Growth In Senior Secured	1	2,851,710	1,721,208
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,712,630	2,042,072	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	2,042,072
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,915,014	9,694,322	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			81809F-MN-6	17 Capital Fund 5 Partners Fund Borrower Limited - Term Loan Facility	1	9,915,014	9,694,322
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,002,000	2,002,182	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06760Q-AS-8	Barings Middle Market CL-BMM 2017-1A BR	1	2,002,000	2,002,182
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,904,473	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			67098D-AU-7	CHA Credit Funding 4 Ltd-OAKC 2019-4A BR	1	1,900,000	1,904,473
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,903,217	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			75009P-AC-1	Rad CLO 12 Ltd-RAD 2021-12A B	1	1,900,000	1,903,217
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,825,786	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			485424-NF-8	KANSAS ST DEPT OF TRANS HIY REVENUE	1	1,900,000	1,825,786
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,640,136	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			007589-AB-0	Advocate Health & Hospit-SENIOR UNSECURED	1	1,900,000	1,640,136
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,160,000	8,160,000	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	8,160,000	8,160,000
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,016,848	4,147,829	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			66815P-AB-6	Northwestern Hydro Acqui Senior Secured Notes	2	5,016,848	4,147,829
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,672,510	2,445,169	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			08059@-AC-7	Registry Finance Pty Ltd Gtd Senior Secured Note Series C	1	3,672,510	2,445,169
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,001,949	3,063,921	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			136375-CZ-3	Canadian National Railwa-SENIOR UNSECURED	1	5,001,949	3,063,921
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,787,870	7,316,431	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			70450Y-AJ-2	PayPal Holdings Inc-SENIOR UNSECURED	1	10,787,870	7,316,431
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,985,940	6,295,471	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			355611-AA-2	Fred Hutchinson Cancer R-UNSECURED	1	7,985,940	6,295,471
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	3,304,660	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			03028P-L@-3	American Transmission Co Senior Unsecured Notes	1	5,000,000	3,304,660
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	3,585,625	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			143499-AB-7	Carnegie Institution of -UNSECURED	1	5,000,000	3,585,625
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,977,263	4,194,643	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			084664-CQ-2	Berkshire Hathaway Finan-SENIOR UNSECURED	1	4,977,263	4,194,643
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,186,375	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			67755F-AC-6	Ohio State Energy Partne Senior Secured	1	5,000,000	4,186,375

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STATEMENT AS OF JUNE 30, 2024 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		4,963,499	3,519,950	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				747525-BJ-1	QUALCOMM Inc-SENIOR UNSECURED	1	4,963,499	3,519,950
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	3,644,500	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	3,644,500
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,907,509	3,662,287	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				76913@-AA-2	Riverside Health System Senior Unsecured Notes	1	4,907,509	3,662,287
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,384,470	2,330,599	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	2,330,599
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,700,000	3,169,364	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				007589-AE-4	Advocate Health & Hospit-UNSECURED	1	4,700,000	3,169,364
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,002,500	4,758,015	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	4,758,015
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,539,811	3,189,292	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				29366@-AB-2	Entergy Mississippi LLC-SECURED	1	4,539,811	3,189,292
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,012,160	4,781,864	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				G294@-AK-5	Dyson Finance Limited Guaranteed Series A Senior Notes	1	5,012,160	4,781,864
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,265,900	4,444,371	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				G7996@-AA-8	Segro Plc Senior Unsecure	1	5,265,900	4,444,371
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,919,640	3,302,824	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				G4460*-AB-4	Henderson International Senior Unsecured Notes	1	4,919,640	3,302,824
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,400,000	3,346,332	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				03028P-K@-4	American Transmission Co Senior Unsecured Notes	1	4,400,000	3,346,332
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,885,182	3,629,545	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				68351U-AS-2	PPL Electric Utilities C-SECURED	1	4,885,182	3,629,545
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,308,833	6,621,273	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				149123-CJ-8	Caterpillar Inc-SENIOR UNSECURED	1	9,308,833	6,621,273
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,870,550	5,095,074	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				G6462*-AA-9	Newlon Housing Trust Senior Secured	2	6,870,550	5,095,074
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,173,907	3,343,441	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				57167@-AH-8	Mars Inc-SENIOR UNSECURED	1	4,173,907	3,343,441
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,878,000	3,298,813	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	3,298,813
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,442,144	3,576,635	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				12477@-AG-9	CAMB Commercial Mortgage-CAMB 2021-CX2 C	1	4,442,144	3,576,635
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,033,792	3,040,169	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				85816L-AA-6	Steele Creek Clo 2018-2 -SERIES 2018-2A CLASS A	1	3,033,792	3,040,169
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	2,339,820	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				75970E-AE-7	Renasant Corp-SUBORDINATED	2	3,000,000	2,339,820
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,984,686	2,453,920	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05491V-AG-1	BBCMS 2018-CHRS Mortgage-BBCMS 2018-CHRS C	1	2,984,686	2,453,920
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,900,000	2,787,625	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				064227-AC-5	Bank of NT Butterfield &-SUBORDINATED	2	2,900,000	2,787,625
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,884,987	2,224,541	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				12477@-AJ-3	CAMB Commercial Mortgage-CAMB 2021-CX2 D	2	2,884,987	2,224,541
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,700,000	2,139,750	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				20727P-AG-9	Congressional Bancshares-CGLBNC 4 01/01/32	2	2,700,000	2,139,750
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,267,369	1,793,925	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				05491V-AJ-5	BBCMS 2018-CHRS Mortgage-BBCMS 2018-CHRS D	1	2,267,369	1,793,925
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,199,979	1,906,822	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				36167F-AD-1	GCAT 2019-NQM2 Trust-GCAT 2020-NQM1 M1	1	2,199,979	1,906,822
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,012,769	1,379,572	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				55317B-AE-7	NIFF Trust 2020-ABC-SERIES 2020-ABC CLASS B	1	2,012,769	1,379,572
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,970,074	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				06762T-AG-6	Babson CLO Ltd/Cayman Islands	2	2,000,000	1,970,074
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,856,116	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				64034D-AB-3	Netnet Student Loan Trus-NSLT 2018-4 B	1	2,000,000	1,856,116

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STATEMENT AS OF JUNE 30, 2024 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@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		303,031	307,455	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				87289B-AE-4	TCP DLF VIII 2018 CLO, LLC - Class C Secured Floating Rate Note	1	303,031	307,455
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,536	283,527	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				12629N-AJ-4	COMM MORTGAGE TRUST-SERIES 2015-DC1 CLASS B	1	300,536	283,527
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		812,171	734,314	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				36252S-BA-4	GS Mortgage Securities T-SERIES 2019-GC38 CLASS B	1	812,171	734,314
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		613,386	612,650	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				87289B-AA-2	TCP DLF VIII 2018 CLO, LLC - Class A-1 Secured Floating Rate Note	1	613,386	612,650
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	560,000	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				90270Y-AN-9	UBS-BARCLAYS COMMERCIAL -SERIES 2013-C5 CLASS D REID	1	800,000	560,000
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		796,179	791,699	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				58403Y-AR-7	Med Trust 2021-MDLN-MED 2021-MDLN D	1	796,179	791,699
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,500,000	17,506,353	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared				04015G-AX-7	Ares XXXIV CLO Ltd-ARES 2015-2A AR3	1	17,500,000	17,506,353
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	40,769,093	(5,915,896)	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared	40,964	(46,644,025)		67084Z-MM-9	OC III LVS XXVI LP - Secured Loan Facility	1	40,728,129	40,728,129
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		27,700,500	27,700,500	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared				30300Z-MM-5	FS CREIT FINANCE MM-1 LLC - Secured Term Loan Facility	1	27,700,500	27,700,500
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,000,000	07/17/2023	07/15/2051	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		11,922,305	11,922,305	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared				57888Z-MM-8	MCOF FINANCE, LLC - Senior Secured Revolving Loan Facility	1	11,922,305	11,922,305
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,454,101	8,454,101	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared				500798-MV-8	KREF Lending VII LLC - Term Loan Series 2021-10	1	8,454,101	8,454,101
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,511,878	5,816,393	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared				26875P-AQ-4	EOG RESOURCES INC-SENIOR UNSECURED	1	6,511,878	5,816,393
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,858,704	6,858,704	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared				75812R-MM-9	Red Cedar Holdings B, L.P. - Series 2022-1	1	6,858,704	6,858,704
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	4,000,000	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared				500798-MW-6	KREF Lending VII LLC - Term Loan Series 2022-11	1	4,000,000	4,000,000
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,720,546	4,919,670	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared				48270C-AA-3	KST Electric Power Company S.A.P de C.V. - Term Loan	1	5,720,546	4,919,670
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,491,488	3,491,488	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared				500798-MW-6	KREF Lending VII LLC - Term Loan Series 2022-11	1	3,491,488	3,491,488
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,729,224	9,729,224	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared				67080B-MM-6	NXT Capital Structured Note I, LLC - Class A Secured Float Rate Revolving Loan	1	9,729,224	9,729,224
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,566,608	5,566,608	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared				63165H-MM-1	CCO I CREDIT BACKED LOANS LTD. - Senior Secured Floating Rate Term Loan	1	5,566,608	5,566,608
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1	40,000,000	4,082,000	7,801,678	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared		3,746,552		09680Z-MM-9	Bobcat Funded 2021-A Financing L.P. - Secured Term Loan A	1	4,082,000	4,055,126
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		5,299,204	4,535,918	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared				29157T-AD-8	Emory University-UNSECURED	1	5,299,204	4,535,918
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		4,500,000	3,764,250	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared				918638-AA-1	VHG Capital, L.P. Senior Notes Series A	1	4,500,000	3,764,250
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		5,000,000	4,030,500	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared				918638-AB-9	VHG Capital, L.P. Senior Notes Series B	1	5,000,000	4,030,500
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		1,000,000	956,149	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared				44805Z-MM-6	HUSKY FUNDED 2021-A FINANCING L.P. - Husky Term B	2	1,000,000	956,149
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		4,647,037	4,478,650	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared				84986E-AB-7	Spring Renewables Invest Senior Term Loa	2	4,647,037	4,478,650
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		4,133,189	3,683,445	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared				90380*-AA-9	UIIico Infrastructure Southland Borrower, LLC	2	4,133,189	3,683,445
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		4,999,829	4,410,160	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared				63941L-AD-5	Navient Student Loan Tru-NAVSL 2019-BA B	1	4,999,829	4,410,160
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		5,000,000	3,603,000	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared				05580M-79-3	B. Riley Financial Inc-SENIOR UNSECURED	2	5,000,000	3,603,000

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STATEMENT AS OF JUNE 30, 2024 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		4,979,841	4,620,476	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared				06759L-AC-7	Barings BDC Inc-SENIOR UNSECURED	2	4,979,841	4,620,476
12753@AD4	Evergreen Basket of Floating Corporate Bonds	1	30,000,000	15,000,000	17,205,320	03/16/2022	03/16/2032	Interest Rate Swap - CME cleared		4,027,221		04019V-MN-9	ARES PBN Finance Co. LLC - Class A Term Loan	1	15,000,000	13,178,099
12753@AD4	Evergreen Basket of Floating Corporate Bonds	1		4,900,000	4,316,216	03/16/2022	03/16/2032	Interest Rate Swap - CME cleared				36831F-AA-3	GCM GROSVENOR DIVERSIFIED ALTERNATIVES ISSUER LLC - Term A Notes Facility	1	4,900,000	4,316,216
12753@AD4	Evergreen Basket of Floating Corporate Bonds	1		10,000,000	10,000,000	03/16/2022	03/16/2032	Interest Rate Swap - CME cleared				631908-MN-7	NASSAU OFO 2022 LLC - Class A Term Loan	1	10,000,000	10,000,000
12753@AD4	Evergreen Basket of Floating Corporate Bonds	1		1,687,120	1,562,273	03/16/2022	03/16/2032	Interest Rate Swap - CME cleared				P3596#-AA-1	EVM ENERGIA DEL VALLE DE MEXICO USD SR SECQ NT	2	1,687,120	1,562,273
999999999 - Totals				866,963,226	528,203,281	XXX	XXX	XXX	253,548	(275,728,919)	XXX	XXX	XXX	XXX	866,709,678	803,932,200

STATEMENT AS OF JUNE 30, 2024 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	873,386,687	5	869,555,980					5	873,386,687
2. Add: Opened or Acquired Transactions.....										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	13,659,932	XXX	6,119,379	XXX		XXX		XXX	19,779,311
4. Less: Closed or Disposed of Transactions.....										
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	17,490,639	XXX	8,712,132	XXX		XXX		XXX	26,202,771
7. Ending Inventory	5	869,555,980	5	866,963,227					5	866,963,227

STATEMENT AS OF JUNE 30, 2024 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.....	281,378,609
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	.....
3.	Total (Line 1 plus Line 2)	281,378,609
4.	Part D, Section 1, Column 6	613,652,307
5.	Part D, Section 1, Column 7	(326,061,403)
6.	Total (Line 3 minus Line 4 minus Line 5)	(6,212,295)
		Fair Value Check
7.	Part A, Section 1, Column 16	5,396,142
8.	Part B, Section 1, Column 13	6,212,295
9.	Total (Line 7 plus Line 8)	11,608,437
10.	Part D, Section 1, Column 9	621,172,532
11.	Part D, Section 1, Column 10	(609,564,095)
12.	Total (Line 9 minus Line 10 minus Line 11) .....	.....
		Potential Exposure Check
13.	Part A, Section 1, Column 21	159,531,702
14.	Part B, Section 1, Column 20	19,229,400
15.	Part D, Section 1, Column 12	178,761,102
16.	Total (Line 13 plus Line 14 minus Line 15) .....	.....

STATEMENT AS OF JUNE 30, 2024 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	704,703,572	42,909,412
2. Cost of cash equivalents acquired	3,965,555,960	6,487,472,165
3. Accrual of discount	8,264,829	8,480,218
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	2,170	(27,881)
6. Deduct consideration received on disposals	4,566,854,062	5,834,130,343
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)	111,672,468	704,703,572
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	111,672,468	704,703,572