



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

C.M. Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

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

Internet Website Address www.massmutual.com

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

President and Chief Executive Officer Roger William Crandall  
Secretary Akintokunbo Akinbajo

Treasurer Julieta Giselle Sinisgalli  
Appointed Actuary Vy Quoc Ho

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Massachusetts  
County of Hampden

SS:

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, 2022 OF THE C.M. Life Insurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	3,897,031,298		3,897,031,298	3,988,709,547
2. Stocks:				
2.1 Preferred stocks .....	6,483,003		6,483,003	7,918,460
2.2 Common stocks .....	293,075,903		293,075,903	296,296,944
3. Mortgage loans on real estate:				
3.1 First liens .....	964,043,092		964,043,092	1,047,493,762
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ ..... encumbrances) .....				
4.2 Properties held for the production of income (less \$ ..... encumbrances) .....				
4.3 Properties held for sale (less \$ ..... encumbrances) .....				
5. Cash (\$ .....46,949,383 ), cash equivalents (\$ .....82,051,280 ) and short-term investments (\$ .....50,693 ) .....	129,051,357		129,051,357	146,440,386
6. Contract loans (including \$ ..... premium notes) .....	144,885,635		144,885,635	145,928,972
7. Derivatives .....	534,576,741		534,576,741	629,776,815
8. Other invested assets .....	182,128,976	367,113	181,761,863	178,604,333
9. Receivables for securities .....	319,565,850		319,565,850	290,038,860
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....				
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	6,470,841,855	367,113	6,470,474,743	6,731,208,079
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	111,417,736	366,859	111,050,877	108,430,021
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	71,719		71,719	106,255
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	(22,877,055)		(22,877,055)	(19,435,443)
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	24,207,106		24,207,106	67,903,651
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....	4,946,068		4,946,068	7,946,102
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....	19,843,544		19,843,544	13,403,072
18.2 Net deferred tax asset .....	45,618,286	40,350,179	5,268,107	31,811,792
19. Guaranty funds receivable or on deposit .....	460,448		460,448	480,111
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 .....	261,618		261,618	348,618
24. Health care (\$ ..... ) and other amounts receivable .....				
25. Aggregate write-ins for other than invested assets .....	165,799	102,446	63,353	621,200
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	6,654,957,124	41,186,596	6,613,770,528	6,942,823,458
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	1,592,351,724		1,592,351,724	2,129,228,600
28. Total (Lines 26 and 27)	8,247,308,848	41,186,596	8,206,122,252	9,072,052,058
DETAILS OF WRITE-INS				
1101. ....				
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Miscellaneous other assets .....	63,353		63,353	621,200
2502. Cash advances to agents .....	102,446	102,446		
2503. ....				
2598. Summary of remaining write-ins for Line 25 from overflow page .....				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	165,799	102,446	63,353	621,200

STATEMENT AS OF JUNE 30, 2022 OF THE C.M. Life Insurance Company

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ .....3,870,250,814 less \$ ..... included in Line 6.3 (including \$ ..... Modco Reserve) .....	3,870,250,814	3,881,008,589
2. Aggregate reserve for accident and health contracts (including \$ .....0 Modco Reserve) .....		
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	73,260,967	71,867,074
4. Contract claims:		
4.1 Life .....	15,975,163	43,770,106
4.2 Accident and health .....		
5. Policyholders' dividends/refunds to members \$ .....0 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 \$ .....0 accident and health premiums .....	9,807	17,996
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts .....		
9.2 Provision for experience rating refunds, including the liability of \$ ..... accident and health experience rating refunds of which \$ ..... is for medical loss ratio rebate per the Public Health Service Act .....		
9.3 Other amounts payable on reinsurance, including \$ .....0 assumed and \$ .....971,380 ceded .....	971,380	377,645
9.4 Interest Maintenance Reserve .....	41,259,447	158,978,510
10. Commissions to agents due or accrued-life and annuity contracts \$ .....0 , accident and health \$ .....0 and deposit-type contract funds \$ ..... .....		
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued .....	2,099	139
13. Transfers to Separate Accounts due or accrued (net) (including \$ .....(2,091,970) accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	(2,837,158)	(2,951,539)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	140,149	783,906
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 .....	637,191	389,324
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	57,701,332	84,486,658
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 \$ .....0 and interest thereon \$ .....0 .....		
23. Dividends to stockholders declared and unpaid .....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	98,312,145	104,692,678
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 .....	22,186,942	15,654,136
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....		
24.08 Derivatives .....	368,076,912	630,238,610
24.09 Payable for securities .....		
24.10 Payable for securities lending .....		
24.11 Capital notes \$ ..... and interest thereon \$ ..... .....		
25. Aggregate write-ins for liabilities .....	306,884,859	319,178,771
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	4,852,832,049	5,308,492,602
27. From Separate Accounts Statement .....	1,592,351,724	2,129,228,600
28. Total liabilities (Lines 26 and 27) .....	6,445,183,773	7,437,721,202
29. Common capital stock .....	2,500,000	2,500,000
30. Preferred capital stock .....		
31. Aggregate write-ins for other than special surplus funds .....		
32. Surplus notes .....		
33. Gross paid in and contributed surplus .....	450,276,208	450,276,208
34. Aggregate write-ins for special surplus funds .....		
35. Unassigned funds (surplus) .....	1,308,162,271	1,181,554,648
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 \$ .....0 in Separate Accounts Statement) .....	1,758,438,479	1,631,830,856
38. Totals of Lines 29, 30 and 37 .....	1,760,938,479	1,634,330,856
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	8,206,122,252	9,072,052,058
<b>DETAILS OF WRITE-INS</b>		
2501. Derivative collateral .....	164,595,905	172,387,646
2502. Derivative accrued interest .....	137,316,895	141,698,140
2503. Funds awaiting escheat and other miscellaneous .....	4,972,060	5,092,985
2598. Summary of remaining write-ins for Line 25 from overflow page .....		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	306,884,859	319,178,771
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

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 .....	128,789,266	140,080,086	276,374,068
2. Considerations for supplementary contracts with life contingencies .....	834,179	745,785	1,108,613
3. Net investment income .....	113,386,374	120,050,568	274,731,488
4. Amortization of Interest Maintenance Reserve (IMR) .....	1,328,313	1,771,450	5,431,105
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....			
6. Commissions and expense allowances on reinsurance ceded .....	29,970,961	25,338,968	57,832,330
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 .....	18,633,042	19,443,446	39,400,361
8.2 Charges and fees for deposit-type contracts .....			
8.3 Aggregate write-ins for miscellaneous income .....	1,106,783	1,167,092	2,417,330
9. Totals (Lines 1 to 8.3) .....	294,048,919	308,597,395	657,295,295
10. Death benefits .....	44,724,685	44,128,362	170,074,992
11. Matured endowments (excluding guaranteed annual pure endowments) .....			
12. Annuity benefits .....	57,582,824	68,591,311	118,366,718
13. Disability benefits and benefits under accident and health contracts .....	330,673	278,515	550,715
14. Coupons, guaranteed annual pure endowments and similar benefits .....			
15. Surrender benefits and withdrawals for life contracts .....	151,154,138	160,443,520	321,211,438
16. Group conversions .....			
17. Interest and adjustments on contract or deposit-type contract funds .....	2,464,369	1,708,847	4,284,106
18. Payments on supplementary contracts with life contingencies .....	891,383	1,254,293	2,473,927
19. Increase in aggregate reserves for life and accident and health contracts .....	(10,757,044)	(11,619,076)	(18,697,724)
20. Totals (Lines 10 to 19) .....	246,391,027	264,785,773	598,264,172
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) .....	19,225,747	18,384,406	41,057,870
22. Commissions and expense allowances on reinsurance assumed .....			
23. General insurance expenses and fraternal expenses .....	27,958,619	32,449,702	64,737,713
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	5,323,707	5,932,831	9,170,797
25. Increase in loading on deferred and uncollected premiums .....	2,404,260	271,095	1,277,073
26. Net transfers to or (from) Separate Accounts net of reinsurance .....	(50,804,398)	(73,603,963)	(148,940,337)
27. Aggregate write-ins for deductions .....	(2,243,700)	(2,319,241)	(5,569,536)
28. Totals (Lines 20 to 27) .....	248,255,262	245,900,602	559,997,751
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) .....	45,793,657	62,696,793	97,297,544
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) .....	45,793,657	62,696,793	97,297,544
32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....	10,469,929	11,740,276	11,082,336
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) .....	35,323,728	50,956,518	86,215,208
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ .....1,320,658 (excluding taxes of \$ .....243,314	10,296,175	(9,811,289)	1,573,477
35. Net income (Line 33 plus Line 34) .....	45,619,902	41,145,229	87,788,685
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year .....	1,634,330,853	1,738,759,118	1,738,759,118
37. Net income (Line 35) .....	45,619,902	41,145,229	87,788,685
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....34,963,918	130,689,500	34,539,828	(9,971,179)
39. Change in net unrealized foreign exchange capital gain (loss) .....	(52,751,113)	(4,229,948)	(17,978,356)
40. Change in net deferred income tax .....	25,404,137	23,044,331	13,603,155
41. Change in nonadmitted assets .....	(25,709,175)	9,034,109	3,093,170
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 .....	6,380,533	(1,945,510)	(1,786,668)
45. Change in treasury stock .....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period .....			
47. Other changes in surplus in Separate Accounts Statement .....			
48. Change in surplus notes .....			
49. Cumulative effect of changes in accounting principles .....			
50. Capital changes:			
50.1 Paid in .....			
50.2 Transferred from surplus (Stock Dividend) .....			
50.3 Transferred to surplus .....			
51. Surplus adjustment:			
51.1 Paid in .....			
51.2 Transferred to capital (Stock Dividend) .....			
51.3 Transferred from capital .....			
51.4 Change in surplus as a result of reinsurance .....			
52. Dividends to stockholders .....			(173,000,000)
53. Aggregate write-ins for gains and losses in surplus .....	(3,026,159)	(3,088,536)	(6,177,072)
54. Net change in capital and surplus for the year (Lines 37 through 53) .....	126,607,625	98,499,503	(104,428,265)
55. Capital and surplus, as of statement date (Lines 36 + 54) .....	1,760,938,479	1,837,258,621	1,634,330,853
DETAILS OF WRITE-INS			
08.301. Revenue sharing .....	1,025,590	1,167,092	2,440,385
08.302. Miscellaneous .....	81,193		(23,055)
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) .....	1,106,783	1,167,092	2,417,330
2701. Reinsurance ceded adjustment .....	(3,026,159)	(3,088,536)	(6,177,072)
2702. Miscellaneous charges to operations .....	782,459	769,295	607,535
2703. ....			
2798. Summary of remaining write-ins for Line 27 from overflow page .....			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) .....	(2,243,700)	(2,319,241)	(5,569,536)
5301. Reinsurance ceded adjustment .....	(3,026,159)	(3,088,536)	(6,177,072)
5302. ....			
5303. ....			
5398. Summary of remaining write-ins for Line 53 from overflow page .....			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) .....	(3,026,159)	(3,088,536)	(6,177,072)

STATEMENT AS OF JUNE 30, 2022 OF THE C.M. Life Insurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	129,942,965	143,390,532	282,330,572
2. Net investment income .....	106,536,745	131,902,293	286,634,791
3. Miscellaneous income .....	49,945,635	46,632,288	100,438,005
4. Total (Lines 1 to 3) .....	286,425,345	321,925,113	669,403,368
5. Benefit and loss related payments .....	232,964,170	289,710,436	643,484,515
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	(51,457,327)	(73,652,551)	(149,406,404)
7. Commissions, expenses paid and aggregate write-ins for deductions .....	48,194,441	36,237,099	123,140,765
8. Dividends paid to policyholders .....			
9. Federal and foreign income taxes paid (recovered) net of \$ ..... 3,488,182 tax on capital gains (losses) .....	18,476,841	19,356,031	23,614,806
10. Total (Lines 5 through 9) .....	248,178,125	271,651,015	640,833,682
11. Net cash from operations (Line 4 minus Line 10) .....	38,247,220	50,274,098	28,569,686
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	373,540,310	582,500,189	873,193,770
12.2 Stocks .....	4,240,553	633,399	6,509,416
12.3 Mortgage loans .....	102,943,185	42,433,781	129,596,065
12.4 Real estate .....			
12.5 Other invested assets .....	10,965,209	4,047,080	19,261,911
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	(960,311)	314,828	(481,249)
12.7 Miscellaneous proceeds .....	(134,104,781)	6,870,610	45,026,756
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	356,624,165	636,799,887	1,073,106,669
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	338,768,750	198,763,108	802,054,438
13.2 Stocks .....	1,032,740	1,751,564	7,528,789
13.3 Mortgage loans .....	28,051,986	40,793,578	233,540,445
13.4 Real estate .....			
13.5 Other invested assets .....	13,350,708	11,750,089	24,719,640
13.6 Miscellaneous applications .....	5,141,501	(33,736,837)	7,760,975
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	386,345,685	219,321,502	1,075,604,287
14. Net increase (or decrease) in contract loans and premium notes .....	(1,631,608)	(6,124,188)	(6,791,151)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(28,089,912)	423,602,573	4,293,533
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....			
16.2 Capital and paid in surplus, less treasury stock .....			
16.3 Borrowed funds .....			
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(91,707)	6,275,923	902,602
16.5 Dividends to stockholders .....			173,000,000
16.6 Other cash provided (applied) .....	(27,454,631)	(76,081,956)	(48,956,360)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(27,546,338)	(69,806,033)	(221,053,758)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(17,389,029)	404,070,638	(188,190,539)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	146,440,386	334,630,925	334,630,925
19.2 End of period (Line 18 plus Line 19.1) .....	129,051,357	738,701,563	146,440,386
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001. Bond conversions and refinancing .....	4,481,040	12,124,180	17,013,918
20.0002. Net investment income payment in-kind bonds .....	473,861	696,977	1,146,450
20.0003. Stock conversions .....		12,962	562,805

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life .....			
2. Ordinary life insurance .....	87,894,626	89,863,527	175,634,553
3. Ordinary individual annuities .....	403,039,986	385,847,781	882,801,354
4. Credit life (group and individual) .....			
5. Group life insurance .....			
6. Group annuities .....			
7. A & H - group .....			
8. A & H - credit (group and individual) .....			
9. A & H - other .....			
10. Aggregate of all other lines of business .....			
11. Subtotal (Lines 1 through 10) .....	490,934,612	475,711,308	1,058,435,907
12. Fraternal (Fraternal Benefit Societies Only) .....			
13. Subtotal (Lines 11 through 12) .....	490,934,612	475,711,308	1,058,435,907
14. Deposit-type contracts .....			
15. Total (Lines 13 and 14)	490,934,612	475,711,308	1,058,435,907
DETAILS OF WRITE-INS			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

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NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

- a. Accounting practices:  
The accompanying financial statements of C.M. Life Insurance Company (the Company) have been prepared in conformity with the Statutory Accounting Practices (SAP) of the National Association of Insurance Commissioners (NAIC) and the accounting practices prescribed or permitted by the State of Connecticut Insurance Department.  
A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Connecticut is shown below:

	SSAP #	F/S Page	F/S Line #	2022	2021
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 45,619,902	\$ 87,788,685
(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	\$ 45,619,902	\$ 87,788,685
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,760,938,479	\$ 1,634,330,856
(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	\$ 1,760,938,479	\$ 1,634,330,856

- b. Use of estimates in the preparation of the financial statements - No change
- c. Accounting policy:
- (1) No change
- (2) Bonds are generally valued at amortized cost using the constant yield interest method with the exception of NAIC Category 6 bonds, which are in or near default, and certain residential mortgage-backed securities (RMBS) and commercial mortgage-backed securities (CMBS), which are rated by outside modelers, which are carried at the lower of amortized cost or fair value. NAIC ratings are applied to bonds and other securities. Categories 1 and 2 are considered investment grade, while Categories 3 through 6 are considered below investment grade. Bond transactions are recorded on a trade date basis, except for private placement bonds, which are recorded on the funding date.

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

- (3-5) No change
- (6) For loan-backed and structured securities, such as asset-backed securities, mortgage-backed securities, including RMBS and CMBS, and structured securities, including collateralized debt obligations, amortization or accretion is revalued quarterly based on the current estimated cash flows, using either the prospective or retrospective adjustment methodologies.

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

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

- (7-14) No change

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

Note 2 – Accounting Changes and Corrections of Errors

- a. For the six months ended June 30, 2022 and 2021 the Company did not record any corrections of prior years' errors.
- b. Adoption of new accounting standards-No change

Note 3 – Business Combinations and Goodwill - No change

Note 4 – Discontinued Operations - No change

Note 5 – Investments

- a. Mortgage loans, including mezzanine real estate loans - No change
- b. Debt restructuring - No change
- c. Reverse mortgages - No change



NOTES TO FINANCIAL STATEMENTS

- d. Loan-backed securities:
- (1) Prepayment assumptions for loan-backed and structured securities are based on various assumptions and inputs obtained from external industry sources along with internal analysis and actual experience.
- (2) The following contains loan-backed and structured securities that recognized other-than-temporary impairments (OTTI) classified on the following bases for recognizing OTTI:

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

OTTI recognized in the first quarter

a. Intent to sell	\$ -	\$ -	\$ -	\$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	1,366,642	-	274,102	1,092,540
c. Total first quarter	<u>\$ 1,366,642</u>	<u>\$ -</u>	<u>\$ 274,102</u>	<u>\$ 1,092,540</u>

OTTI recognized in the second quarter

d. Intent to sell	\$ -	\$ -	\$ -	\$ -
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	1,069,792	-	120,194	949,598
f. Total second quarter	<u>\$ 1,069,792</u>	<u>\$ -</u>	<u>\$ 120,194</u>	<u>\$ 949,598</u>

OTTI recognized in the third quarter

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

OTTI recognized in the fourth quarter

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

m. Annual aggregate total

<u>\$ -</u>	<u>\$ 394,296</u>
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All impairments were taken due to the present value of cash flows expected to be collected being less than the amortized cost basis.

NOTES TO FINANCIAL STATEMENTS

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

CUSIP	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value at Time of OTTI	Date of Financial Instrument Where Reported
07388VAH1	\$ 226,420	\$ 23,420	\$ (203,000)	\$ 23,420	\$ 23,420	2
040104RV5	191,840	182,570	(9,270)	182,570	177,676	March 31, 2022
17311YAC7	101,646	88,695	(12,951)	88,695	93,082	March 31, 2022
35729RAE6	144,336	142,269	(2,067)	142,269	125,320	March 31, 2022
40431KAE0	245,992	219,259	(26,733)	219,259	244,844	March 31, 2022
45071KDD3	66,595	59,578	(7,017)	59,578	61,194	March 31, 2022
61750FAE0	32,855	30,573	(2,282)	30,573	28,080	March 31, 2022
45660LAU3	12,143	11,587	(556)	11,587	11,819	March 31, 2022
761118FM5	234,972	228,638	(6,334)	228,638	223,059	March 31, 2022
41161PWB5	109,841	105,949	(3,892)	105,949	95,793	March 31, 2022
01853GAB6	7,454	2,288	(5166)	2,288	7,787	June 30, 2022
040104RV5	181,867	171,865	(10,002)	171,865	160,035	June 30, 2022
040104TG6	19,420	18,728	(692)	18,728	15,333	June 30, 2022
1248MGAJ3	5,727	5,328	(399)	5,328	4,501	June 30, 2022
14454AAB5	89,674	65,737	(23,937)	65,737	86,252	June 30, 2022
35729RAE6	140,965	132,843	(8122)	132,843	111,262	June 30, 2022
86363HAB8	4,436	3,995	(441)	3,995	3,437	June 30, 2022
05535DAN4	184,726	139,420	(45,306)	139,420	124,278	June 30, 2022
45254TRX4	9,163	8,519	(644)	8,519	8,480	June 30, 2022
45660LYW3	71,484	68,316	(3,168)	68,316	69,150	June 30, 2022
525221AJ6	77,112	61,754	(15,358)	61,754	64,933	June 30, 2022
589929X29	45,702	44,026	(1,676)	44,026	44,178	June 30, 2022
761118FM5	213,883	209,051	(4,832)	209,051	200,979	June 30, 2022
589929N38	18,178	17,727	(451)	17,727	17,185	June 30, 2022
Totals	\$ 2,436,431	\$ 2,042,135	\$ (394,296)	\$ 2,042,135	\$ 2,002,077	

(4) As of June 30, 2022, 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

\$ (26,312,032)

2. 12 months or longer

\$ (4,248,427)
- b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months

\$ 463,118,971

2. 12 months or longer

\$ 56,092,563

(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, 2022.
- f. Repurchase agreements transactions accounted for as secured borrowing:

(1) The Company did not have any repurchase agreements as of June 30, 2022.
- 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, 2022.
- 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, 2022.
- 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, 2022.
- j. Real estate – No change
- k. Low-income housing tax credit - No change
- l. Restricted assets - No change
- m. Working capital finance investments: The Company did not invest in working capital finance investments as of June 30, 2022.
- 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, 2022.

NOTES TO FINANCIAL STATEMENTS

o. 5GI Securities:

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	26	30	\$15,523,129	\$22,496,137	\$15,761,940	\$23,434,377
(2) LB&SS - AC	-	-	-	-	-	-
(3) Preferred Stock - AC	1	1	21,746	21,746	24,404	27,554
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	27	31	\$15,544,875	\$22,517,883	\$15,786,344	\$23,461,931

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, 2022		
	General Account	Separate Account
1. Number of CUSIPS	7	N/A
2. Aggregate amount of investment income	\$ 953,836	N/A

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

Asset Type	Percent Share
(1) Cash	36 %
(2) Cash equivalents	64 %
(3) Short-term investments	- %
(4) Total	100 %

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

**Note 7 – Investment Income** – No change

**Note 8 – Derivative Instruments**

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

**Note 9 – Income Taxes** - No change

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

**Note 11 – Debt**

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

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

- a. Defined Benefit Plan:
- (1-3) No change
- (4) The Company did not have any defined benefit pension plans for which the reporting entity is directly liable.
- (5-21) No change
- b-i. No change

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

(1-3) No change

**Note 14 – Liabilities, Contingencies and Assessments**

- a. Contingent commitments - No change
- b. Assessments - No change
- c. Gain contingencies - No change
- d. Claims related to extra contractual obligations - No change
- e. Joint and several liabilities – No change
- f. All other contingencies:  
In the normal course of business, the Company is involved in disputes, litigation and governmental or regulatory inquiries, administrative proceedings, examinations and investigations, both pending and threatened. These matters, if resolved adversely against the Company or settled, may result in monetary damages, fines and penalties or require changes in the Company's business practices. The resolution or settlement of these matters is inherently difficult to predict. Based upon the Company's assessment of these pending matters, the

## NOTES TO FINANCIAL STATEMENTS

Company does not believe that the amount of any judgment, settlement or other action arising from any pending matter is likely to have a material adverse effect on the statement of financial position. However, an adverse outcome in certain matters could have a material adverse effect on the results of operations for the period in which such matter is resolved, or an accrual is determined to be required, on the financial statement financial position, or on our reputation.

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

### **Note 15 – Leases** - No change

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

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

- a. Transfers of receivables reported as sales - No change
- b. Transfer and servicing of financial assets:
  - (1) No change
  - (2) The Company did not have any servicing assets or liabilities in 2022 or 2021.
  - (3) No change
  - (4) The Company did not have interests that continue to be held by a transferor in securitized financial assets in 2022 or 2021.
  - (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, 2022 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

## NOTES TO FINANCIAL STATEMENTS

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.

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

June 30, 2022					
	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
<b>Financial assets:</b>					
<b>Bonds:</b>					
Industrial and miscellaneous	\$ -	\$ 5,938,349	\$ 15,496,124	\$ -	\$ 21,434,473
Preferred stocks	-	-	3,885,455	-	3,885,455
Common stock - subsidiary and affiliates	16,973,057	-	3,826,847	-	20,799,904
Common stock - unaffiliated	994,465	-	1,171,353	-	2,165,818
<b>Derivatives:</b>					
Interest rate swaps	-	431,714,785	-	-	431,714,785
Options	-	5,121,673	-	-	5,121,673
Currency swaps	-	92,903,035	-	-	92,903,035
Forward contracts	-	4,837,247	-	-	4,837,247
Separate account assets	1,592,351,701	23	-	-	1,592,351,724
Total financial assets carried at fair value	\$ 1,610,319,223	\$ 540,515,112	\$ 24,379,779	\$ -	\$ 2,175,214,114
<b>Financial liabilities:</b>					
<b>Repurchase agreements</b>					
<b>Derivatives:</b>					
Interest rate swaps	\$ -	\$ 357,796,929	\$ -	\$ -	\$ 357,796,929
Options	-	792,415	-	-	792,415
Currency swaps	-	297,615	-	-	297,615
Forward contracts	-	1,103,747	-	-	1,103,747
Financial futures	8,086,207	-	-	-	8,086,207
Total financial liabilities carried at fair value	\$ 8,086,207	\$ 359,990,706	\$ -	\$ -	\$ 368,076,913
<b>December 31, 2021</b>					
	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
<b>Financial assets:</b>					
<b>Bonds:</b>					
Industrial and miscellaneous	\$ -	\$ 3,291,759	\$ 19,024,416	\$ -	\$ 22,316,175
Preferred stocks	-	-	51,861	-	51,861
Common stock - subsidiary and affiliates	19,631,156	-	4,365,947	-	23,997,103
Common stock - unaffiliated	2,452,930	-	4,417,320	-	6,870,250
<b>Derivatives:</b>					
Interest rate swaps	-	552,633,691	-	-	552,633,691
Options	-	32,159,548	-	-	32,159,548
Currency swaps	-	36,074,971	-	-	36,074,971
Forward contracts	-	1,715,455	-	-	1,715,455
Financial futures - short positions	6,024	-	-	-	6,024
Financial futures - long positions	7,187,126	-	-	-	7,187,126
Separate account assets	2,129,228,598	2	-	-	2,129,228,600
Total financial assets carried at fair value	\$ 2,158,505,834	\$ 625,875,426	\$ 27,859,544	\$ -	\$ 2,812,240,804
<b>Financial liabilities:</b>					
<b>Derivatives:</b>					
Interest rate swaps	\$ -	\$ 612,194,370	\$ -	\$ -	\$ 612,194,370
Options	-	9,891,640	-	-	9,891,640
Currency swaps	-	5,649,088	-	-	5,649,088
Forward contracts	-	2,470,084	-	-	2,470,084
Financial futures - long positions	33,428	-	-	-	33,428
Total financial liabilities carried at fair value	\$ 33,428	\$ 630,205,182	\$ -	\$ -	\$ 630,238,610

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 01/01/2022	Transfers <sup>(1)</sup>		Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 06/30/2022
		In	Out							
Financial assets:										
Bonds:										
Industrial and miscellaneous	\$ 19,024,416	\$ -	\$ (2,833,616)	\$ (457,340)	\$ (1,480,855)	\$ 1	\$ 1,243,519	\$ -	\$ (1)	\$ 15,496,124
Preferred stock	51,861	5,022,588	-	-	(1,188,994)	-	-	-	-	3,885,455
Common stock - affiliated	4,365,947	-	-	-	(1,539,100)	1,000,000	-	-	-	3,826,847
Common stock - unaffiliated	4,417,320	-	(450,233)	1,789,412	(2,303,121)	28,379	-	(69,717)	(2,240,687)	1,171,353
Total financial assets	\$ 27,859,544	\$ 5,022,588	\$ (3,283,849)	\$ 1,332,072	\$ (6,512,070)	\$ 1,028,380	\$ 1,243,519	\$ (69,717)	\$ (2,240,688)	\$ 24,379,779

(1)

	Balance as of 01/01/2021	Transfers <sup>(1)</sup>		Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 12/31/2021
		In	Out							
Financial assets:										
Bonds:										
Industrial and miscellaneous	\$ 10,030,471	\$ 985,571	\$ -	\$ (1,955,584)	\$ 466,616	\$ -	\$ 9,833,500	\$ -	\$ (336,158)	\$ 19,024,416
Preferred stock	144,687	-	(21,744)	-	(71,082)	-	-	-	-	51,861
Common stock - affiliated	1,911,823	-	-	-	203,816	2,124,750	125,558	-	-	4,365,947
Common stock - unaffiliated	4,667,741	529	-	798,483	961,360	156,896	531,055	(2,321,773)	(376,971)	4,417,320
Total financial assets	\$ 16,754,722	\$ 986,100	\$ (21,744)	\$ (1,157,101)	\$ 1,560,710	\$ 2,281,646	\$ 10,490,113	\$ (2,321,773)	\$ (713,129)	\$ 27,859,544

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

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

(4) Valuation Techniques and Inputs

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

June 30, 2022										
							Net	Not		
							Asset	Practicable		
							Value	(Carrying		
							(NAV)	Value)		
							</			

NOTES TO FINANCIAL STATEMENTS

December 31, 2021

	Aggregate	Admitted				Net	Not
	Fair Value	Assets	Level 1	Level 2	Level 3	Asset	Practicable
						Value	(Carrying
						(NAV)	Value)
Financial assets:							
Bonds:							
U. S. government and agencies	\$ 2,974,844	\$ 2,981,299	\$ -	\$ 2,974,844	\$ -	\$ -	\$ -
All other governments	1,392,934	1,257,802	-	1,392,934	-	-	-
States, territories and possessions	17,447,130	14,228,837	-	17,447,130	-	-	-
Political subdivisions	18,677,658	15,764,113	-	18,677,658	-	-	-
Special revenue	112,384,158	93,401,363	-	112,384,158	-	-	-
Industrial and miscellaneous	3,986,277,941	3,684,856,467	-	1,924,652,062	2,061,625,879	-	-
Parent, subsidiaries and affiliates	173,532,226	176,219,666	-	4,954,454	168,577,772	-	-
Preferred stocks	9,665,244	5,281,629	-	-	9,665,244	-	-
Common stock - subsidiary and affiliates <sup>(1)</sup>	23,997,103	23,997,103	19,631,156	-	4,365,947	-	-
Common stock - unaffiliated	6,870,250	6,870,250	2,452,930	-	4,417,320	-	-
Mortgage loans - commercial	801,158,377	773,413,612	-	-	801,158,377	-	-
Mortgage loans - residential	274,409,436	274,080,152	-	-	274,409,436	-	-
Cash, cash equivalents and short-term investments	146,440,386	146,440,386	73,193,286	73,247,100	-	-	-
Derivatives:							
Interest rate swaps	552,633,691	552,633,691	-	552,633,691	-	-	-
Options	32,159,548	32,159,548	-	32,159,548	-	-	-
Currency swaps	36,074,971	36,074,971	-	36,074,971	-	-	-
Forward contracts	1,715,455	1,715,455	-	1,715,455	-	-	-
Financial futures	7,193,150	7,193,150	7,193,150	-	-	-	-
Separate account assets	2,129,228,600	2,129,228,600	2,129,228,598	2	-	-	-
Financial liabilities:							
Individual annuity contracts	3,585,230,887	3,038,696,893	-	-	3,585,230,887	-	-
Supplementary contracts	64,645,579	64,005,524	-	-	64,645,579	-	-
Derivatives:							
Interest rate swaps	612,194,370	612,194,370	-	612,194,370	-	-	-
Options	9,891,640	9,891,640	-	9,891,640	-	-	-
Currency swaps	5,649,088	5,649,088	-	5,649,088	-	-	-
Forward contracts	2,470,084	2,470,084	-	2,470,084	-	-	-
Financial futures	33,427	33,427	33,427	-	-	-	-

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

d. As of June 30, 2022 and December 31, 2021, 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 2021 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.



## NOTES TO FINANCIAL STATEMENTS

### 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.

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

### Currency exchange risk

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

### Credit and other market risks

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

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

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

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

### Political Uncertainties

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

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

## NOTES TO FINANCIAL STATEMENTS

(3) Direct exposure through other investments:

	June 30, 2022			Six Months Ended
				June 30, 2022
	Actual Cost	Carrying Value	Fair Value	OTTI
Alt-A:				
a. Residential mortgage-backed securities	\$ 12,358,043	\$ 14,021,221	\$ 13,820,754	\$ 81,767
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	\$ 1,357,631	\$ 1,438,023	\$ 1,410,352	\$ -
f. Other assets	-	-	-	-
g. Total	\$ 13,715,674	\$ 15,459,244	\$ 15,231,106	\$ 81,767

\* 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.

	December 31, 2021			Year Ended
				December 31, 2021
	Actual Cost	Carrying Value	Fair Value	OTTI
Alt-A:				
a. Residential mortgage-backed securities	\$ 14,135,245	\$ 15,950,544	\$ 16,767,804	\$ 109,881
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	1,370,314	1,456,976	1,509,707	-
f. Other assets	-	-	-	-
g. Total	\$ 15,505,559	\$ 17,407,520	\$ 18,277,511	\$ 109,881

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

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

g. Retained asset accounts - No change

### **Note 22 – Events Subsequent**

Management of the Company has evaluated subsequent events through August 12, 2022, 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 2022 for incurred losses and loss adjustment expenses attributable to insured events of prior years, which considered corrections of prior year errors.

**Note 26 – Intercompany Pooling Arrangements** - No change

**Note 27 – Structured Settlements** - No change

**Note 28 – Health Care Receivables** - No change

**Note 29 – Participating Policies** - No change

**Note 30 – Premium Deficiency Reserves** - No change

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

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

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

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

**Note 35 – Separate Accounts** - No change

**Note 36 – Loss/Claim Adjustment Expenses** - No change

STATEMENT AS OF JUNE 30, 2022 OF THE C.M. Life Insurance Company

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?  
If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ X ] No [ ]
- 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              | 2                 | 3                 |
| Name of Entity | NAIC Company Code | 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?  
If yes, attach an explanation.

Yes [ ] No [ X ] N/A [ ]
- 6.1

State as of what date the latest financial examination of the reporting entity was made or is being made.

12/31/2019
- 6.2

State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.

12/31/2019
- 6.3

State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).

06/16/2021
- 6.4

By what department or departments?  
State of Connecticut Insurance Department
- 6.5

Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?

Yes [ ] No [ ] N/A [ X ]
- 6.6

Have all of the recommendations within the latest financial examination report been complied with?

Yes [ X ] No [ ] N/A [ ]
- 7.1

Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?

Yes [ ] No [ X ]
- 7.2

If yes, give full information:
- 8.1

Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?

Yes [ ] No [ X ]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

Is the company affiliated with one or more banks, thrifts or securities firms?

Yes [ X ] No [ ]
- 8.4

If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

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

STATEMENT AS OF JUNE 30, 2022 OF THE C.M. Life Insurance Company

GENERAL INTERROGATORIES

- 9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? .....  
(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.

Yes [ X ] No [ ]
- 9.11

If the response to 9.1 is No, please explain:
- 9.2

Has the code of ethics for senior managers been amended? .....

Yes [ X ] No [ ]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).  
Changed references from HR business partner to Employee Relations in response to an HR organizational change.
- 9.3

Have any provisions of the code of ethics been waived for any of the specified officers? .....

Yes [ ] No [ X ]
- 9.31

If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1

Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? .....

Yes [ X ] No [ ]
- 10.2

If yes, indicate any amounts receivable from parent included in the Page 2 amount: .....

\$ .....

INVESTMENT

- 11.1

Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) .....

Yes [ X ] No [ ]
- 11.2

If yes, give full and complete information relating thereto:  
Letter stock or securities restricted as to sale - excluding deposit with states
12.

Amount of real estate and mortgages held in other invested assets in Schedule BA: .....

\$ .....69,893,113
13.

Amount of real estate and mortgages held in short-term investments: .....

\$ .....
- 14.1

Does the reporting entity have any investments in parent, subsidiaries and affiliates? .....

Yes [ X ] No [ ]
- 14.2

If yes, please complete the following:
- |   | 1   | 2  |
|---|---|--|
|   | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....   | \$ .....176,219,667                               | \$ .....195,302,842                                |
| 14.22 Preferred Stock .....   | \$ .....  | \$ .....   |
| 14.23 Common Stock .....  | \$ .....265,429,591                               | \$ .....289,279,170                                |
| 14.24 Short-Term Investments .....  | \$ .....  | \$ .....   |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....  | \$ .....   |
| 14.26 All Other .....   | \$ .....91,679,489                                | \$ .....91,161,783                                 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....533,328,747                               | \$ .....575,743,795                                |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....  | \$ .....   |
- 15.1

Has the reporting entity entered into any hedging transactions reported on Schedule DB? .....

Yes [ X ] No [ ]
- 15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? .....  
If no, attach a description with this statement.

Yes [ X ] No [ ] N/A [ ]
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, 2022 OF THE C.M. Life Insurance Company

GENERAL INTERROGATORIES

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

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

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

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

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [ X ]
- 17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Barings LLC .....	A.....
IFM Investors Pty Ltd .....	U.....
Angelo, Gordon & Co., L.P. ....	U.....
Western Asset Management Company .....	U.....

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106006 .....	Barings LLC .....	MMPERQOMXYENC8A2G084 .....	SEC .....	DS.....
162754 .....	IFM Investors Pty Ltd .....	MMPERQOMXYENC8A2G084 .....	SEC .....	NO.....
131940 .....	Angelo, Gordon & Co., L.P. ....	MMPERQOMXYENC8A2G084 .....	SEC .....	NO.....
801-8162 .....	Western Asset Management Company .....	MMPERQOMXYENC8A2G084 .....	SEC .....	NO.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [ ] No [ X ]
- 18.2 If no, list exceptions:

At 6/30/2022, 38 issues for 34 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 \$45,395,781 or 1.08% 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

\$

207,887,272

1.13

Commercial Mortgages

\$

753,655,821

1.14

Total Mortgages in Good Standing

\$

961,543,093

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

\$

2,500,000

1.44

Total Mortgages in Process of Foreclosure

\$

2,500,000

1.5

Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)

\$

964,043,092

1.6

Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[ ]

No

[ X ]

3.2

If yes, please provide the amount of custodial funds held as of the reporting date

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[ ]

No

[ X ]

3.4

If yes, please provide the balance of the funds administered as of the reporting date

\$

4.

Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?

Yes

[ X ]

No

[ ]

4.1

If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?

Yes

[ ]

No

[ ]

Fraternal Benefit Societies Only:

5.1

In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?

Yes

[ ]

No

[ ]

N/A

[ ]

5.2

If no, explain:

6.1

Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?

Yes

[ ]

No

[ ]

6.2

If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

STATEMENT AS OF JUNE 30, 2022 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
.66346	58-0828824	.01/01/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUOK)	GA	.CO/I	.OL	Authorized		
.66346	58-0828824	.08/30/2010	MUNICH AMERICAN REASSURANCE COMPANY (MUT1)	GA	YRT/I	.OL	Authorized		
.93572	43-1235868	.08/30/2010	RGA REINSURANCE COMPANY (GAT1)	MO	YRT/I	.OL	Authorized		
.64688	75-6020048	.08/30/2010	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (TAT1)	DE	YRT/I	.OL	Authorized		
.97071	13-3126819	.01/01/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUOK)	DE	.CO/I	.OL	Authorized		
.97071	13-3126819	.09/01/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUVG)	DE	YRT/I	.OL	Authorized		
.82627	06-0839705	.01/01/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SROK)	MO	.CO/I	.OL	Authorized		
.82627	06-0839705	.08/30/2010	SWISS RE LIFE & HEALTH AMERICA INC. (SRT1)	MO	YRT/I	.OL	Authorized		

STATEMENT AS OF JUNE 30, 2022 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	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
			Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama .....	AL	L	1,043,214	4,601,359			5,644,573	
2.	Alaska .....	AK	L	21,017	4,200			25,217	
3.	Arizona .....	AZ	L	1,722,417	4,331,524			6,053,941	
4.	Arkansas .....	AR	L	252,775	1,138,314			1,391,089	
5.	California .....	CA	L	9,160,416	32,209,885			41,370,301	
6.	Colorado .....	CO	L	2,690,692	5,681,266			8,371,958	
7.	Connecticut .....	CT	L	3,472,444	13,377,699			16,850,143	
8.	Delaware .....	DE	L	302,274	1,744,888			2,047,162	
9.	District of Columbia .....	DC	L	214,312	106,609			320,921	
10.	Florida .....	FL	L	8,659,497	26,958,568			35,618,065	
11.	Georgia .....	GA	L	2,124,711	8,075,105			10,199,816	
12.	Hawaii .....	HI	L	841,345	1,916,939			2,758,284	
13.	Idaho .....	ID	L	164,754	1,534,116			1,698,870	
14.	Illinois .....	IL	L	2,546,761	15,628,932			18,175,693	
15.	Indiana .....	IN	L	1,403,720	10,814,195			12,217,915	
16.	Iowa .....	IA	L	544,005	3,625,987			4,169,992	
17.	Kansas .....	KS	L	554,106	1,529,705			2,083,811	
18.	Kentucky .....	KY	L	614,918	2,182,639			2,797,557	
19.	Louisiana .....	LA	L	645,871	5,812,710			6,458,581	
20.	Maine .....	ME	L	192,904	1,225,169			1,418,073	
21.	Maryland .....	MD	L	3,920,484	8,720,458			12,640,942	
22.	Massachusetts .....	MA	L	2,382,999	14,375,244			16,758,243	
23.	Michigan .....	MI	L	1,827,243	14,500,131			16,327,374	
24.	Minnesota .....	MN	L	2,456,070	5,749,331			8,205,401	
25.	Mississippi .....	MS	L	1,013,726	2,935,193			3,948,919	
26.	Missouri .....	MO	L	917,201	8,631,007			9,548,208	
27.	Montana .....	MT	L	131,428	951,046			1,082,474	
28.	Nebraska .....	NE	L	715,184	3,790,403			4,505,587	
29.	Nevada .....	NV	L	553,139	1,460,243			2,013,382	
30.	New Hampshire .....	NH	L	496,282	4,973,258			5,469,540	
31.	New Jersey .....	NJ	L	3,548,315	27,067,478			30,615,793	
32.	New Mexico .....	NM	L	192,878	2,487,220			2,680,098	
33.	New York .....	NY	N	1,832,621	112,691			1,945,312	
34.	North Carolina .....	NC	L	2,151,389	11,117,785			13,269,174	
35.	North Dakota .....	ND	L	10,001	511,463			521,464	
36.	Ohio .....	OH	L	2,282,536	14,779,285			17,061,821	
37.	Oklahoma .....	OK	L	877,277	618,292			1,495,569	
38.	Oregon .....	OR	L	386,296	2,273,901			2,660,197	
39.	Pennsylvania .....	PA	L	4,563,941	44,996,947			49,560,888	
40.	Rhode Island .....	RI	L	239,852	4,273,010			4,512,862	
41.	South Carolina .....	SC	L	1,399,417	4,113,185			5,512,602	
42.	South Dakota .....	SD	L	22,587	212,237			234,824	
43.	Tennessee .....	TN	L	1,809,896	12,192,054			14,001,950	
44.	Texas .....	TX	L	5,910,079	25,398,835			31,308,914	
45.	Utah .....	UT	L	766,122	1,359,719			2,125,841	
46.	Vermont .....	VT	L	277,426	1,068,055			1,345,481	
47.	Virginia .....	VA	L	2,422,019	22,656,852			25,078,871	
48.	Washington .....	WA	L	1,375,993	5,538,360			6,914,353	
49.	West Virginia .....	WV	L	272,438	1,810,470			2,082,908	
50.	Wisconsin .....	WI	L	920,157	8,910,746			9,830,903	
51.	Wyoming .....	WY	L	62,521	2,400			64,921	
52.	American Samoa .....	AS	N						
53.	Guam .....	GU	N						
54.	Puerto Rico .....	PR	L	1,782,440	2,907,877			4,690,317	
55.	U.S. Virgin Islands .....	VI	N	185				185	
56.	Northern Mariana Islands .....	MP	N						
57.	Canada .....	CAN	N	2,625				2,625	
58.	Aggregate Other Aliens .....	OT	XXX	58,564	45,000			103,564	
59.	Subtotal .....	XXX		84,753,483	403,039,985			487,793,468	
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		699,809				699,809	
94.	Aggregate or other amounts not allocable by State .....	XXX							
95.	Totals (Direct Business) .....	XXX		85,453,292	403,039,985			488,493,277	
96.	Plus Reinsurance Assumed .....	XXX							
97.	Totals (All Business) .....	XXX		85,453,292	403,039,985			488,493,277	
98.	Less Reinsurance Ceded .....	XXX		61,986,392	296,563,919			358,550,311	
99.	Totals (All Business) less Reinsurance Ceded .....	XXX		23,466,900	106,476,066			129,942,965	
DETAILS OF WRITE-INS									
58001.	ZZZ Other Alien .....	XXX		58,564	45,000			103,564	
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		58,564	45,000			103,564	
9401.	.....	XXX							
9402.	.....	XXX							
9403.	.....	XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page .....	XXX							
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) .....	XXX							

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....51      R - Registered - Non-domiciled RRGs.....

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....      Q - Qualified - Qualified or accredited reinsurer.....

N - None of the above - Not allowed to write business in the state.....6



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

### PART 1 – ORGANIZATIONAL CHART

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
<b>MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY</b>	04-1590850	65935	Massachusetts
<b>Direct &amp; Indirect Owned Subsidiaries:</b>			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Mezzanine Investor III, LLC	06-1041383		Delaware
CML Special Situations Investor LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities I I LLC	None		Delaware
MM Global Capabilities I II 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
JFIN Parent LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
JFIN Fund III LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
APEX Credit Partners LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
JCP Direct Lending CLO 2022 LLC	None		Delaware
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware

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

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

## PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
JDLF II GP LLC	None		Delaware
JDLF II GP LP	None		Delaware
Jefferies Direct Lending Fund II C LP	None		Delaware
Jefferies DLF II C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund II C SPE LLC	None		Delaware
Jefferies Private Credit BDC Inc.	None		Maryland
Jefferies Senior Lending LLC	None		Delaware
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Revolver Holdings IV LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, S.L.P.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN Funding 2021 LLC	None		Delaware
JFIN High Yield Investments LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-V Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-III Ltd.	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
JFIN Revolver Funding 2021-III Ltd.	None		Delaware
JFIN Revolver Funding 2021-IV Ltd.	None		Delaware
JFIN Revolver Funding 2022-I Ltd.	None		Bermuda
JFIN Revolver SPE1 2022 LLC	None		Delaware
Apex Credit Holdings LLC	None		Delaware
JFIN CLO 2012 Ltd.	None		Cayman Islands

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

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

## PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN CLO 2015 Ltd.	None		Cayman Islands
JFIN CLO 2015-II Ltd.	None		Cayman Islands
JFIN CLO 2016 Ltd.	None		Cayman Islands
JFIN CLO 2017 Ltd.	None		Cayman Islands
JFIN CLO 2017 II Ltd.	None		Cayman Islands
Glidepath Holdings Inc.	86-2294635		Delaware
Great American Life Insurance Company	13-1935920	63312	Ohio
AAG Insurance Agency, LLC	31-1422717		Kentucky
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
Great American Advisors, LLC	31-1395344		Ohio
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
MM Direct Private Investments Holding LLC	None		Delaware
MM Direct Private Investments UK Limited	None		United Kingdom
MM Investment Holding	None		Cayman Islands
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2013-A	90-1005837		Delaware
MMAF Equipment Finance LLC 2014-A	36-4785301		Delaware
MMAF Equipment Finance LLC 2015-A	38-3969560		Delaware
MMAF Equipment Finance LLC 2016-A	32-0489588		Delaware
MMAF Equipment Finance LLC 2017-A	35-2590691		Delaware
MMAF Equipment Finance LLC 2017-B	32-0546197		Delaware
MMAF Equipment Finance LLC 2018-A	82-5335801		Delaware
MMAF Equipment Finance LLC 2019-A	83-3722640		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
MMAF Equipment Finance LLC 2021-A	None		Delaware
Rozier LLC	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Holding Company LLC	None		Delaware

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

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

### PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Flourish Insurance Agency LLC	None		Delaware
Flourish Technologies LLC	None		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Low Carbon Energy Holding	None		United Kingdom
Sleeper Street LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Athens Fund Management LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures Southeast Asia II LLC	None		Delaware
MassMutual Ventures Southeast Asia III LLC	None		Delaware
MMV Digital I LLC	None		Cayman Islands
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware
MassMutual Ventures US III LLC	None		Delaware
MassMutual Ventures US IV LLC	None		Delaware
Open Alternatives LLC	None		Delaware
MM Catalyst Fund LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.2 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom

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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>
LT Mortgage Finance Limited	None		United Kingdom
Rothsay Property Partnership 1 LLP	None		United Kingdom
Rothsay Foundation	None		United Kingdom
Rothsay Pensions Management Limited	None		United Kingdom
Rothsay Asset Management UK Limited	None		United Kingdom
Rothsay Asset Management Australia Pty Ltd	None		Australia
Rothsay Asset Management US LLC	None		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Singapore Pte. Ltd.	None		Singapore
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	98-0457456		Australia
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings 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
Barings GmbH	None		Germany
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Netherlands B.V.	None		Netherlands
Barings Real Estate UK Holdings Limited	None		Delaware
Barings (U.K.) Limited	98-0432153		United Kingdom
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom

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

## PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings Global Advisors Limited	98-1012393		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring International Investment Management Holdings	98-0457587		United Kingdom
Baring Asset Management UK Holdings Limited	98-0457576		United Kingdom
Baring International Fund Managers (Ireland) Limited	98-0524272		Ireland
Baring Asset Management Switzerland Sàrl	None		Switzerland
Baring France SAS	98-0497550		France
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à.r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP S.à.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à.r.l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		Delaware
CRA Aircraft Holding LLC*	81-4258759		Delaware
Aland Royalty Holdings LP	None		Delaware
Chassis Acquisition Holding LLC	81-2244465		Delaware
EIP Holdings I, LLC	None		Delaware
GASL Holdings LLC	None		Delaware
Intermodal Holding II LLC	46-2344300		Delaware
Milestone Acquisition Holding LLC	47-3055009		Delaware
Novation Companies, Inc.	None		Maryland
Red Lake Ventures, LLC	46-5460309		Delaware
Remington L & W Holdings LLC*	81-4065378		Connecticut
Tamiami Citrus, LLC	None		Delaware
Teaktree Acquisition, LLC	None		Delaware
Techquity, LP	None		Delaware
Validus Holding Company LLC	46-0687392		Delaware
VGS Acquisition Holding, LLC	None		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings CMS Fund GP, LLC	None		Delaware

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

## PART 1 – ORGANIZATIONAL CHART

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	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Emerging Generation Fund GP II, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Emerging Generation Fund LP	84-3784245		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund Management II, LLC	None		Delaware
Barings North American Private Loan Fund Management III, LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Fund GP LLC	None		Delaware
BIG Real Estate Incentive I LLC	None		Delaware
BIG Real Estate Incentive II LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Loan Strategies Management LLC	04-1590850		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
SBNP SIA II LLC	None		Delaware
SBNP SIA III LLC	None		Delaware
Somerset Special Opportunities Management LLC	04-1590850		Delaware
Amherst Long Term Holdings, LLC	None		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
Haven Technologies Asia Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual Asia Limited (SPV)	None		Hong Kong

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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 Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware
MassMutual External Benefits Group LLC	27-3576835		Delaware
<b>Other Affiliates &amp; Funds:</b>			
100 w. 3 <sup>rd</sup> Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
2160 Grand Manager LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Asset-Based Income Fund (US) LP	36-4868350		Delaware
Barings Emerging Markets Corporate Bond Fund*	None		Ireland
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund*	None		Ireland
Babson CLO Ltd. 2012-II	None		Cayman Islands
Babson CLO Ltd. 2013-I	None		Cayman Islands
southBabson 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	ZJX0JL.99999.SL.136		Cayman Islands
Barings CLO 2021-II	EPXAC4.99999.SL.136 (GIIN)		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands

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## 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 2019-I	36037260H		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Euro CLO 2021-II DAC	3750378QH		Ireland
Barings Euro CLO 2021-III DAC	None		Ireland
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Inv. Grade Strat Fund	None		Ireland
Barings Global Real Assets Fund LP	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Ireland
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Global Technology Equity Fund	HU7DQ.00011.SF.372(GIIN)		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware
Barings MiddleMarket CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings MiddleMarket CLO 2018-I	None		Cayman Islands
Barings MiddleMarket CLO 2019-I	None		Cayman Islands
Barings MiddleMarket CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings North American Private Loan Fund LP	38-4010344		Delaware
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings Target Yield Infrastructure Debt Fund*	98-1567942		Luxembourg
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II)*	K15Q2K.99999.SL.442		Luxembourg
Barings Real Estate European Value Add I SCSp*	None		United Kingdom
Barings Real Estate Debt Income Fund LP*	85-3449260		Delaware
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
Comerstone Real Estate Fund X LP	46-5432619		Delaware
Gateway Mezzanine Partners II LP*	90-0991195		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
GIA EU Holdings - Emerson JV Sarl	EIN 98-1607033		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York

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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>
KKR-MM Vector LP	82-1512591		Delaware
Marco Hotel LLC	46-4255307		Delaware
Miami Douglas One GP LLC*	04-1590850		Delaware
Miami Douglas Two GP LLC*	04-1590850		Delaware
Miami Douglas One LP*	04-1590850		Delaware
Miami Douglas Two LP*	04-1590850		Delaware
Miami Douglas Three MM LLC	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC	87-4021641		Delaware
NYDIG Digital Assets Fund II LP	85-3886824		Delaware
HB Naples Golf Owner LLC	45-3623262		Delaware
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
RB Apartments LLC	82-4411267		Delaware
Somerset Special Opportunities Fund L.P.*	20-8856877		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC*	32-0574045		Delaware
West 46 <sup>th</sup> Street Hotel LLC	05-1590850		Delaware
<b>Barings Affiliates &amp; Funds:</b>			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings European Growth Trust Fund	HU7DQI.00015.SF.826		United Kingdom
Barings Global High Yield Fund	47-3790192		Massachusetts
CCIC Fund	None		Peoples Republic of China
Great Lakes II LLC*	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
<b>Barings Real Estate Affiliates &amp; Funds:</b>			
50 Liberty LLC*	36-4823011		Delaware
Barings California Mortgage Fund IV	None		California
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Calgary Railway Holding LLC*	82-2285211		Delaware
Combrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Cornerstone Permanent Mortgage Fund II	61-1750537		Massachusetts

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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 III	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV	61-1793735		Massachusetts
CREA/PPC Venture LLC	20-0348173		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Euro Real Estate Holdings LLC	04-1590850		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM East South Crossing Member LLC	04-1590850		Delaware
MM Horizon Savannah Member LLC*	04-1590850		Delaware
MM National Self-Storage Program Member LLC	04-1590850		Delaware
MM 1400 E 4th Street Member LLC	04-1590850		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
PACO France Logistics LLC	04-1590850		Delaware
Portland 400 Sixth Manager LLC	82-3393166		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Sawgrass Village Shopping Center LLC*	27-2977720		Delaware
STOA Holding LLC	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Twenty Two Liberty LLC*	35-2484550		Massachusetts
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
<b>MassMutual Premier Funds:</b>			
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
<b>MassMutual Select Funds:</b>			
MassMutual Select Fundamental Growth Fund	04-3512593		Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935		Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts

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

### PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
<b>MML Series Investment Funds:</b>			
MML Series International Equity Fund	46-4257056		Massachusetts
<b>MML Series Investment Funds II:</b>			
MML Series II Asset Momentum Fund	47-3517233		Massachusetts
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MML Series II Special Situations Fund	47-3559064		Massachusetts
<b>MassMutual RetireSMART Funds:</b>			
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts
MassMutual 20/80 Allocation Fund	45-1618155		Massachusetts
MassMutual 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262		Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046		Massachusetts

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STATEMENT AS OF JUNE 30, 2022 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 Loca-tion	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 Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0435	Massachusetts Mut Life Ins Co	.65935	04-1590850	3848388			Massachusetts Mutual Life Insurance Company (MMLIC)	.MA	UDP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.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			06-1041383				CML Mezzanine Investor III, LLC	.DE	.DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000							CML Special Situations Investor LLC	.DE	.DS	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000							CML Global Capabilities LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities I LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual Global Business Services India LLP	.IND	.NIA	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities (Netherlands) B.V.	.NLD	.NIA	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Global Business Services Romania S.R.L.	.ROU	.NIA	MM Global Capabilities (Netherlands) B.V.	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities II LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Global Capabilities III LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM/Barings Multifamily TEBS 2020 LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MML Special Situations Investor LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			47-5322979				Timberland Forest Holding LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			47-5322979				Timberland Forest Holding LLC	.DE	.NIA	C.M. Life Insurance Company	Influence	0.000	MMLIC		
.0000			47-5322979				Timberland Forest Holding LLC	.DE	.NIA	Wood Creek Capital Management LLC	Management		MMLIC		
.0000							Lyme Adirondack Forest Company, LLC	.DE	.NIA	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
.0000							Lyme Adirondack Timberlands I, LLC	.DE	.NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
.0000							Lyme Adirondack Timberlands II, LLC	.DE	.NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
.0000							Lyme Adirondack Timber Sales, LLC	.DE	.NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Berkshire Way LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MSP-SC, LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							EM Opportunities LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual MCAM Insurance Company, Inc.	.VT	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				Insurance Road LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Trad Private Equity LLC	.DE	.NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MassMutual Intellectual Property LLC	.DE	.NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000							Trad Investments I LLC	.DE	.NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
.0000							ITPSHolding LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							HITPS LLC	.DE	.NIA	ITPS Holding LLC	Ownership	100.000	MMLIC		
.0000							JFIN Parent LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			27-0105644				Jefferies Finance LLC	.DE	.NIA	JFIN Parent LLC	Ownership	50.000	MMLIC		1
.0000			86-2294635				Glidepath Holdings Inc.	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	.63312	13-1935920				Great American Life Insurance Company	.OH	.IA	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		

STATEMENT AS OF JUNE 30, 2022 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 Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000			31-1422717				AAG Insurance Agency, LLC	.KY	NIA	Great American Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	.93661	31-1021738				Annuity Investors Life Insurance Company	.OH	IA	Great American Life Insurance Company	Ownership	100.000	MMLIC		
.0000			31-1395344				Great American Advisors, LLC	.OH	NIA	Great American Life Insurance Company	Ownership	100.000	MMLIC		
.0000			26-3260520				Manhattan National Holding, LLC	.OH	NIA	Great American Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	.67083	45-0252531				Manhattan National Life Insurance Company	.OH	IA	Manhattan National Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Mortgage Lending LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Jefferies Private Credit BDC Inc.	.MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN GP Adviser LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Fund III LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Partners LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Apex Credit Partners LLC	.DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Management LLC	.DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JCP Direct Lending CLO 2022 LLC	.DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
.0000							JFAM GP LLC	.DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFAM GP LP	.DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund C LP	.DE	NIA	JFAM GP LP	Ownership	100.000	MMLIC		
.0000							Jefferies DLF C Holdings LLC	.DE	NIA	Jefferies Direct Lending Fund C LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund C SPE LLC	.DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		
.0000							JDLF II GP LLC	.DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JDLF II GP LP	.DE	NIA	JDLF II GP LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund II C LP	.DE	NIA	JDLF II GP LP	Ownership	100.000	MMLIC		
.0000							Jefferies DLF II C Holdings LLC	.DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund II C SPE LLC	.DE	NIA	Jefferies DLF II C Holdings LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Senior Lending LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Senior Lending LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings II LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings IV LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Co-Issuer Corporation	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Europe GP, S.a.r.l.	.LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Finance Europe, S.L.P.	.LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
.0000							Jefferies Finance Europe, SCSp	.LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
.0000							Jefferies Finance Business Credit LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Business Credit Fund I LLC	.DE	NIA	Jefferies Finance Business Credit LLC	Ownership	100.000	MMLIC		
.0000							JFIN Funding 2021 LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN High Yield Investments LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN LC Fund LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017 Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017-II Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017-III Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2018 Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2019 Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2019-II Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2020 Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2021-II Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2021-V Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2022-II Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2022-III Ltd.	.CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Fund, L.P.	.DE	NIA	Jefferies Finance LLC	Ownership	90.000	MMLIC		
.0000							JFIN Revolver Funding 2021 Ltd.	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Funding 2021 III Ltd.	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Funding 2021 IV Ltd.	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Funding 2022-I Ltd.	.BMU	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		

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

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.0000							JFIN Revolver SPE1 2022 LLC	.DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Apex Credit Holdings LLC	.DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2012 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2013 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2014 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2014-II Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2015 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2015-II Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	85.000	MMLIC		
.0000							JFIN CLO 2016 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2017 Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2017-II Ltd.	.CYM	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MM Copper Hill Road LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Direct Private Investments Holding LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Direct Private Investments UK Limited	.GBR	NIA	MM Direct Private Investments Holding LLC	Ownership	100.000	MMLIC		
.0000							MM Investment Holding	.CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	.DE	NIA	MM Investment Holding	Ownership	99.600	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
.0000			90-1005837				MMAF Equipment Finance LLC 2013-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			36-4785301				MMAF Equipment Finance LLC 2014-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			38-3969560				MMAF Equipment Finance LLC 2015-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			32-0489588				MMAF Equipment Finance LLC 2016-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			35-2590691				MMAF Equipment Finance LLC 2017-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			32-0546197				MMAF Equipment Finance LLC 2017-B	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			82-5335801				MMAF Equipment Finance LLC 2018-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			83-3722640				MMAF Equipment Finance LLC 2019-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2019-B	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2021-A	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							Rozier LLC	.DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			04-2443240				MML Management Corporation	.MA	NIA	MM Investment Holding	Ownership	100.000	MMLIC		
.0000			04-3548444				MassMutual International Holding MSC, Inc.	.MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
.0000			04-3341767				MassMutual Holding MSC, Inc.	.MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
.0000							MML CM LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Blueprint Income LLC	.NY	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Digital Assets LLC	.DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Financial LLC	.DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Holding Company LLC	.DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Insurance Agency LLC	.DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000							Flourish Technologies LLC	.DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	.MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
.0000							MML Investment Advisers, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			46-3238013				MML Strategic Distributors, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			06-1563535	2881445			The MassMutual Trust Company, FSB	.CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Private Placement Investment Company I, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

**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 Perce-n-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000			04-1590850				MML Private Equity Fund Investor LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MML IC		
.0000			04-1590850				MML Private Equity Fund Investor LLC	.DE	NIA	Baring Asset Management Limited	Management		MML IC		
.0000			04-1590850				MM Private Equity Intercontinental LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MML IC		
.0000			45-2738137				Pioneers Gate LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MML IC		
.0000			45-2738137				Pioneers Gate LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MML IC		
.0000			04-2854319	2392316			MassMutual Holding LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MML IC		
.0000			06-1597528				MassMutual Assignment Company	.NC	NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
.0000			37-1732913				Fern Street LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
.0000							Low Carbon Energy Holding	.GBR	NIA	MassMutual Holding LLC	Ownership	49.000	MML IC		
.0000							Sleeper Street LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
.0000			46-2252944				Haven Life Insurance Agency, LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
.0000			04-1590850				MassMutual Capital Partners LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
.0000							MassMutual Ventures Holding LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
.0000							Athens Fund Management LLC	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MML IC		
.0000							Crane Venture Partners LLP	.GBR	NIA	MassMutual Ventures Holding LLC	Ownership	33.000	MML IC		
.0000							MassMutual Ventures Management LLC	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MML IC		
.0000							MassMutual Ventures SEA Management Private Limited	.DE	NIA	MassMutual Ventures Management LLC	Ownership	100.000	MML IC		
.0000							MassMutual Ventures Southeast Asia I LLC	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MML IC		
.0000							MassMutual Ventures Southeast Asia II LLC	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MML IC		
.0000							MassMutual Ventures Southeast Asia III LLC	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MML IC		
.0000							MassMutual Ventures Southeast Asia III LLC			MassMutual Ventures Southeast Asia III LLC					
.0000							MMV Digital I LLC	.CYM	NIA		Ownership	100.000	MML IC		
.0000							MassMutual Ventures UK LLC	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MML IC		
.0000			47-1296410				MassMutual Ventures US I LLC	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MML IC		
.0000							MassMutual Ventures US II LLC	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MML IC		
.0000							MassMutual Ventures US III LLC	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MML IC		
.0000							MassMutual Ventures US IV LLC	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MML IC		
.0000							Open Alternatives LLC	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MML IC		
.0000			04-1590850				MM Rothesay Holdco US LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
.0000							Rothesay Limited	.GBR	NIA	MM Rothesay Holdco US LLC	Ownership	48.800	MML IC		
.0000							Rothesay Life Plc	.GBR	NIA	Rothesay Limited	Ownership	100.000	MML IC		
.0000							Rothesay MA No.1 Limited	.GBR	NIA	Rothesay Life PLC	Ownership	100.000	MML IC		
.0000							Rothesay MA No.2 Limited	.GBR	NIA	Rothesay Life PLC	Ownership	100.000	MML IC		
.0000							Rothesay MA No.3 Limited	.GBR	NIA	Rothesay Life PLC	Ownership	100.000	MML IC		
.0000							Rothesay MA No.4 Limited	.GBR	NIA	Rothesay Life PLC	Ownership	100.000	MML IC		
.0000							LT Mortgage Finance Limited	.GBR	NIA	Rothesay Life PLC	Ownership	100.000	MML IC		
.0000							Rothesay Property Partnership 1 LLP	.GBR	NIA	Rothesay Life PLC	Ownership	100.000	MML IC		
.0000							Rothesay Foundation	.GBR	NIA	Rothesay Limited	Ownership	100.000	MML IC		
.0000							Rothesay Pensions Management Limited	.GBR	NIA	Rothesay Limited	Ownership	100.000	MML IC		
.0000							Rothesay Asset Management UK Limited	.GBR	NIA	Rothesay Limited	Ownership	100.000	MML IC		
.0000							Rothesay Asset Management Australia Pty Ltd	.AUS	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MML IC		
.0000							Rothesay Asset Management US LLC	.DE	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MML IC		
.0000							MM Catalyst Fund LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
.0000			47-1466022				LifeScore Labs, LLC	.MA	NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
.0000			45-4000072				MM Asset Management Holding LLC	.MA	NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
.0000			45-4000072				Barings LLC	.MA	NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
.0000			04-1590850				MML Investors Services, LLC	.MA	NIA	MassMutual Holding LLC	Ownership	100.000	MML IC		
.0000			04-1590850				MML Insurance Agency, LLC	.MA	NIA	MML Investors Services, LLC	Ownership	100.000	MML IC		



SCHEDULE Y  
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0000			41-2011634				MMLISI Financial Alliances, LLC	DE	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			51-0504477				Barings LLC	DE	NIA	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC		
0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	HKG	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	BMU	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0457463				Baring Asset Management (Asia) Limited	HKG	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Baring Asset Management Korea Limited	KOR	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	NIA	Barings Investment Management (Shanghai) Limited	Ownership	100.000	MMLIC		
0000			98-0457707				Baring SICE (Taiwan) Limited	TWN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Singapore Pte. Ltd.	SGP	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0236449				Barings Japan Limited	JPN	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0457456				Barings Australia Holding Company Pty Ltd	AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			80-0875475				Barings Australia Pty Ltd	AUS	NIA	Baring Australia Holding Company Pty Ltd.	Ownership	100.000	MMLIC		
0000							Barings Finance LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BCF Europe Funding Limited	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I LLC	DE	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I Designated Activity Company	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							Barings Real Estate Acquisitions LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351				Barings Securities LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0437588				Barings Guernsey Limited	GGY	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Europe Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		
0000							Barings Asset Management Spain SL	ESP	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							Barings Real Estate UK Holdings Limited	DE	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			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			98-1012393				Barings Global Advisors Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457328				Baring International Investment Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Baring International Investment Management Holdings	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457587							Baring International Investment Management Holdings	Ownership	100.000	MMLIC		
0000			98-0457576				Baring Asset Management UK Holdings Limited	GBR	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0524272				Baring International Fund Managers (Ireland) Limited	IRL	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
0000							Baring Asset Management Switzerland Sàrl	CHE	NIA	Baring Asset Management UK Holdings Limited	Ownership	100.000	MMLIC		
0000			98-0497550				Baring France SAS	FRA	NIA	Baring Asset Management UK Holdings 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		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000							Barings Core Fund Feeder I GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings BME GP S.à.r.l.	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings GPC GP S.à. r.l	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings European Core Property Fund GP Sàrl	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Investment Fund (LUX) GP S.à. r.l	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000							GPLF4(S) GP S.à 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	30.000	MMLIC		
.0000			81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.700	MMLIC		
.0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		
.0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.300	MMLIC		
.0000			82-2932156				GASL Holdings LLC	DE	NIA	Barings LLC	Board		MMLIC		
.0000			82-2932156				GASL Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.000	MMLIC		
.0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	Barings LLC	Management		MMLIC		
.0000			46-2344300				Intermodal Holdings II LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	19.800	MMLIC		
.0000			47-3055009				Milestone Acquisition Holding, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	17.100	MMLIC		
.0000							Novation Companies, Inc.	MD	NIA	Barings LLC	Influence		MMLIC		
.0000							Novation Companies, Inc.	MD	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.500	MMLIC		
.0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000			46-5460309				Red Lake Ventures, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.900	MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.700	MMLIC		
.0000							Tamiami Citrus, LLC	DE	NIA	Barings LLC	Management/Board		MMLIC		
.0000							Tamiami Citrus, LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
.0000							Teaktree Acquisition, LLC	DE	NIA	Barings LLC	Influence		MMLIC		
.0000							Teaktree Acquisition, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.600	MMLIC		
.0000							Techquity, LP	DE	NIA	Barings LLC	Influence		MMLIC		
.0000							Techquity, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.000	MMLIC		
.0000			46-0687392				EIP Holdings I, LLC	DE	NIA	Barings LLC	Ownership	40.400	MMLIC		
.0000							Validus Holding Company LLC	DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
.0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Management		MMLIC		
.0000							VGS Acquisition Holding, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Aland Royalty GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Alaska Future Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BAI GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BAI Funds SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings CMS Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		

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

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.0000							Barings Hotel Opportunity Venture I GP, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Barings Investment Series LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Emerging Generation Fund GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Emerging Generation Fund GP II, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings ERS PE Emerging Manager III GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Global Investment Funds (U.S.) Management LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Barings CLO Investment Partners GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Core Property Fund GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Direct Lending GP Ltd.	.CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000										Massachusetts Mutual Life Insurance Company					
.0000			84-3784245				Barings Emerging Generation Fund LP	.DE	NIA	Barings LLC	Ownership	38.900	MMLIC		
.0000			84-3784245				Barings Emerging Generation Fund LP	.DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings Global Energy Infrastructure Advisors, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund Management, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund Management II, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund Management III, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Global Real Assets Fund GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings GPSF	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000										Massachusetts Mutual Life Insurance Company					
.0000			84-5063008				Barings Small Business Fund LLC	.DE	NIA	Barings LLC	Ownership	51.400	MMLIC		
.0000			84-5063008				Barings Small Business Fund LLC	.DE	NIA	Barings LLC	Management		MMLIC		
.0000			98-0536233				Benton Street Advisors, Inc.	.CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BHOVI Incentive LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BIG Real Estate Fund GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BIG Real Estate Incentive I LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BIG Real Estate Incentive II LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BRECS VII GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BREDIF GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							CREF X GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Great Lakes III GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Lake Jackson LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Loan Strategies Management LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			41-2280126				Mezzco III LLC	.DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
.0000			80-0920285				Mezzco IV LLC	.DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
.0000							Mezzco Australia II LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							RECSA-NY GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				SBNP SIA II LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							SBNP SIA III LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Somerset Special Opportunities Management LLC								
.0000			04-1590850					.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Amherst Long Term Holdings, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.500	MMLIC		
.0000										Massachusetts Mutual Life Insurance Company					
.0000			04-3313782				MassMutual International LLC	.DE	NIA	Company	Ownership	100.000	MMLIC		
.0000							MassMutual Solutions LLC	.DE	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		
.0000							Haven Technologies Asia Limited	.HKG	NIA	MassMutual Solutions LLC	Ownership	100.000	MMLIC		
.0000							Yunfeng Financial Group Limited	.HKG	NIA	MassMutual International LLC	Ownership	24.900	MMLIC		
.0000							MassMutual Asia Limited (SPV)	.HKG	NIA	MassMutual International LLC	Ownership	100.000	MMLIC		

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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..0000			04-1590850				MML Mezzanine Investor II, LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..0000			04-1590850				MML Mezzanine Investor III, LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..11.100	MMLIC		
..0000			27-3576835				MassMutual External Benefits Group LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..0000			04-1590850				100 w. 3rd Street LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..0000			04-1590850				2160 Grand Manager LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..5.000	MMLIC		
..0000			82-2432216				300 South Tryon Hotel LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..0000			04-1590850				300 South Tryon LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..0000							Almack Mezzanine Fund II Unleveraged LP	..GBR	..NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..72.900	MMLIC		
..0000							Barings Affordable Housing Mortgage Fund I LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..0000							Barings Affordable Housing Mortgage Fund I LLC	..DE	..NIA	Barings LLC	Management		MMLIC		
..0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	..DE	..NIA	Barings LLC	Management		MMLIC		
..0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
..0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	..DE	..NIA	Barings LLC	Management		MMLIC		
..0000			36-4868350				Barings Asset-Based Income Fund (US) LP	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..11.200	MMLIC		
..0000			36-4868350				Barings Asset-Based Income Fund (US) LP	..DE	..NIA	C.M. Life Insurance Company	Ownership/Influence	..1.100	MMLIC		
..0000			36-4868350				Barings Asset-Based Income Fund (US) LP	..DE	..NIA	Barings LLC	Management		MMLIC		
..0000							Barings Emerging Markets Corporate Bond Fund	..IRL	..NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..48.900	MMLIC		
..0000							Barings Emerging Markets Corporate Bond Fund	..IRL	..NIA	Barings LLC	Ownership	..15.800	MMLIC		
..0000							Barings European Real Estate Debt Income Fund	..LUX	..NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..75.100	MMLIC		
..0000							Barings European Real Estate Debt Income Fund	..LUX	..NIA	Barings LLC	Influence		MMLIC		
..0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..22.700	MMLIC		
..0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	..DE	..NIA	C.M. Life Insurance Company	Ownership	..1.500	MMLIC		
..0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	..DE	..NIA	Barings LLC	Management		MMLIC		
..0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	..DE	..NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..75.700	MMLIC		
..0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	..DE	..NIA	C.M. Life Insurance Company	Ownership	..3.800	MMLIC		
..0000			37-1506417				Babson Capital Loan Strategies Fund, L.P.	..DE	..NIA	Barings LLC	Management		MMLIC		
..0000							Barings US High Yield Bond Fund	..IRL	..NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..54.300	MMLIC		
..0000							Barings US High Yield Bond Fund	..IRL	..NIA	Barings LLC	Management		MMLIC		
..0000							Babson CLO Ltd. 2013-I	..CYM	..NIA	Barings LLC	Influence		MMLIC		..2

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000							Babson CLO Ltd. 2015-I	.CYM	NIA	Barings LLC	Influence		MLIC		3
.0000							Babson CLO Ltd. 2015-II	.CYM	NIA	Barings LLC	Influence		MLIC		4
.0000							Babson CLO Ltd. 2016-I	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Babson CLO Ltd. 2016-II	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings CLO Ltd. 2017-I	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings CLO 2018-III	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings CLO 2018-IV	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000			98-1473665				Barings CLO 2019-II	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings CLO 2019-III	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings CLO 2019-IV	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings CLO 2020-I	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings CLO 2020-II	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings CLO 2020-III	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings CLO 2020-IV	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings CLO 2021-I	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings CLO 2021-II	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings CLO 2021-III	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Babson Euro CLO 2014-I BV	.NLD	NIA	Barings LLC	Influence		MLIC		
.0000							Babson Euro CLO 2014-II BV	.NLD	NIA	Barings LLC	Influence		MLIC		
.0000							Babson Euro CLO 2015-I BV	.NLD	NIA	Barings LLC	Influence		MLIC		
.0000			36-037260H				Barings Euro CLO 2019-I BV	.JRL	NIA	Barings LLC	Influence		MLIC		
.0000							Barings Euro CLO 2019-II BV	.JRL	NIA	Barings LLC	Influence		MLIC		
.0000							Barings Euro CLO 2020-I DAC	.JRL	NIA	Barings LLC	Influence		MLIC		
.0000			37-15576VH				Barings Euro CLO 2021-I DAC	.JRL	NIA	Barings LLC	Influence		MLIC		
.0000							Barings Euro CLO 2021-II DAC	.JRL	NIA	Barings LLC	Influence		MLIC		
.0000							Barings Euro CLO 2021-III DAC	.JRL	NIA	Barings LLC	Influence		MLIC		
.0000			81-0841854				Barings CLO Investment Partners LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.300	MLIC		
.0000			81-0841854				Barings CLO Investment Partners LP	.DE	NIA	Barings LLC	Management		MLIC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	MLIC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	C.M. Life Insurance Company	Ownership	2.600	MLIC		
.0000							Barings Euro Value Add II (BREEVA II)	.LUX	NIA	Barings LLC	Management		MLIC		
.0000							Barings Real Estate European Value Add I SCSp	.GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.500	MLIC		
.0000							Barings Real Estate European Value Add I SCSp	.GBR	NIA	C.M. Life Insurance Company	Ownership	4.900	MLIC		
.0000							Barings Real Estate European Value Add I SCSp	.GBR	NIA	Barings LLC	Management		MLIC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	90.800	MLIC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE	NIA	C.M. Life Insurance Company	Influence		MLIC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE	NIA	Barings LLC	Management		MLIC		
.0000			82-5330194				Barings Global Em. Markets Equity Fund	.NC	NIA	Barings LLC	Management		MLIC		
.0000							Barings Global Energy Infrastructure Fund I LP	.CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.200	MLIC		
.0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	.CYM	NIA	Baring Asset Management Limited	Management		MLIC		
.0000							Barings Global Dividends Champion Fund	.JRL	NIA	Barings LLC	Management		MLIC		
.0000							Barings Global Inv. Grade Strat Fund	.JRL	NIA	Barings LLC	Management		MLIC		
.0000										Massachusetts Mutual Life Insurance Company					
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	Company	Ownership/Influence	40.400	MLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	C.M. Life Insurance Company	Ownership	7.100	MLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	Barings LLC	Management		MLIC		

STATEMENT AS OF JUNE 30, 2022 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	17.600	MLLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	68.200	MLLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	3.600	MLLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Barings LLC	Management		MLLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	16.500	MLLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	C.M. Life Insurance Company	Ownership	0.900	MLLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Barings LLC	Management		MLLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	Barings LLC	Management		MLLIC		
0000							Barings Global Technology Equity Fund	IRL	NIA	Barings LLC	Ownership/Influence	73.700	MLLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	75.400	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	38.700	MLLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	C.M. Life Insurance Company	Ownership	0.600	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			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	36.600	MLLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Baring Asset Management Limited	Management		MLLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	33.200	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	33.300	MLLIC		
0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Baring Asset Management Limited	Management		MLLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	11.500	MLLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.100	MLLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	89.000	MLLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.300	MLLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	Management		MLLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	9.000	MLLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.600	MLLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management		MLLIC		
0000			46-5001122				Barings European Private Loan Fund III A	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	68.600	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	22.300	MLLIC		

STATEMENT AS OF JUNE 30, 2022 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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0000			20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC Massachusetts Mutual Life Insurance Company	Management		MLLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	27.400	MLLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	C.M. Life Insurance Company	Ownership	3.000	MLLIC		
0000			46-5432619				Cornerstone Real Estate Fund X LP	DE	NIA	Barings Real Estate Advisers LLC Massachusetts Mutual Life Insurance Company	Management		MLLIC		
0000			35-2531693				Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MLLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	32.100	MLLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MLLIC		
0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	DE	NIA	Barings LLC	Management		MLLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.400	MLLIC		
0000			37-1708623				Great Lakes III, L.P.	DE	NIA	Barings LLC	Management		MLLIC		
0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	49.800	MLLIC		
0000							GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Barings LLC	Management		MLLIC		
0000			38-4041011				JPIMCC Commercial Mortgage Securities Trust 2017-JP7	NY	NIA	Barings LLC	Influence		MLLIC		
0000			38-4032059				JPIMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Influence		MLLIC		
0000			82-1512591				KKR-MM Vector LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MLLIC		
0000			46-4255307				Marco Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.500	MLLIC		
0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	C.M. Life Insurance Company	Influence	0.000	MLLIC		
0000			04-1590850				Miami Douglas One LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MLLIC		
0000			04-1590850				Miami Douglas One LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MLLIC		
0000			04-1590850				Miami Douglas Two LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MLLIC		
0000			04-1590850				Miami Douglas Two LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MLLIC		
0000			04-1590850				Miami Douglas Three MM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.000	MLLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.800	MLLIC		
0000			85-3886824				NYDIG Digital Assets Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
0000							MM CM Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MLLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MLLIC		

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

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.0000			82-4411267				RB Apartments LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			20-8856877				Somerset Special Opportunities Fund L.P.	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.100	MMLIC		
.0000			20-8856877				Somerset Special Opportunities Fund L.P.	.DE	.NIA	C.M. Life Insurance Company	Ownership	1.900	MMLIC		
.0000			35-2553915				Ten Fan Pier Boulevard LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			41-2280127				Tower Square Capital Partners III, L.P.	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000			41-2280127				Tower Square Capital Partners III, L.P.	.DE	.NIA	MassMutual Holding LLC	Ownership/Influence	17.700	MMLIC		
.0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	96.800	MMLIC		
.0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000			04-1590850				Trailside MM Member LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.600	MMLIC		
.0000			04-1590850				Trailside MM Member LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	7.400	MMLIC		
.0000			83-1325764				Washington Gateway Two LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	89.300	MMLIC		
.0000			83-1325764				Washington Gateway Two LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	6.700	MMLIC		
.0000			32-0574045				Washington Gateway Three LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	83.900	MMLIC		
.0000			32-0574045				Washington Gateway Three LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	11.400	MMLIC		
.0000			04-1590850				West 46th Street Hotel LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Babson Capital Loan Strategies Master Fund LP	.CYM	.NIA	Barings LLC	Management		MMLIC		
.0000							Barings China Aggregate Bond Private Securities Investment Fund	.CHN	.NIA	Barings LLC	Management		MMLIC		
.0000							Barings European Growth Trust Fund	.GBR	.NIA	Barings LLC	Ownership/Influence	15.900	MMLIC		
.0000			47-3790192				Barings Global High Yield Fund	.MA	.NIA	Barings LLC	Management		MMLIC		
.0000							CCIC Fund	.CHN	.NIA	Barings LLC	Ownership/Influence	66.200	MMLIC		
.0000			71-1018134				Great Lakes II LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.600	MMLIC		
.0000			71-1018134				Great Lakes II LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	0.100	MMLIC		
.0000			04-1590850				Wood Creek Venture Fund LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		
.0000			36-4823011				50 Liberty LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
.0000			36-4823011				50 Liberty LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	5.800	MMLIC		
.0000							Barings California Mortgage Fund IV	.CA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	.LUX	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	.LUX	.NIA	C.M. Life Insurance Company	Ownership	2.300	MMLIC		
.0000			82-2285211				Calgary Railway Holding LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			82-2285211				Calgary Railway Holding LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
.0000			82-3307907				Cornbrook PRS Holdings LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund I LLC	.CA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund II LLC	.CA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund III LLC	.CA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		



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

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.0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			56-2630592				Cornerstone Fort Pierce Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
.0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			45-2632610				Cornerstone Permanent Mortgage Fund	MA	NIA	Barings LLC	Management		MMLIC		
.0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			61-1750537				Cornerstone Permanent Mortgage Fund II	MA	NIA	Barings LLC	Management		MMLIC		
.0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			20-0348173				CREA/PPC Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	31.300	MMLIC		
.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	67.300	MMLIC		
.0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
.0000			04-1590850				GIA EU Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MM Brookhaven Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
.0000			04-1590850				MM 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	88.700	MMLIC		
.0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MMLIC		
.0000			04-1590850				MM National Self-Storage Program Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	98.000	MMLIC		
.0000			04-1590850				MM 1400 E 4th Street Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	96.000	MMLIC		
.0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.800	MMLIC		
.0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.000	MMLIC		
.0000			04-1590850				PACO France Logistics LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			82-3393166				Portland 400 Sixth Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.000	MMLIC		
.0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
.0000			27-2977720				Savgrass Village Shopping Center LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.200	MMLIC		
.0000			27-2977720				Savgrass Village Shopping Center LLC	DE	NIA	C.M. Life Insurance Company	Ownership	15.800	MMLIC		
.0000							STOA Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
.0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MMLIC		
.0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	35.000	MMLIC		
.0000			35-2484550				Twenty Two Liberty LLC	MA	NIA	C.M. Life Insurance Company	Ownership	35.000	MMLIC		
.0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

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SCHEDULE Y  
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..0000 ..			45-5401109 ..				Washington Gateway Apartments Venture LLC ..	..DE ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Ownership.....	90.700 ..	MMLIC ..		
..0000 ..			45-5401109 ..				Washington Gateway Apartments Venture LLC ..	..DE ..	..NIA ..	C.M. Life Insurance Company ..	Ownership.....	4.800 ..	MMLIC ..		
..0000 ..			51-0529328 ..		0000927972 ..	QO ..	MassMutual Premier Main Street Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Ownership.....	90.400 ..	MMLIC ..		
..0000 ..			26-3229251 ..		0000927972 ..	QO ..	MassMutual Premier Strategic Emerging Markets Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Ownership.....	27.400 ..	MMLIC ..		
..0000 ..			04-3512593 ..		0000916053 ..	QO ..	MassMutual Select Fundamental Growth Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Ownership.....	2.000 ..	MMLIC ..		
..0000 ..			42-1710935 ..		0000916053 ..	QO ..	MassMutual Select Mid-Cap Value Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Ownership.....	24.700 ..	MMLIC ..		
..0000 ..			02-0769954 ..		0000916053 ..	QO ..	MassMutual Select Small Capital Value Equity Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	0.000 ..	MMLIC ..		
..0000 ..			04-3584140 ..		0000916053 ..	QO ..	MassMutual Select Small Company Value Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Ownership.....	9.300 ..	MMLIC ..		
..0000 ..			82-3347422 ..		0000916053 ..	QO ..	MassMutual Select T. Rowe Price Retirement 2005 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Ownership.....	5.700 ..	MMLIC ..		
..0000 ..			82-3355639 ..		0000916053 ..	QO ..	MassMutual Select T. Rowe Price Retirement 2010 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	0.000 ..	MMLIC ..		
..0000 ..			82-3382389 ..		0000916053 ..	QO ..	MassMutual Select T. Rowe Price Retirement 2015 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	0.000 ..	MMLIC ..		
..0000 ..			82-3396442 ..		0000916053 ..	QO ..	MassMutual Select T. Rowe Price Retirement 2020 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	0.000 ..	MMLIC ..		
..0000 ..			82-3417420 ..		0000916053 ..	QO ..	MassMutual Select T. Rowe Price Retirement 2025 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	0.000 ..	MMLIC ..		
..0000 ..			82-3430358 ..		0000916053 ..	QO ..	MassMutual Select T. Rowe Price Retirement 2030 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	0.000 ..	MMLIC ..		
..0000 ..			82-3439837 ..		0000916053 ..	QO ..	MassMutual Select T. Rowe Price Retirement 2035 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	0.000 ..	MMLIC ..		
..0000 ..			82-3451779 ..		0000916053 ..	QO ..	MassMutual Select T. Rowe Price Retirement 2040 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	0.000 ..	MMLIC ..		
..0000 ..			82-3472295 ..		0000916053 ..	QO ..	MassMutual Select T. Rowe Price Retirement 2045 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	0.000 ..	MMLIC ..		
..0000 ..			82-3481715 ..		0000916053 ..	QO ..	MassMutual Select T. Rowe Price Retirement 2050 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	0.000 ..	MMLIC ..		
..0000 ..			82-3502011 ..		0000916053 ..	QO ..	MassMutual Select T. Rowe Price Retirement 2055 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	0.000 ..	MMLIC ..		
..0000 ..			82-3525148 ..		0000916053 ..	QO ..	MassMutual Select T. Rowe Price Retirement 2060 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	0.000 ..	MMLIC ..		
..0000 ..			82-3533944 ..		0000916053 ..	QO ..	MassMutual Select T. Rowe Price Retirement Balanced Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	0.000 ..	MMLIC ..		
..0000 ..			46-4257056 ..				MML Series International Equity Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	0.000 ..	MMLIC ..		
..0000 ..			47-3517233 ..				MML Series II Asset Momentum Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Ownership.....	100.000 ..	MMLIC ..		
..0000 ..			47-3529636 ..				MML Series II Dynamic Bond Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Influence.....	0.000 ..	MMLIC ..		
..0000 ..			47-3544629 ..				MML Series II Equity Rotation Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Ownership.....	95.700 ..	MMLIC ..		
..0000 ..			47-3559064 ..				MML Series II Special Situations Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Ownership.....	97.400 ..	MMLIC ..		
..0000 ..			27-1933389 ..		0000916053 ..	QO ..	MassMutual RetireSMART 2035 Fund ..	..MA ..	..NIA ..	Massachusetts Mutual Life Insurance Company ..	Ownership.....	2.800 ..	MMLIC ..		

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 Loca-tion	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 Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
..0000			27-1932769		0000916053	OQ	MassMutual RetireSMART 2045 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..6.200	MMLIC		
..0000			46-3289207		0000916053	OQ	MassMutual RetireSMART 2055 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..23.600	MMLIC		
..0000			47-5326235		0000916053	OQ	MassMutual RetireSMART 2060 Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..49.700	MMLIC		
..0000			45-1618155		0000916053	OQ	MassMutual 20/80 Allocation Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Influence	..0.000	MMLIC		
..0000			45-1618222		0000916053	OQ	MassMutual 80/20 Allocation Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..66.100	MMLIC		
..0000			03-0532464		0000916053	OQ	MassMutual RetireSMART In Retirement Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..2.100	MMLIC		
..0000			45-1618262		0000916053	OQ	MassMutual 40/60 Allocation Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Influence	..0.000	MMLIC		
..0000			45-1618046		0000916053	OQ	MassMutual 60/40 Allocation Fund	..MA	..NIA	Massachusetts Mutual Life Insurance Company	Ownership	..86.500	MMLIC		

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

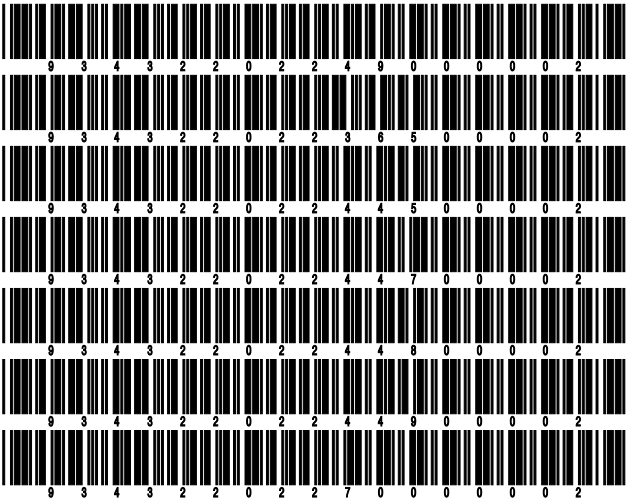
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

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**

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	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) .....		

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	1,047,493,763	943,137,339
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	25,825,525	228,473,433
2.2 Additional investment made after acquisition .....	2,226,461	5,067,012
3. Capitalized deferred interest and other .....	232,393	1,296,533
4. Accrual of discount .....	(195,444)	655,639
5. Unrealized valuation increase (decrease) .....		
6. Total gain (loss) on disposals .....	11,741	5,350
7. Deduct amounts received on disposals .....	101,984,648	129,596,066
8. Deduct amortization of premium and mortgage interest points and commitment fees .....	2,839,336	(329,513)
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....	(6,605,251)	(604,632)
10. Deduct current year's other than temporary impairment recognized .....	122,111	1,270,358
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	964,043,092	1,047,493,763
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	964,043,092	1,047,493,763
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14) .....	964,043,092	1,047,493,763

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	179,001,348	164,134,607
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		10,856,332
2.2 Additional investment made after acquisition .....	13,350,708	13,863,308
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease) .....	8,352,058	28,773,037
6. Total gain (loss) on disposals .....	(39,400)	112,800
7. Deduct amounts received on disposals .....	18,076,441	38,856,431
8. Deduct amortization of premium and depreciation .....	6,701	12,823
9. Total foreign exchange change in book/adjusted carrying value .....	(384,680)	213,126
10. Deduct current year's other than temporary impairment recognized .....	67,915	82,608
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	182,128,976	179,001,348
12. Deduct total nonadmitted amounts .....	367,113	397,015
13. Statement value at end of current period (Line 11 minus Line 12) .....	181,761,863	178,604,333

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	4,292,924,951	4,373,767,610
2. Cost of bonds and stocks acquired .....	348,215,862	822,690,411
3. Accrual of discount .....	1,356,910	6,972,411
4. Unrealized valuation increase (decrease) .....	(6,012,531)	(3,138,441)
5. Total gain (loss) on disposals .....	4,018,752	11,561,122
6. Deduct consideration for bonds and stocks disposed of .....	382,778,419	896,570,431
7. Deduct amortization of premium .....	916,467	2,375,002
8. Total foreign exchange change in book/adjusted carrying value .....	(59,849,684)	(22,464,367)
9. Deduct current year's other than temporary impairment recognized .....	1,469,159	2,803,164
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	1,099,989	5,284,802
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	4,196,590,204	4,292,924,951
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....	4,196,590,204	4,292,924,951

STATEMENT AS OF JUNE 30, 2022 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) .....	1,874,269,389	102,885,626	108,156,219	4,817,428	1,874,269,389	1,873,816,224		1,924,452,267
2. NAIC 2 (a) .....	1,683,065,940	1,538,105,637	1,498,381,410	(42,496,471)	1,683,065,940	1,680,293,696		1,700,069,303
3. NAIC 3 (a) .....	319,937,257	35,305,138	46,460,775	3,455,021	319,937,257	312,236,641		291,421,060
4. NAIC 4 (a) .....	48,661,525	2,411,086	4,187,108	(8,040,867)	48,661,525	38,844,636		53,778,337
5. NAIC 5 (a) .....	51,144,471	13,940	1,927,139	669,447	51,144,471	49,900,719		58,498,414
6. NAIC 6 (a) .....	28,248,801	1,119,470	2,226,328	(3,100,588)	28,248,801	24,041,355		33,737,267
7. Total Bonds	4,005,327,383	1,679,840,897	1,661,338,979	(44,696,030)	4,005,327,383	3,979,133,271		4,061,956,648
PREFERRED STOCK								
8. NAIC 1 .....	762,150		185,970		762,150	576,180		762,150
9. NAIC 2 .....	5,000,000			(1,137,850)	5,000,000	3,862,150		5,000,000
10. NAIC 3 .....	2,000,000				2,000,000	2,000,000		1,981,668
11. NAIC 4 .....								
12. NAIC 5 .....	19,502			(1,606)	19,502	17,896		36,228
13. NAIC 6 .....	24,997	4,361		(2,581)	24,997	26,777		138,414
14. Total Preferred Stock .....	7,806,649	4,361	185,970	(1,142,037)	7,806,649	6,483,003		7,918,460
15. Total Bonds and Preferred Stock	4,013,134,032	1,679,845,258	1,661,524,949	(45,838,067)	4,013,134,032	3,985,616,274		4,069,875,108

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$ ..... ; NAIC 2 \$ .....81,985,100 ; NAIC 3 \$ ..... NAIC 4 \$ .....5,960 ; NAIC 5 \$ ..... ; NAIC 6 \$ .....110,913

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	50,693	xxx	50,693		

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 .....	41,372,786	99,913,683
2. Cost of short-term investments acquired .....	114,916	365,175,010
3. Accrual of discount .....	13,901	337,511
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	(476)	4,234
6. Deduct consideration received on disposals .....	41,450,434	424,057,652
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) .....	50,693	41,372,786
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	50,693	41,372,786



STATEMENT AS OF JUNE 30, 2022 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)	(7,621,517)
2.	Cost Paid/(Consideration Received) on additions	5,141,500
3.	Unrealized Valuation increase/(decrease)	184,947,100
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	11,731,896
6.	Considerations received/(paid) on terminations	19,612,944
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	174,586,036
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	174,586,036

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	7,159,723
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	(8,086,207)
3.14	Section 1, Column 18, prior year	7,159,722 (15,245,929) (15,245,929)
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	(8,086,207)
3.24	Section 1, Column 19, prior year plus	7,159,722
3.25	SSAP No. 108 adjustments	(15,245,929) (15,245,929)
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	(117,078,409)
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	(124,238,131)
	4.23 SSAP No. 108 adjustments	(124,238,131)
4.3	Subtotal (Line 4.1 minus Line 4.2)	7,159,722
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	8,086,207
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	(8,086,207)
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	(8,086,207)

STATEMENT AS OF JUNE 30, 2022 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				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description	Book/Adjusted Carrying Value	Fair Value
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	325,000,000	20,000,000	(54,872,672)	07/14/2021	07/14/2051	Interest Rate Swap		(74,440,292)	42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	20,000,000	19,567,620
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,273,409	5,367,086	07/14/2021	07/14/2051	Interest Rate Swap			65023T-AJ-1	Newark BSL CLO 1 Ltd-NBCLO 2016-1A A1R	1	5,273,409	5,367,086
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,914,180	07/14/2021	07/14/2051	Interest Rate Swap			48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A	1	5,000,000	4,914,180
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,901,370	07/14/2021	07/14/2051	Interest Rate Swap			87249Q-AA-8	TICP CLO Ltd-TICP 2018-11A A ROCKFORD TOWER CLO 2018-ROCKT	1	5,000,000	4,901,370
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,895,715	07/14/2021	07/14/2051	Interest Rate Swap			77342K-AA-8	2018-2A A Steele Creek CLO 2014-1 -SERIES 14-1RA CLASS A	1	5,000,000	4,895,715
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,918,600	07/14/2021	07/14/2051	Interest Rate Swap			85816W-AC-8	Anchorage Capital CLO Lt-ANCHC	1	5,000,000	4,918,600
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,907,940	07/14/2021	07/14/2051	Interest Rate Swap			03331J-AA-0	2018-10A A1A Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A1	1	5,000,000	4,907,940
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,891,470	07/14/2021	07/14/2051	Interest Rate Swap			94949J-AA-3	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A1	1	5,000,000	4,891,470
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,900,000	4,797,693	07/14/2021	07/14/2051	Interest Rate Swap			17181T-AA-9	Ballyrock CDO Ltd-BALLY 2021-17A A1A	1	4,900,000	4,797,693
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,900,000	4,728,035	07/14/2021	07/14/2051	Interest Rate Swap			05876L-AA-1	Oak Hill Credit Partners-OAKC 2021-16A A	1	4,900,000	4,728,035
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,600,000	4,453,370	07/14/2021	07/14/2051	Interest Rate Swap			67115L-AA-2	ARES CLO Ltd-SERIES 18-2BRA CLASS B	1	4,600,000	4,453,370
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,827,736	07/14/2021	07/14/2051	Interest Rate Swap			04017Q-AE-5	Steele Creek CLO 2018-2 -SERIES 2018-2A CLASS A	1	4,000,000	3,827,736
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,903,580	07/14/2021	07/14/2051	Interest Rate Swap			85816L-AA-6	Barings CLO Ltd 2020-1-BABSN 2020-1A AR	1	4,000,000	3,903,580
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,800,000	3,667,760	07/14/2021	07/14/2051	Interest Rate Swap			06762L-AM-0	THL Credit Wind River 20-SERIES 18-2A CLASS A2	1	3,800,000	3,667,760
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,600,000	3,470,008	07/14/2021	07/14/2051	Interest Rate Swap			88434H-AE-3	Goldentree Loan Opportun-SERIES 2015-10A CLASS BR	1	3,600,000	3,470,008
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,281,340	07/14/2021	07/14/2051	Interest Rate Swap			38137P-AU-4	Benefit Street Partners -BSP 2017-11A A2R FLOATING	1	3,400,000	3,281,340
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,281,898	07/14/2021	07/14/2051	Interest Rate Swap			08179C-AQ-4	Neuberger Berman Loan Ad-NEUB 2017-24A BR FLOATING	1	3,400,000	3,281,898
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,289,551	07/14/2021	07/14/2051	Interest Rate Swap			64130H-AN-1	THL Credit Wind River 20-WINDR 2018-2A B	1	3,400,000	3,289,551
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,242,067	07/14/2021	07/14/2051	Interest Rate Swap			88434H-AG-8	Canyon CLO 2020-2 Ltd-CANYC 2020-2A AR	1	3,400,000	3,242,067
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3,092,691	07/14/2021	07/14/2051	Interest Rate Swap			13876N-AL-7	Buttermilk Park CLO Ltd-BMILK 2018-1A B1	1	3,200,000	3,092,691
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,100,000	2,973,495	07/14/2021	07/14/2051	Interest Rate Swap			124166-AE-9	Barings Middle Market CL-BMM 2021-1A A2	1	3,100,000	2,973,495
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,900,000	2,694,004	07/14/2021	07/14/2051	Interest Rate Swap			06760W-AE-6	Yoya CLO 2019-1 Ltd-VOYA 2019-1A AR	1	2,900,000	2,694,004
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,615,234	2,737,986	07/14/2021	07/14/2051	Interest Rate Swap			92917N-AJ-7	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A2	1	2,615,234	2,737,986
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,800,000	2,691,357	07/14/2021	07/14/2051	Interest Rate Swap			17181T-AC-5	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A2	1	2,800,000	2,691,357
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,700,000	2,580,093	07/14/2021	07/14/2051	Interest Rate Swap			94949J-AC-9	Anchorage Capital CLO Lt-ANCHC	1	2,700,000	2,580,093
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,700,000	2,586,638	07/14/2021	07/14/2051	Interest Rate Swap			03331J-AJ-1	2018-10A B OHA Credit Funding 1 LTD-SERIES 18-1A CLASS A2	1	2,700,000	2,586,638
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,600,000	2,520,011	07/14/2021	07/14/2051	Interest Rate Swap			67115W-AE-0	HPS Loan Management 13-2-HLM 13A-18 B	1	2,600,000	2,520,011
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,600,000	2,478,497	07/14/2021	07/14/2051	Interest Rate Swap			40437L-AG-7	Elmwood CLO IV Ltd-ELMW4 2020-1A A	1	2,600,000	2,478,497
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,433,993	07/14/2021	07/14/2051	Interest Rate Swap			29002G-AB-7	Barings Middle Market CL-BMM 2021-1A B	1	2,500,000	2,433,993
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,306,355	07/14/2021	07/14/2051	Interest Rate Swap			06760W-AG-1	BABSON CLO LTD-SERIES 17-1A CLASS B1	1	2,500,000	2,306,355
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,430,683	07/14/2021	07/14/2051	Interest Rate Swap			06760B-AE-2		1	2,500,000	2,430,683

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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				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,800,000	2,695,344	07/14/2021	07/14/2051	Interest Rate Swap			03328T-BC-8	Anchorage Capital CLO 7 -ANCHC 2015-7A BR2 FLOATING	1	2,800,000	2,695,344
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,300,000	2,183,337	07/14/2021	07/14/2051	Interest Rate Swap			67113G-AG-2	Oak Hill Credit Partners-OAKC 2020-5A B	1	2,300,000	2,183,337
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,300,000	2,203,915	07/14/2021	07/14/2051	Interest Rate Swap			38176D-AJ-8	Golub Capital Partners C-GOCAP 2015-26A A2R	1	2,300,000	2,203,915
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,300,000	2,220,742	07/14/2021	07/14/2051	Interest Rate Swap			40436X-AE-7	HIGHBRIDGE LOAN MANAGEMIE-SERIES 2014 CLAS A2R	1	2,300,000	2,220,742
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,220,000	2,194,395	07/14/2021	07/14/2051	Interest Rate Swap			48249V-AN-1	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A1R	1	2,220,000	2,194,395
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,200,000	2,133,927	07/14/2021	07/14/2051	Interest Rate Swap			38137P-AS-9	Goldentree Loan Opportun-SERIES 2015-10A CLASS AJR	1	2,200,000	2,133,927
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,200,000	2,130,539	07/14/2021	07/14/2051	Interest Rate Swap			70470M-AC-9	Peace Park CLO Ltd-PCEPK 2021-1A A	1	2,200,000	2,130,539
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,180,111	2,153,661	07/14/2021	07/14/2051	Interest Rate Swap			282523-AH-2	1828 CLO Ltd-GUGG4 2016-1A A1S1	1	2,180,111	2,153,661
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,100,000	2,021,366	07/14/2021	07/14/2051	Interest Rate Swap			14307P-AE-5	Carlyle Global Market St-SERIES C17A CLASS A1BR	1	2,100,000	2,021,366
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,100,000	2,017,317	07/14/2021	07/14/2051	Interest Rate Swap			04016V-AC-9	APES XLVII CLO Ltd-SERIES 18-47A CLASS A2	1	2,100,000	2,017,317
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,020,000	1,963,531	07/14/2021	07/14/2051	Interest Rate Swap			149420-AE-1	CATSKILL PARK CLO LTD.-SERIES 17-1A CLASS A2	1	2,020,000	1,963,531
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,917,180	07/14/2021	07/14/2051	Interest Rate Swap			67115W-AG-5	OHA Credit Funding 1 LTD-SERIES 18-1A CLASS B	1	2,000,000	1,917,180
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,921,154	07/14/2021	07/14/2051	Interest Rate Swap			14317R-AC-3	CARLYLE US CLO 2018-3 LT-CGMS 2018-3A A1B	1	2,000,000	1,921,154
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,920,102	07/14/2021	07/14/2051	Interest Rate Swap			27831B-AE-3	Eaton Vance CLO 2018-1 L-EATON 2018-1A B	1	2,000,000	1,920,102
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,970,906	07/14/2021	07/14/2051	Interest Rate Swap			50188Q-AL-5	LCM XVIII LP-LCM 19A BR	1	2,000,000	1,970,906
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,934,804	07/14/2021	07/14/2051	Interest Rate Swap			74979V-AE-3	RR Ltd-RRAM 2018-5A A2	1	2,000,000	1,934,804
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,860,509	07/14/2021	07/14/2051	Interest Rate Swap			04623T-AA-3	ASSURANT CLO I LTD-ASRNT 2018-1A A	1	1,900,000	1,860,509
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,858,168	07/14/2021	07/14/2051	Interest Rate Swap			26251L-AC-8	DRYDEN 64 CLO LTD-DRSLF 2018-64A A	1	1,900,000	1,858,168
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,830,519	07/14/2021	07/14/2051	Interest Rate Swap			542798-AC-7	Long Point Park CLO Ltd-LNGPT 2017-1A A1B	1	1,900,000	1,830,519
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,897,528	1,854,222	07/14/2021	07/14/2051	Interest Rate Swap			24824T-AQ-3	Denali Capital Clo XII L-DEN12 2016-1A A1R	1	1,897,528	1,854,222
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,800,000	1,742,467	07/14/2021	07/14/2051	Interest Rate Swap			06759M-AA-1	Babson CLO Ltd 2016-I-BABSN 2016-1A A2R	1	1,800,000	1,742,467
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,700,000	1,646,741	07/14/2021	07/14/2051	Interest Rate Swap			83012Q-AA-2	Sixth Street CLO-SIXST 2021-20A A1	1	1,700,000	1,646,741
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,700,000	1,619,226	07/14/2021	07/14/2051	Interest Rate Swap			29002G-AC-5	Elmwood CLO IV Ltd-ELMW4 2020-1A B	1	1,700,000	1,619,226
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,700,000	1,617,319	07/14/2021	07/14/2051	Interest Rate Swap			05684D-AG-8	Bain Capital Credit CLO-BCC 2020-1A B FLOATING	1	1,700,000	1,617,319
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,644,388	1,667,226	07/14/2021	07/14/2051	Interest Rate Swap			48253W-AA-0	KKR CLO 28 LTD-KKR 28A A	1	1,644,388	1,667,226
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,664,145	1,664,550	07/14/2021	07/14/2051	Interest Rate Swap			124166-AA-7	Buttermilk Park CLO Ltd-BMWLK 2018-1A A1	1	1,664,145	1,664,550
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,529,046	07/14/2021	07/14/2051	Interest Rate Swap			77342K-AC-4	Rockford Tower CLO 2018-2 Ltd	1	1,600,000	1,529,046
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,533,994	07/14/2021	07/14/2051	Interest Rate Swap			15033E-AC-2	Cedar Funding IX CLO Ltd-SERIES 18-9A CLASS A2	1	1,600,000	1,533,994
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,527,872	07/14/2021	07/14/2051	Interest Rate Swap			08179L-AC-5	Benefit Street Partners -SERIES 18-14A CLASS A2	1	1,600,000	1,527,872
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,538,189	07/14/2021	07/14/2051	Interest Rate Swap			48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2	1	1,600,000	1,538,189
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,514,243	07/14/2021	07/14/2051	Interest Rate Swap			64130H-AQ-4	Neuberger Berman Loan Ad-SERIES 2017-24A CLASS CR	1	1,600,000	1,514,243

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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				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,468,183	1,478,328	07/14/2021	07/14/2051	Interest Rate Swap			375415-AA-4	GILBERT PARK CLO LTD-SERIES 17-1A CLASS A	1	1,468,183	1,478,328
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,500,000	1,438,763	07/14/2021	07/14/2051	Interest Rate Swap			501886-AX-1	LCM XVIII LP-LCM 18A A2R	1	1,500,000	1,438,763
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,500,000	1,438,769	07/14/2021	07/14/2051	Interest Rate Swap			21623P-AC-1	COOK PARK CLO LTD-COOK 2018-1A A2	1	1,500,000	1,438,769
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,430,000	1,385,424	07/14/2021	07/14/2051	Interest Rate Swap			48249V-AQ-4	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A2R	1	1,430,000	1,385,424
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,342,524	07/14/2021	07/14/2051	Interest Rate Swap			50184N-AP-7	LCM LTD PARTNERSHIP-SERIES 15A CLASS CR	1	1,400,000	1,342,524
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,331,947	07/14/2021	07/14/2051	Interest Rate Swap			06760G-AB-7	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A2	1	1,400,000	1,331,947
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,368,112	07/14/2021	07/14/2051	Interest Rate Swap			06760G-AA-9	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A1	1	1,400,000	1,368,112
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,344,507	07/14/2021	07/14/2051	Interest Rate Swap			92915P-AK-1	Voya CLO 2014-1 Ltd-INGIM 2014-1A ABR2	1	1,400,000	1,344,507
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		481,049	479,967	07/14/2021	07/14/2051	Interest Rate Swap			05363U-AW-3	AVERY POINT IV CLO LTD-SERIES 14-1A CLASS CR	1	481,049	479,967
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,256,411	07/14/2021	07/14/2051	Interest Rate Swap			06760J-AE-5	Barings CLO Ltd 2018-II-SERIES 2018-2A CLAS A1B	1	1,300,000	1,256,411
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,266,128	1,271,774	07/14/2021	07/14/2051	Interest Rate Swap			77342J-AA-1	Rockford Tower CLO 2018--SERIES 18-1A CLASS A	1	1,266,128	1,271,774
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,251,691	07/14/2021	07/14/2051	Interest Rate Swap			62848F-AC-6	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	1,300,000	1,251,691
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,232,171	07/14/2021	07/14/2051	Interest Rate Swap			55821L-AC-8	Madison Park Funding XXX-MDPK 2021-39A B	1	1,300,000	1,232,171
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,223,476	07/14/2021	07/14/2051	Interest Rate Swap			29002H-AN-9	Elmwood CLO III Ltd-ELMW3 2019-3A BR	1	1,300,000	1,223,476
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,247,756	07/14/2021	07/14/2051	Interest Rate Swap			70470M-AE-5	Peace Park CLO Ltd-PCEPK 2021-1A B1	1	1,300,000	1,247,756
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,253,269	07/14/2021	07/14/2051	Interest Rate Swap			16409T-AC-3	CHENANGO PARK CLO LTD-SERIES 18-1A CLASS A1B	1	1,300,000	1,253,269
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,229,446	07/14/2021	07/14/2051	Interest Rate Swap			97316D-AC-0	Wind River CLO Ltd-WINDR 2021-3A B1	1	1,300,000	1,229,446
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,234,891	07/14/2021	07/14/2051	Interest Rate Swap			12481Q-AE-5	Obam 2018-5 Ltd-SERIES 18-5A CLASS B1	1	1,300,000	1,234,891
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,232,626	07/14/2021	07/14/2051	Interest Rate Swap			87168B-AE-0	SYMP-SYMP 2021-28A B	1	1,300,000	1,232,626
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,263,960	1,268,216	07/14/2021	07/14/2051	Interest Rate Swap			87250R-AA-2	TICP CLO XV Ltd-TICP 2020-15A A	1	1,263,960	1,268,216
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,228,859	07/14/2021	07/14/2051	Interest Rate Swap			05682L-AL-1	Bain Capital Credit CLO -BCC 2019-2A BR	1	1,300,000	1,228,859
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,237,887	07/14/2021	07/14/2051	Interest Rate Swap			55822A-AN-7	Madison Park Funding XLV-MDPK 2020-46A B1R	1	1,300,000	1,237,887
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,220,239	07/14/2021	07/14/2051	Interest Rate Swap			48255A-AC-2	KKR CLO 36 Ltd-KKR 36A B	1	1,300,000	1,220,239
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,264,069	07/14/2021	07/14/2051	Interest Rate Swap			06760B-AC-6	BABSON CLO LTD-SERIES 17-1A CLASS A2	1	1,300,000	1,264,069
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,148,653	07/14/2021	07/14/2051	Interest Rate Swap			69703P-AC-3	Palmer Square CLO 2018-1-PLMRS 2018-1A A2	1	1,200,000	1,148,653
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,157,432	07/14/2021	07/14/2051	Interest Rate Swap			03766G-AQ-5	Apidos CLO XXVI-APID 2017-26A A2R	1	1,200,000	1,157,432
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,049,876	07/14/2021	07/14/2051	Interest Rate Swap			26251L-AE-4	Dryden 64 CLO Ltd-DRSLF 2018-64A B	1	1,100,000	1,049,876
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,045,000	07/14/2021	07/14/2051	Interest Rate Swap			00190Y-BF-1	Ares XXVII CLO Ltd-ARES 2013-2A BR2	1	1,100,000	1,045,000
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,061,389	07/14/2021	07/14/2051	Interest Rate Swap			04009G-AE-7	ARES L CLO Ltd-SERIES 19-53A CLASS B	1	1,100,000	1,061,389
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,056,558	07/14/2021	07/14/2051	Interest Rate Swap			40436X-AG-2	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLASS BR	1	1,100,000	1,056,558
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,038,648	07/14/2021	07/14/2051	Interest Rate Swap			75888M-AG-5	Regatta XIV Funding Ltd-SERIES 18-3A CLASS B	1	1,100,000	1,038,648

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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				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description	Book/Adjusted Carrying Value	Fair Value
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,029,371	07/14/2021	07/14/2051	Interest Rate Swap			38138D-AS-5	Goldentree Loan Manageme-GLM 2019-5A CR	1	1,100,000	1,029,371
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,043,527	07/14/2021	07/14/2051	Interest Rate Swap			48252U-AJ-6	KKR Clo 25 Ltd-SERIES 25 CLASS BR	1	1,100,000	1,043,527
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,051,819	07/14/2021	07/14/2051	Interest Rate Swap			08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,051,819
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,043,239	07/14/2021	07/14/2051	Interest Rate Swap			40256G-AC-5	Gulf Stream Meridian-GSM 2021-6A A2	1	1,100,000	1,043,239
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,046,921	07/14/2021	07/14/2051	Interest Rate Swap			09628J-AN-1	BlueMountain CLO 2015-3 -BLUEM 2015-3A A2R	1	1,100,000	1,046,921
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,038,687	07/14/2021	07/14/2051	Interest Rate Swap			64133V-AC-1	Neuberger Berman CLO Ltd-NEUB 2021-44A B	1	1,100,000	1,038,687
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,839,522	1,812,874	07/14/2021	07/14/2051	Interest Rate Swap			05875H-AC-7	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A CLASS A2	1	1,839,522	1,812,874
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,055,318	07/14/2021	07/14/2051	Interest Rate Swap			04017E-AE-2	ARES XXXI IIR CLO LTD-SERIES 14-32RA CLASS A1B	1	1,100,000	1,055,318
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,052,774	07/14/2021	07/14/2051	Interest Rate Swap			05683L-AC-0	Bain Capital Credit CLO -BCC 2018-1A A2	1	1,100,000	1,052,774
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,041,785	07/14/2021	07/14/2051	Interest Rate Swap			67115L-AC-8	Oak Hill Credit Partners-OAKC 2021-16A B	1	1,100,000	1,041,785
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,053,612	07/14/2021	07/14/2051	Interest Rate Swap			03328Y-AE-4	Anchorage Capital CLO Lt-ANCHC 2018-1RA B	1	1,100,000	1,053,612
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,027,268	07/14/2021	07/14/2051	Interest Rate Swap			06762J-AC-7	Babson CLO Ltd/Cayman Is-BABSN 2021-2A B	1	1,100,000	1,027,268
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	951,730	07/14/2021	07/14/2051	Interest Rate Swap			74983A-AC-7	RR 19 Ltd-RRAM 2021-19A A2	1	1,000,000	951,730
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	951,664	07/14/2021	07/14/2051	Interest Rate Swap			38138D-AQ-9	Goldentree Loan Manageme-GLM 2019-5A BR	1	1,000,000	951,664
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	962,837	07/14/2021	07/14/2051	Interest Rate Swap			40437L-AE-2	HPS LOAN MANAGEMENT 13-2-HLM 13A-18 A2	1	1,000,000	962,837
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	946,597	07/14/2021	07/14/2051	Interest Rate Swap			86271P-AE-5	Strata CLO II Ltd-STRTA 2021-1A B Canyon CLO 2021-3 Ltd-CANVC 2021-3A	1	1,000,000	946,597
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	944,769	07/14/2021	07/14/2051	Interest Rate Swap			13875M-AC-0	B CIFIC FUNDING LTD-SERIES 17-3A CLASS A2	1	1,000,000	944,769
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	968,090	07/14/2021	07/14/2051	Interest Rate Swap			12548J-AE-2	LCM LTD PARTNERSHIP-SERIES 15A CLASS BR	1	1,000,000	968,090
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		950,000	915,393	07/14/2021	07/14/2051	Interest Rate Swap			50184N-AN-2	Sound Point Clo XXXI Ltd-SNDPT 2021-3A B	1	950,000	915,393
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	845,180	07/14/2021	07/14/2051	Interest Rate Swap			83615P-AC-1	CIFIC Funding 2017-IV Ltd-CIFIC 2017-4A BR	1	900,000	845,180
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	853,570	07/14/2021	07/14/2051	Interest Rate Swap			12551J-AQ-9	Voya CLO Ltd-VOYA 2021-1A B	1	900,000	853,570
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	844,523	07/14/2021	07/14/2051	Interest Rate Swap			92918Q-AE-0	Rockford Tower CLO 2017--ROCKT 2017-3A A	1	900,000	844,523
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		857,180	883,159	07/14/2021	07/14/2051	Interest Rate Swap			77341D-AA-5	Kayne CLO 4 Ltd-SERIES 19-4A CLASS B1	1	857,180	883,159
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	876,191	07/14/2021	07/14/2051	Interest Rate Swap			48661Y-AA-2	Strata CLO II Ltd-STRTA 2021-1A C Madison Park Funding Ltd-SERIES 18-30A CLASS B	1	900,000	876,191
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	854,646	07/14/2021	07/14/2051	Interest Rate Swap			86271P-AG-0	Aimco CDO-AIMCO 2021-15A B	1	900,000	854,646
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	866,413	07/14/2021	07/14/2051	Interest Rate Swap			55821T-AC-1	SYMP 2019-21A BR	1	900,000	866,413
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	843,984	07/14/2021	07/14/2051	Interest Rate Swap			00889B-AB-7	BABSON CLO LTD-SERIES 17-1A CLASS C	1	900,000	843,984
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	857,929	07/14/2021	07/14/2051	Interest Rate Swap			87166R-DG-9	Carlyle Global Market St-CGMS 2021-7A A2	1	900,000	857,929
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	870,928	07/14/2021	07/14/2051	Interest Rate Swap			06760B-AJ-1	CIFIC Funding 2020-I Ltd-CIFIC 2020-1A BR	1	900,000	870,928
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	757,390	07/14/2021	07/14/2051	Interest Rate Swap			14316W-AC-3		1	800,000	757,390
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	760,784	07/14/2021	07/14/2051	Interest Rate Swap			12555Q-AS-5		1	800,000	760,784

STATEMENT AS OF JUNE 30, 2022 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				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	758,665	07/14/2021	07/14/2051	Interest Rate Swap			12547L-AQ-1	CIFC Funding 2020-II Ltd-CIFC 2020-2A BR	1	800,000	758,665
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	773,276	07/14/2021	07/14/2051	Interest Rate Swap			64129J-BG-4	Neuberger Berman CLO XIV-NEUB 2013-14A BR2	1	800,000	773,276
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	770,606	07/14/2021	07/14/2051	Interest Rate Swap			39809G-AC-9	GREYWOLF CLO VI Ltd-GWOLF 2018-1A A2	1	800,000	770,606
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	758,073	07/14/2021	07/14/2051	Interest Rate Swap			38136N-AS-5	Goldentree Loan Managemen-GLM 2020-8A BR	1	800,000	758,073
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	765,866	07/14/2021	07/14/2051	Interest Rate Swap			87249C-AC-5	TICP CLO X LTD-SERIES 18-10A CLASS B	1	800,000	765,866
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	756,747	07/14/2021	07/14/2051	Interest Rate Swap			13876N-AN-3	Canyon CLO 2020-2 Ltd-CANYC 2020-2A BR	1	800,000	756,747
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	757,301	07/14/2021	07/14/2051	Interest Rate Swap			04018X-AE-9	ARES CLO-ARES 2021-ALFA B	1	800,000	757,301
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	761,563	07/14/2021	07/14/2051	Interest Rate Swap			04015U-AJ-7	Ares XXXVIII CLO Ltd-SERIES 15-38A CLASS BR	1	800,000	761,563
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	761,960	07/14/2021	07/14/2051	Interest Rate Swap			65357L-AL-9	Niagara Park Clo Ltd-NIAPK 2019-1A BR	1	800,000	761,960
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	753,637	07/14/2021	07/14/2051	Interest Rate Swap			25255L-AC-6	Diameter Capital Clo 2 L-DQLO 2021-2A A2	1	800,000	753,637
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	770,858	07/14/2021	07/14/2051	Interest Rate Swap			13876G-AL-2	Canyon Capital CLO 2017--CANYC 2017-1A BR	1	800,000	770,858
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	761,118	07/14/2021	07/14/2051	Interest Rate Swap			03330N-AK-0	Anchorage Capital Clo 11-ANCHC 2019-11A BR	1	800,000	761,118
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	758,941	07/14/2021	07/14/2051	Interest Rate Swap			03328W-AU-2	Anchorage Capital CLO 9 -ANCHC 2016-9A BR2	1	800,000	758,941
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	751,908	07/14/2021	07/14/2051	Interest Rate Swap			48253H-AQ-8	KKR CLO 26 Ltd-KKR 26 BR	1	800,000	751,908
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	652,383	07/14/2021	07/14/2051	Interest Rate Swap			04016P-AN-8	Ares XLIII CLO Ltd-SERIES 2017-43A CLASS CR	1	700,000	652,383
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	670,281	07/14/2021	07/14/2051	Interest Rate Swap			12551J-AN-6	CIFC Funding 2017-IV Ltd-CIFC 2017-4A A2R	1	700,000	670,281
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		638,575	675,377	07/14/2021	07/14/2051	Interest Rate Swap			12481X-AS-9	CBAM 2018-6 Ltd-CBAM 2018-6A B1R	1	638,575	675,377
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	658,964	07/14/2021	07/14/2051	Interest Rate Swap			03328W-AW-8	Anchorage Capital CLO 9 -ANCHC 2016-9A CR2	1	700,000	658,964
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	662,518	07/14/2021	07/14/2051	Interest Rate Swap			48252R-AQ-7	KKR Clo 24 Ltd-KKR 24 BR	1	700,000	662,518
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	663,960	07/14/2021	07/14/2051	Interest Rate Swap			13877P-AC-1	CANYC-2021-4A B	1	700,000	663,960
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	653,371	07/14/2021	07/14/2051	Interest Rate Swap			00190Y-BH-7	Ares XXVII CLO Ltd-ARES 2013-2A CR2	1	700,000	653,371
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	669,039	07/14/2021	07/14/2051	Interest Rate Swap			04019L-AN-4	ARES LI CLO Ltd-ARES 2019-51A BR	1	700,000	669,039
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	643,341	07/14/2021	07/14/2051	Interest Rate Swap			13875M-AE-6	Canyon CLO 2021-3 Ltd-CANYC 2021-3A C	1	700,000	643,341
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	665,239	07/14/2021	07/14/2051	Interest Rate Swap			143133-AE-6	CGMS 2021-6A B-CGMS 2021-6A B	1	700,000	665,239
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	566,132	07/14/2021	07/14/2051	Interest Rate Swap			25255D-AE-0	Diameter Capital CLO 1 L-DQLO 2021-1A A2	1	600,000	566,132
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	557,141	07/14/2021	07/14/2051	Interest Rate Swap			92917A-AE-6	Voya CLO Ltd-SERIES 18-1A CLASS B	1	600,000	557,141
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	568,157	07/14/2021	07/14/2051	Interest Rate Swap			55954Y-AL-9	Magnetite XXVI Ltd-MAGNE 2020-26A BR	1	600,000	568,157
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	566,087	07/14/2021	07/14/2051	Interest Rate Swap			97315V-AE-7	Wind River CLO Ltd-WINDR 2021-2A B	1	600,000	566,087
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	554,857	07/14/2021	07/14/2051	Interest Rate Swap			278300-AN-8	Eaton Vance CLO 2020-1 L-EATON 2020-1A CR	1	600,000	554,857
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	547,429	07/14/2021	07/14/2051	Interest Rate Swap			00900L-AS-3	AIMCO CLO Series 2015-A-AIMCO 2015-AA CR2	1	600,000	547,429
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	580,783	07/14/2021	07/14/2051	Interest Rate Swap			65023T-AK-8	Newark BSL CLO 1 Ltd-NBCLC 2016-1A A2R	1	600,000	580,783

STATEMENT AS OF JUNE 30, 2022 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				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	565,200	07/14/2021	07/14/2051	Interest Rate Swap			05685A-AG-3	Bain Capital Credit CLO-BCC 2021-4A	1	600,000	565,200
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	569,262	07/14/2021	07/14/2051	Interest Rate Swap			97314D-AE-8	KVK CLO 2016-1 Ltd-KVK 2016-1A BR2	1	600,000	569,262
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	553,349	07/14/2021	07/14/2051	Interest Rate Swap			12565E-AE-1	CIFC Funding Ltd-CIFC 2021-5A C	1	600,000	553,349
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	556,051	07/14/2021	07/14/2051	Interest Rate Swap			143133-AG-1	CGMS 2021-6A C	1	600,000	556,051
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	565,404	07/14/2021	07/14/2051	Interest Rate Swap			00119V-AQ-2	AGL CLO 6 LTD-AGL 2020-6A BR	1	600,000	565,404
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	548,776	07/14/2021	07/14/2051	Interest Rate Swap			05685A-AJ-7	Bain Capital Credit CLO-BCC 2021-4A	1	600,000	548,776
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	562,793	07/14/2021	07/14/2051	Interest Rate Swap			05682E-AE-3	Bain Capital Credit CLO -BCC 2021-5A B	1	600,000	562,793
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	557,844	07/14/2021	07/14/2051	Interest Rate Swap			06760G-AC-5	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS B	1	600,000	557,844
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	569,055	07/14/2021	07/14/2051	Interest Rate Swap			087598-AC-2	BETHPAGE PARK CLO LTD-BETHP 2021-1A	1	600,000	569,055
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	561,810	07/14/2021	07/14/2051	Interest Rate Swap			61773K-AC-6	B Morgan Stanley Eaton Van-MSEV 2021-1A B	1	600,000	561,810
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	569,378	07/14/2021	07/14/2051	Interest Rate Swap			67110U-AN-9	CHA Loan Funding 2016-1 -QHOLF 2016-1A B1R	1	600,000	569,378
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	552,919	07/14/2021	07/14/2051	Interest Rate Swap			38136N-AU-0	Goldentree Loan Manageme-GLM 2020-8A CR	1	600,000	552,919
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	556,362	07/14/2021	07/14/2051	Interest Rate Swap			87168B-AG-5	SYMP 2021-28A C-SYMP 2021-28A C	1	600,000	556,362
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	572,605	07/14/2021	07/14/2051	Interest Rate Swap			00901A-AL-1	AIMCO CLO 10 Ltd-AIMCO 2019-10A BR	1	600,000	572,605
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	556,432	07/14/2021	07/14/2051	Interest Rate Swap			97316J-AG-8	THL Credit Wind River 20-WINDR 2019-1A CR	1	600,000	556,432
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	463,465	07/14/2021	07/14/2051	Interest Rate Swap			29002H-AQ-2	Elmwood CLO III Ltd-ELMW3 2019-3A CR	1	500,000	463,465
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	474,175	07/14/2021	07/14/2051	Interest Rate Swap			48253U-AC-0	KKR-SERIES 34A CLASS B	1	500,000	474,175
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	475,716	07/14/2021	07/14/2051	Interest Rate Swap			78108Y-AQ-5	RR 1 LLC-RRAM 2017-1A A2B	1	500,000	475,716
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	468,235	07/14/2021	07/14/2051	Interest Rate Swap			33835N-AE-1	ASSURANT CLO LTD-MORGN 2018-3A CR	1	500,000	468,235
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	471,145	07/14/2021	07/14/2051	Interest Rate Swap			949723-AC-4	Wellman Park CLO Ltd-SERIES 21-1A CLASS B	1	500,000	471,145
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	482,776	07/14/2021	07/14/2051	Interest Rate Swap			77340G-AL-5	Rockford Tower CLO 2017-2 Ltd	1	500,000	482,776
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	474,642	07/14/2021	07/14/2051	Interest Rate Swap			08182B-AN-8	Benefit Street Partners -BSP 2019-17A BR	1	500,000	474,642
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	458,310	07/14/2021	07/14/2051	Interest Rate Swap			73052V-AG-0	Point Au Roche Park CLO -PARPK 2021-1A C	1	500,000	458,310
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	460,648	07/14/2021	07/14/2051	Interest Rate Swap			83615P-AE-7	Sound Point Clo XXXI Ltd-SNDPT 2021-3A C	1	500,000	460,648
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	474,264	07/14/2021	07/14/2051	Interest Rate Swap			95023A-AC-4	Wellfleet CLO Ltd-WELF 2021-2A B	1	500,000	474,264
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	472,468	07/14/2021	07/14/2051	Interest Rate Swap			04943A-AG-4	ATLAS SENIOR LOAN FUND L-SERIES 17-8A CLASS C	1	500,000	472,468
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	474,249	07/14/2021	07/14/2051	Interest Rate Swap			13887T-AN-7	Canyon Capital CLO 2019-CANYC 2019-1A BR	1	500,000	474,249
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	477,742	07/14/2021	07/14/2051	Interest Rate Swap			55820B-AL-1	Madison Park Funding XLV-MDPK 2020-45A BR	1	500,000	477,742
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	474,441	07/14/2021	07/14/2051	Interest Rate Swap			03766G-AS-1	Apidos CLO XXVI-APID 2017-26A BR	1	500,000	474,441
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	468,852	07/14/2021	07/14/2051	Interest Rate Swap			670881-AP-6	OCP CLO 2020-19 Ltd-OCP 2020-19A BR	1	500,000	468,852
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	463,433	07/14/2021	07/14/2051	Interest Rate Swap			14317V-AG-9	Carlyle Global Market St-SERIES 21-5A CLASS C	1	500,000	463,433

STATEMENT AS OF JUNE 30, 2022 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				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	465,249	07/14/2021	07/14/2051	Interest Rate Swap			05683H-AS-4	Bain Capital Credit CLO -BCC 2017-2A CR2	1	500,000	465,249
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	473,476	07/14/2021	07/14/2051	Interest Rate Swap			06762L-AN-8	Barings CLO Ltd 2020-I-BABSN 2020-1A BR	1	500,000	473,476
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	467,374	07/14/2021	07/14/2051	Interest Rate Swap			09627F-AQ-3	BlueMountain CLO XXV Ltd-BLUEM 2019-25A BR	1	500,000	467,374
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	463,337	07/14/2021	07/14/2051	Interest Rate Swap			97316D-AG-1	Wind River CLO Ltd-WINDR 2021-3A C	1	500,000	463,337
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		480,000	460,823	07/14/2021	07/14/2051	Interest Rate Swap			48249V-AS-0	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS BR	1	480,000	460,823
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	368,036	07/14/2021	07/14/2051	Interest Rate Swap			125550-AU-0	CIFC Funding 2020-I Ltd-CIFC 2020-1A CR	1	400,000	368,036
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	370,946	07/14/2021	07/14/2051	Interest Rate Swap			67110N-AT-2	QHA Credit Partners XIII-OAKC 2016-13A CR	1	400,000	370,946
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	368,328	07/14/2021	07/14/2051	Interest Rate Swap			48255A-AE-8	KKR CLO 36 Ltd-KKR 36A C	1	400,000	368,328
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	364,970	07/14/2021	07/14/2051	Interest Rate Swap			05682E-AG-8	Bain Capital Credit CLO -BCC 2021-5A C	1	400,000	364,970
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	376,172	07/14/2021	07/14/2051	Interest Rate Swap			87249C-AE-1	TICP CLO X LTD-SERIES 18-10A CLASS C	1	400,000	376,172
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	377,780	07/14/2021	07/14/2051	Interest Rate Swap			40637L-AC-4	Halsey Point CLO Ltd-SERIES 2021-4A CLASS B	1	400,000	377,780
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	369,132	07/14/2021	07/14/2051	Interest Rate Swap			05683L-AG-1	Bain Capital Credit CLO -SERIES 1A CLASS C	1	400,000	369,132
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	370,010	07/14/2021	07/14/2051	Interest Rate Swap			83012K-AE-7	SIXST-SERIES 2021-19A CLASS C	1	400,000	370,010
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	366,614	07/14/2021	07/14/2051	Interest Rate Swap			92918Q-AG-5	Voya CLO Ltd-VOYA 2021-1A C	1	400,000	366,614
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	372,586	07/14/2021	07/14/2051	Interest Rate Swap			03328Y-AG-9	Anchorage Capital CLO Lt-ANCHC 2018-1RA C	1	400,000	372,586
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	366,984	07/14/2021	07/14/2051	Interest Rate Swap			61773K-AE-2	Morgan Stanley Eaton Van-MSEV 2021-1A C	1	400,000	366,984
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	368,023	07/14/2021	07/14/2051	Interest Rate Swap			38138T-AG-6	Goldentree Loan Managem-GLM 2021-10A C	1	400,000	368,023
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	370,477	07/14/2021	07/14/2051	Interest Rate Swap			55822A-AQ-0	Madison Park Funding XLV-MDPK 2020-46A CR	1	400,000	370,477
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	380,665	07/14/2021	07/14/2051	Interest Rate Swap			50189P-AN-2	LCM LTD PARTNERSHIP-SERIES 25A CLASS C2	1	400,000	380,665
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	374,000	07/14/2021	07/14/2051	Interest Rate Swap			97314D-AG-3	KVK CLO 2016-1 Ltd-KVK 2016-1A CR2	1	400,000	374,000
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	373,333	07/14/2021	07/14/2051	Interest Rate Swap			69703P-AE-9	Palmer Square CLO 2018-1-PLMRS 2018-1A B	1	400,000	373,333
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	373,245	07/14/2021	07/14/2051	Interest Rate Swap			05875H-AE-3	Ballyrook CLO 2018-1 Ltd-SERIES 2018-1A CLASS B	1	400,000	373,245
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	366,442	07/14/2021	07/14/2051	Interest Rate Swap			13876N-AS-2	Canyon CLO 2020-2 Ltd-CANYC 2020-2A CR	1	400,000	366,442
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	368,667	07/14/2021	07/14/2051	Interest Rate Swap			70470M-AJ-4	Peace Park CLO Ltd-PCEPK 2021-1A C	1	400,000	368,667
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	381,288	07/14/2021	07/14/2051	Interest Rate Swap			67110N-AP-0	QHA Credit Partners XIII-OAKC 2016-13A BR	1	400,000	381,288
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	379,939	07/14/2021	07/14/2051	Interest Rate Swap			74980Q-AE-1	ALM Ltd/KY-BRAM 2021-17A A2	1	400,000	379,939
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	372,201	07/14/2021	07/14/2051	Interest Rate Swap			29002V-AE-8	ELM10 2021-3A C-ELM10 2021-3A C	1	400,000	372,201
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,745,854	4,737,140	07/14/2021	07/14/2051	Interest Rate Swap			747525-AV-5	QUALCOMM INC-SENIOR UNSECURED	1	5,745,854	4,737,140
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,598,879	4,737,032	07/14/2021	07/14/2051	Interest Rate Swap			45138L-BD-4	IDAHO POWER CORP-SECURED NOTE	1	5,598,879	4,737,032
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,875,000	20,875,000	07/14/2021	07/14/2051	Interest Rate Swap			515095-MM-6	Landmark Equity Partners XVI-D, LLC	1	20,875,000	20,875,000
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,096,390	11,096,390	07/14/2021	07/14/2051	Interest Rate Swap			78401Z-MM-2	SCL XL I FUND L.P. - Senior Secured Revolving Facility	1	11,096,390	11,096,390



STATEMENT AS OF JUNE 30, 2022 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				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,700,000	8,700,000	07/14/2021	07/14/2051	Interest Rate Swap			04019V-IM-1	ARES PBN Finance Co. LLC - Revolver Liquidity Facility	1	8,700,000	8,700,000
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,100,000	8,073,197	07/14/2021	07/14/2051	Interest Rate Swap			Q1842F-AE-8	ARC Infrastructure WA Pty Ltd	2	8,100,000	8,073,197
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,700,000	7,723,300	07/14/2021	07/14/2051	Interest Rate Swap			786584-AA-9	Safran Senior Note Ser	2	7,700,000	7,723,300
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,750,000	7,717,225	07/14/2021	07/14/2051	Interest Rate Swap			78467K-B*-7	SSE PLC Senior Note Ser	2	7,750,000	7,717,225
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,704,251	7,704,251	07/14/2021	07/14/2051	Interest Rate Swap			48255K-AA-4	KKR Core Holding Company LLC	2	7,704,251	7,704,251
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,500,000	6,538,721	07/14/2021	07/14/2051	Interest Rate Swap			G6970*-AB-2	Peel Ports PP Finance Lt Gtd Senior Secu	2	6,500,000	6,538,721
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,800,000	5,830,784	07/14/2021	07/14/2051	Interest Rate Swap			Q0832*-AD-8	Australia Pacific Airpor Gtd Senior Note	2	5,800,000	5,830,784
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,000,000	5,805,816	07/14/2021	07/14/2051	Interest Rate Swap			N4281@-BW-4	Koninklijke Vopak N.V. Senior Note Ser	2	6,000,000	5,805,816
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	3,000,000	(65,745,009)	07/14/2021	07/14/2051	Interest Rate Swap		(68,565,387)	74170*-AX-7	Prime Property Fund LLC Senior Note Series V	1	3,000,000	2,820,378
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,298,969	4,670,729	07/14/2021	07/14/2051	Interest Rate Swap			29157T-AD-8	Emory University-UNSECURED	1	5,298,969	4,670,729
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	333,208	07/14/2021	07/14/2051	Interest Rate Swap			023586-C*-9	AMERCO Senior Note Series A	1	400,000	333,208
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,824,659	1,610,147	07/14/2021	07/14/2051	Interest Rate Swap			26746*-AA-2	Dyal Cap Partners III Is Senior Secured Notes	1	1,824,659	1,610,147
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		194,985	197,217	07/14/2021	07/14/2051	Interest Rate Swap			07384Y-CD-6	BEAR STEARNS ASSET BACKE-SERIES 2002-AC1 CLASS B1	1	194,985	197,217
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		399,793	455,035	07/14/2021	07/14/2051	Interest Rate Swap			195869-AJ-1	COLONIAL PIPELINE CO-NOTE	1	399,793	455,035
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,800,000	2,593,548	07/14/2021	07/14/2051	Interest Rate Swap			56081#-BZ-2	Major League Baseball Tr Term Note Series 43	1	2,800,000	2,593,548
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,496,930	07/14/2021	07/14/2051	Interest Rate Swap			450319-C@-3	ITC Midwest LLC First Mortgage Bond Series J	1	5,000,000	4,496,930
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,442,072	07/14/2021	07/14/2051	Interest Rate Swap			05707#-AA-9	Baird Financial Corporat Senior Secured Notes	1	3,400,000	3,442,072
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		187,661	200,197	07/14/2021	07/14/2051	Interest Rate Swap			796050-AE-2	Samsung Electronics Co L-DEBENTURE	1	187,661	200,197
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,542,122	2,456,714	07/14/2021	07/14/2051	Interest Rate Swap			64966M-YS-2	City of New York NY-GENERAL OBLIGATION UNLTD	1	2,542,122	2,456,714
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	772,251	07/14/2021	07/14/2051	Interest Rate Swap			Q7795#-AB-8	QIC Finance (Shopping Ce Gtd Senior Note	1	800,000	772,251
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		887,878	935,772	07/14/2021	07/14/2051	Interest Rate Swap			25654#-AA-0	Dodger Tickets LLC Senior Secured	1	887,878	935,772
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,330,781	1,111,841	07/14/2021	07/14/2051	Interest Rate Swap			55317B-AA-5	MFT Trust 2020-ABC-SERIES 2020-ABC CLASS A	1	1,330,781	1,111,841
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		263,999	274,238	07/14/2021	07/14/2051	Interest Rate Swap			94978#-GP-6	Wells Fargo Bank Northwe Senior Secured Note Tr B 2007 -1B	1	263,999	274,238
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		476,157	452,970	07/14/2021	07/14/2051	Interest Rate Swap			05400F-AG-6	Avolon Aerospace Funding Senior Secured	1	476,157	452,970
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		305,925	296,210	07/14/2021	07/14/2051	Interest Rate Swap			22822R-BH-2	Crown Castle Towers LLC-SECURED	1	305,925	296,210
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		350,000	395,822	07/14/2021	07/14/2051	Interest Rate Swap			393154-L@-6	Green Mountain Power Cor First Mtg Bond	1	350,000	395,822
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		254,023	278,182	07/14/2021	07/14/2051	Interest Rate Swap			773903-AB-5	Rockwell Automation Inc-NOTE	1	254,023	278,182
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,476,000	1,542,718	07/14/2021	07/14/2051	Interest Rate Swap			37362@-AA-0	Georgia Transmission Cor First Mortgage	1	1,476,000	1,542,718
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,914,124	2,858,522	07/14/2021	07/14/2051	Interest Rate Swap			91282C-BU-4	United States Treasury N-UNSECURED	1	2,914,124	2,858,522
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		536,667	549,719	07/14/2021	07/14/2051	Interest Rate Swap			72349C-AB-8	CROWN CASTLE-SERIES 2009-10CLASS A2	1	536,667	549,719
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	353,356	07/14/2021	07/14/2051	Interest Rate Swap			882884-C@-6	Texas-New Mexico Power C Senior Secured Notes	1	400,000	353,356

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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				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		275,000	281,223	07/14/2021	07/14/2051	Interest Rate Swap			373384-NZ-5	State of Georgia-BUILD AMERICA GEN OBLIG	1	275,000	281,223
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,050,000	1,108,338	07/14/2021	07/14/2051	Interest Rate Swap			442403-FY-2	Houston Independent Scho-BUILD AMERICA GEN OBLIG	1	1,050,000	1,108,338
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	615,304	07/14/2021	07/14/2051	Interest Rate Swap			018522-D8-8	ALLETE Inc. First Mortgage	1	600,000	615,304
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,035,586	07/14/2021	07/14/2051	Interest Rate Swap			92203#-AR-9	Vanguard Group, Inc. Senior Notes Series D	1	1,000,000	1,035,586
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	3,302,967	07/14/2021	07/14/2051	Interest Rate Swap			92203#-AS-7	Vanguard Group, Inc. Senior Notes Series E	1	3,000,000	3,302,967
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,756,621	1,790,818	07/14/2021	07/14/2051	Interest Rate Swap			70914P-ME-9	PENNSYLVANIA ST-BUILD AMERICA GEN OBLIG	1	1,756,621	1,790,818
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		850,000	862,946	07/14/2021	07/14/2051	Interest Rate Swap			677521-DD-5	STATE OF OHIO-GEN OBLIG UNLTD BUILD AMERICA	1	850,000	862,946
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		550,000	551,815	07/14/2021	07/14/2051	Interest Rate Swap			101565-YR-4	BOULDER LARIMER & WELD C-GENERAL OBLIGATION UNLTD	1	550,000	551,815
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,672,288	1,811,046	07/14/2021	07/14/2051	Interest Rate Swap			91412N-AF-7	University of Chicago/Th-BOND	1	1,672,288	1,811,046
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		798,192	832,633	07/14/2021	07/14/2051	Interest Rate Swap			63080#-AA-5	NARA Caves Lease Trust Lease Backed Ce	1	798,192	832,633
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		533,535	560,812	07/14/2021	07/14/2051	Interest Rate Swap			039483-AT-9	Archer-Daniels-Midland C-NOTE	1	533,535	560,812
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	745,829	07/14/2021	07/14/2051	Interest Rate Swap			92817S-TZ-1	VIRGINIA ST PUBLIC SCH A-REVENUE BONDS	1	700,000	745,829
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	507,715	07/14/2021	07/14/2051	Interest Rate Swap			838515-F8-8	South Jersey Gas Co. Medium Term Not	1	500,000	507,715
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,350,000	6,965,829	07/14/2021	07/14/2051	Interest Rate Swap			Q3535#-AD-8	Envestra Victoria Pty Lt Senior Secured	1	6,350,000	6,965,829
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,479,840	1,580,381	07/14/2021	07/14/2051	Interest Rate Swap			291011-AQ-7	Emerson Electric Co-SENIOR UNSECURED NOTE	1	1,479,840	1,580,381
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,212,123	1,278,132	07/14/2021	07/14/2051	Interest Rate Swap			88283L-HU-3	TEXAS ST TRANSPRTN COMM-BUILD AMERICA REVENUE	1	1,212,123	1,278,132
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		507,513	515,425	07/14/2021	07/14/2051	Interest Rate Swap			88283L-HT-6	TEXAS ST TRANSPRTN COMM-BUILD AMERICA REVENUE	1	507,513	515,425
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,100,131	3,379,635	07/14/2021	07/14/2051	Interest Rate Swap			60040#-AB-8	Millennium Pipeline Comp Senior Secured	1	3,100,131	3,379,635
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,254,242	07/14/2021	07/14/2051	Interest Rate Swap			82340*-AB-3	Shepherds Flat Funding T Trust A-1-G Cer	1	1,200,000	1,254,242
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		413,443	423,940	07/14/2021	07/14/2051	Interest Rate Swap			373384-PA-8	State of Georgia-BUILD AMERICA GEN OBLIG	1	413,443	423,940
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		548,711	556,749	07/14/2021	07/14/2051	Interest Rate Swap			918488-AA-1	VA Bangor Lease Finance Lease Backed Ct	1	548,711	556,749
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		399,751	408,768	07/14/2021	07/14/2051	Interest Rate Swap			373384-TP-1	State of Georgia-GENERAL OBLIGATION UNLTD	1	399,751	408,768
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,850,000	1,925,580	07/14/2021	07/14/2051	Interest Rate Swap			90312*-AC-8	UNs Gas, Inc. Gtd Senior Note	1	1,850,000	1,925,580
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	807,450	07/14/2021	07/14/2051	Interest Rate Swap			G1108#-AF-5	British Land Company PLC Senior Note Ser	1	800,000	807,450
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,232,502	07/14/2021	07/14/2051	Interest Rate Swap			G1108#-AG-3	British Land Company PLC Senior Note Ser	1	1,200,000	1,232,502
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,400,000	2,404,999	07/14/2021	07/14/2051	Interest Rate Swap			G20448-AY-1	Compass Group PLC Senior Note Ser	1	2,400,000	2,404,999
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		998,673	982,839	07/14/2021	07/14/2051	Interest Rate Swap			512807-AU-2	Lam Research Corp-SENIOR UNSECURED BONDS	1	998,673	982,839
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,664,457	1,689,376	07/14/2021	07/14/2051	Interest Rate Swap			576000-LA-9	MASSACHUSETTS ST SCH BLD-REVENUE BONDS	1	1,664,457	1,689,376
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,465,060	07/14/2021	07/14/2051	Interest Rate Swap			Q91948-AC-1	Transpower New Zealand L Senior Note Ser	1	2,500,000	2,465,060
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,450,000	2,451,536	07/14/2021	07/14/2051	Interest Rate Swap			12656*-AC-6	CSLB Holdings, Inc. Gtd Senior Note	1	2,450,000	2,451,536
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,400,000	2,398,538	07/14/2021	07/14/2051	Interest Rate Swap			12656*-AD-4	CSLB Holdings, Inc. Gtd Senior Note	1	2,400,000	2,398,538

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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				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		544,004	568,936	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			442331-QM-9 ..	HOUSTON TX-GENERAL OBLIGATION LTD ..	1 .....	544,004	568,936
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		4,765,755	4,768,808	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			64971Q-RB-1 ..	NEW YORK CITY NY TRANSIT-REVENUE BONDS ..	1 .....	4,765,755	4,768,808
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		233,929	226,660	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			250847-DU-1 ..	DTE Electric Co-SENIOR SECURED NOTE ..	1 .....	233,929	226,660
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		2,500,000	2,496,295	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			G9850@-AC-7 ..	YORKSHIRE WTR SERV BRADFORD-GTD SR SEC CL A ..	1 .....	2,500,000	2,496,295
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		1,000,000	988,552	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			42251#-AM-6 ..	HEB Grocery Co. L.P. Senior Note Ser ..	1 .....	1,000,000	988,552
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		1,000,000	978,800	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			42251#-AQ-7 ..	HEB Grocery Co. L.P. Senior Note Ser ..	1 .....	1,000,000	978,800
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		718,120	741,670	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			91848#-AA-9 ..	VA LEWISTON LEASE FIN TR-LEASE BACKED CTF\$ ..	1 .....	718,120	741,670
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		1,700,000	1,678,402	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			26622@-C@-2 ..	Duquesne Light Co. First Mortgage ..	1 .....	1,700,000	1,678,402
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		2,900,000	2,933,773	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			Q3534@-AB-5 ..	Australian Gas Networks Senior Note Ser ..	1 .....	2,900,000	2,933,773
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		1,574,371	1,603,520	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			199491-7D-7 ..	COLUMBUS OH-GENERAL OBLIGATION UNLTD ..	1 .....	1,574,371	1,603,520
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		500,000	485,232	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			898361-AP-5 ..	Trustees of Amherst Coll-UNSECURED NOTE ..	1 .....	500,000	485,232
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		3,600,000	3,508,816	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			57169*-AU-1 ..	Mars, Inc. Senior Note Ser ..	1 .....	3,600,000	3,508,816
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		8,059,819	7,957,290	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			G4445*-AA-6 ..	High Speed Rail Finance Gtd Senior Secu ..	1 .....	8,059,819	7,957,290
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		228,995	222,440	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			68607D-NK-7 ..	OREGON ST DEPT OF TRANSPRTN-BUILD AMERICA REVENUE ..	1 .....	228,995	222,440
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		791,898	800,000	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			341507-K7-5 ..	FLORIDA ST BRD OF EDU LO-REVENUE BONDS ..	1 .....	791,898	800,000
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		397,465	400,000	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			341507-K6-7 ..	FLORIDA ST BRD OF EDU LO-REVENUE BONDS ..	1 .....	397,465	400,000
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		887,734	900,000	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			341507-K8-3 ..	FLORIDA ST BRD OF EDU LO-REVENUE BONDS ..	1 .....	887,734	900,000
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		299,437	300,000	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			341507-K5-9 ..	FLORIDA ST BRD OF EDU LO-REVENUE BONDS ..	1 .....	299,437	300,000
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		2,097,699	1,815,925	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			00915@-BC-9 ..	Air Products and Chemicals-SENIOR UNSECURED ..	1 .....	2,097,699	1,815,925
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		486,964	475,597	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			18469P-A#-7 ..	Clearbridge Energy MLP Op Fd Inc- Senior Secured ..	1 .....	486,964	475,597
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		658,383	649,482	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			65830@-AA-9 ..	NORTH CAROLINA ST TPK AUTH-BUILD AMERICA REVENUE ..	1 .....	658,383	649,482
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		248,732	247,693	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			18469Q-A@-7 ..	Clearbridge Energy MLP TR Fd Inc- Senior Secured ..	1 .....	248,732	247,693
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		502,839	491,143	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			18469Q-A#-5 ..	Clearbridge Energy MLP Fd Inc- Senior Secured ..	1 .....	502,839	491,143
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		998,436	995,223	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			448814-CS-0 ..	HYDRO-QUEBEC-DEBENTURE ..	1 .....	998,436	995,223
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		300,000	292,414	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			740816-AK-9 ..	PRES & FELLOWS OF HARVAR-SENIOR UNSECURED BOND ..	1 .....	300,000	292,414
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		3,800,000	3,863,608	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			05237*-AF-1 ..	Austin Powder Holdings C Senior Note Ser ..	1 .....	3,800,000	3,863,608
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		3,550,000	3,517,560	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			48661E-B*-8 ..	KAYNE ANDERSON MID/ENERGY-SR UNSECD SER D ..	1 .....	3,550,000	3,517,560
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		7,600,000	7,246,638	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			G5147*-AD-8 ..	Johnson Matthey PLC Senior Note Ser ..	1 .....	7,600,000	7,246,638
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		932,684	924,447	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			18469Z-B@-9 ..	Clearbridge Energy MLP F Senior Secured ..	1 .....	932,684	924,447
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		932,684	901,767	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			18469Z-B#-7 ..	Clearbridge Energy MLP Fd Inc- Senior Secured ..	1 .....	932,684	901,767
12753@AAO .....	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1 .....		1,200,000	1,181,065	07/14/2021 .....	07/14/2051 .....	Interest Rate Swap .....			41242*-AT-9 ..	Hardwood Funding LLC Senior Note Ser ..	1 .....	1,200,000	1,181,065

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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				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,200,000	2,141,713	07/14/2021	07/14/2051	Interest Rate Swap			41242*-AU-6	Hardwood Funding LLC Senior Note Ser	1	2,200,000	2,141,713
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,100,000	3,746,855	07/14/2021	07/14/2051	Interest Rate Swap			R2284#-AG-5	Statnett SF Senior Note Ser	1	4,100,000	3,746,855
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		750,000	745,182	07/14/2021	07/14/2051	Interest Rate Swap			003009-A@-6	Aberdeen Asia-Pacific In Senior Secured	1	750,000	745,182
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,150,000	4,034,061	07/14/2021	07/14/2051	Interest Rate Swap			Q3189*-AC-3	DEXUS Funds Management L Senior Note Ser	1	4,150,000	4,034,061
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		930,769	922,302	07/14/2021	07/14/2051	Interest Rate Swap			48661E-C@-5	Kayne Anderson Midstream SER H SR UNSEC ND NT	1	930,769	922,302
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		846,154	820,989	07/14/2021	07/14/2051	Interest Rate Swap			48661E-C#-3	Kayne Anderson Midstream SER I SR UNSEC ND NT	1	846,154	820,989
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,650,000	1,628,225	07/14/2021	07/14/2051	Interest Rate Swap			G2044@-BA-2	Compass Group PLC Senior Note Ser	1	1,650,000	1,628,225
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		416,871	451,908	07/14/2021	07/14/2051	Interest Rate Swap			794173-FG-4	SALEM-KEIZER OR SCH DIST-GENERAL OBLIGATION UNLTD	1	416,871	451,908
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,015,434	1,011,780	07/14/2021	07/14/2051	Interest Rate Swap			79569T-AE-3	SALT LAKE CNTY UT TRANSP-BUILD AMERICA REVENUE	1	1,015,434	1,011,780
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,557	402,258	07/14/2021	07/14/2051	Interest Rate Swap			33829T-AA-4	FIVE CORNERS FUNDING TRS-UNSECURED NOTE	1	400,557	402,258
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		589,660	583,716	07/14/2021	07/14/2051	Interest Rate Swap			47715*-AA-5	JetBlue Airways Corporat Pass Thru Certi	1	589,660	583,716
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	791,469	07/14/2021	07/14/2051	Interest Rate Swap			74170*-AE-9	Prime Property Fund LLC Senior Note Ser	1	800,000	791,469
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		608,925	655,482	07/14/2021	07/14/2051	Interest Rate Swap			589331-AD-9	MERCK SHARP & DOHME CORP-DEBENTURE	1	608,925	655,482
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,286,571	5,602,653	07/14/2021	07/14/2051	Interest Rate Swap			904764-AH-0	UNILEVER CAPITAL CORP-SENIOR NOTE	1	5,286,571	5,602,653
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,600,000	2,513,826	07/14/2021	07/14/2051	Interest Rate Swap			Q3920#-AG-4	Fonterra Co-operative Gr Senior Note	1	2,600,000	2,513,826
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		913,220	910,086	07/14/2021	07/14/2051	Interest Rate Swap			662352-A*-4	Northwell Healthcare Inc - Senior Secured Note	1	913,220	910,086
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		922,293	820,084	07/14/2021	07/14/2051	Interest Rate Swap			04352E-AA-3	Ascension Health-SENIOR UNSECURED	1	922,293	820,084
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,978,922	07/14/2021	07/14/2051	Interest Rate Swap			G2037*-AB-2	Chanel, Inc. Senior Note Series B	1	2,000,000	1,978,922
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		429,721	423,567	07/14/2021	07/14/2051	Interest Rate Swap			46625H-KC-3	JPMorgan Chase & Co-SR UNSECURED	1	429,721	423,567
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,754,544	2,724,974	07/14/2021	07/14/2051	Interest Rate Swap			90226#-AA-3	2014 REPLACEMENT PWR STATUTORY TR SR SEC ND NT	1	2,754,544	2,724,974
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	708,574	07/14/2021	07/14/2051	Interest Rate Swap			05237*-AH-7	Austin Powder Holdings C Senior Note Ser	1	700,000	708,574
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		999,406	990,064	07/14/2021	07/14/2051	Interest Rate Swap			12572Q-AG-0	OME GROUP INC-SR UNSECURED	1	999,406	990,064
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		976,002	953,680	07/14/2021	07/14/2051	Interest Rate Swap			54464@-A@-9	LOS ANGELES CA UNIF SCH -GENERAL OBLIGATION UNLTD	1	976,002	953,680
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,978,420	1,964,133	07/14/2021	07/14/2051	Interest Rate Swap			75972Y-AA-9	RENAISSANCE RE FINANCE-SR UNSECURED	1	1,978,420	1,964,133
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,108,156	07/14/2021	07/14/2051	Interest Rate Swap			56081#-AZ-3	Major League Baseball Tr Senior Secured	1	1,200,000	1,108,156
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,980,726	07/14/2021	07/14/2051	Interest Rate Swap			00114*-AR-4	AEP Transmission Company Senior Note Ser	1	2,000,000	1,980,726
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,500,000	3,424,047	07/14/2021	07/14/2051	Interest Rate Swap			G5791#-AA-9	Manchester United Football Club, Ltd Senior Secu	1	3,500,000	3,424,047
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,221,431	2,119,848	07/14/2021	07/14/2051	Interest Rate Swap			44919*-AC-2	I 595 Express, LLC Senior Secured	1	2,221,431	2,119,848
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,904,135	07/14/2021	07/14/2051	Interest Rate Swap			87278*-AD-4	TPF Equity REIT Operatin Gtd Senior Note	1	5,000,000	4,904,135
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,400,000	2,369,945	07/14/2021	07/14/2051	Interest Rate Swap			68233J-A*-5	Oncor Electric Delivery & Senior Secured	1	2,400,000	2,369,945
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,306,027	2,174,348	07/14/2021	07/14/2051	Interest Rate Swap			59048@-AA-6	Mesa Air Group, Inc. Class A Notes	1	2,306,027	2,174,348

STATEMENT AS OF JUNE 30, 2022 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				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	2,960,433	07/14/2021	07/14/2051	Interest Rate Swap			74986@-AV-3	PRREF AMERICA REIT II INC SR UNSEC	1	3,000,000	2,960,433
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,381,852	07/14/2021	07/14/2051	Interest Rate Swap			68233J-A@-3	NT SER D	1	1,400,000	1,381,852
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,665,000	2,631,951	07/14/2021	07/14/2051	Interest Rate Swap			46247@-AA-2	Oncor Electric Delivery SR SEC	1	2,665,000	2,631,951
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		378,214	369,577	07/14/2021	07/14/2051	Interest Rate Swap			92826C-AD-4	NT SER B	1	378,214	369,577
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		597,538	575,810	07/14/2021	07/14/2051	Interest Rate Swap			771196-BK-7	Iowa Interstate Railroad Senior Secured	1	597,538	575,810
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	9,308,300	07/14/2021	07/14/2051	Interest Rate Swap			42251#-AU-8	VISA INC-SR UNSECURED	1	10,000,000	9,308,300
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,403,920	1,396,735	07/14/2021	07/14/2051	Interest Rate Swap			11271L-AA-0	HE Butt Grocery Company Senior Note	1	1,403,920	1,396,735
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		334,038	310,106	07/14/2021	07/14/2051	Interest Rate Swap			05389L-AA-1	Ser BROOKFIELD FINANCE INC-SENIOR UNSECURED	1	334,038	310,106
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	658,200	07/14/2021	07/14/2051	Interest Rate Swap			674003-B*-8	Avolon Aerospace Leasing Secured Note A3	1	700,000	658,200
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,800,000	3,756,315	07/14/2021	07/14/2051	Interest Rate Swap			23325P-A*-5	Oaktree Capital Manageme Senior Notes	1	3,800,000	3,756,315
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,144,578	07/14/2021	07/14/2051	Interest Rate Swap			23325P-A@-3	DNP Select Income Fund I Senior Secured	1	1,200,000	1,144,578
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		707,433	659,155	07/14/2021	07/14/2051	Interest Rate Swap			05389L-AA-9	DNP Select Income Fund I Senior Secured	1	707,433	659,155
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		332,323	308,527	07/14/2021	07/14/2051	Interest Rate Swap			05389L-AD-5	Avolon Aerospace Leasing Secured Note B7	1	332,323	308,527
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		344,014	319,361	07/14/2021	07/14/2051	Interest Rate Swap			05389L-AH-6	Avolon Aerospace Leasing Secured Note A3	1	344,014	319,361
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	869,032	07/14/2021	07/14/2051	Interest Rate Swap			36197Q-AG-4	Avolon Aerospace Leasing Secured Note B7	1	900,000	869,032
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	399,633	07/14/2021	07/14/2051	Interest Rate Swap			91830C-AJ-7	GS MORTGAGE SECURITIES T-SERIES 2013-G1 CLASS B REID	1	400,000	399,633
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,900,000	2,796,154	07/14/2021	07/14/2051	Interest Rate Swap			06235#-AN-2	YNO MORTGAGE TRUST-SERIES 2012-6AVE CLASS C REID	1	2,900,000	2,796,154
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,900,000	3,738,407	07/14/2021	07/14/2051	Interest Rate Swap			74170*-AH-9	Mirvac Group Finance Ltd Senior Note	1	3,900,000	3,738,407
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,157,528	1,136,344	07/14/2021	07/14/2051	Interest Rate Swap			74460D-AC-3	Prime Property Fund LLC Senior Note Series U	1	1,157,528	1,136,344
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,500,000	1,247,076	07/14/2021	07/14/2051	Interest Rate Swap			93401*-AA-8	Public Storage-SENIOR UNSECURED	1	1,500,000	1,247,076
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,300,000	2,114,310	07/14/2021	07/14/2051	Interest Rate Swap			838515-J@-4	Warburg Pincus LLC Senior Notes Series A	1	2,300,000	2,114,310
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,998,266	2,648,313	07/14/2021	07/14/2051	Interest Rate Swap			133131-AZ-5	South Jersey Gas Co. Senior Secured Notes	1	2,998,266	2,648,313
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000	264,177	07/14/2021	07/14/2051	Interest Rate Swap			03464A-AA-9	Camden Property Trust-SENIOR UNSECURED	1	300,000	264,177
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	986,804	07/14/2021	07/14/2051	Interest Rate Swap			479142-E@-4	Angel Oak Financial Stra Senior Note Series B	1	1,000,000	986,804
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,091,052	07/14/2021	07/14/2051	Interest Rate Swap			479142-E@-6	Johnson Matthey PLC Series B Senior Notes	1	1,100,000	1,091,052
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		511,702	480,021	07/14/2021	07/14/2051	Interest Rate Swap			03840#-AD-6	Johnson Matthey PLC Series A Senior Notes	1	511,702	480,021
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		487,609	484,250	07/14/2021	07/14/2051	Interest Rate Swap			45204E-C7-1	Aquarion Water Company O Senior Note	1	487,609	484,250
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		477,727	453,087	07/14/2021	07/14/2051	Interest Rate Swap			05400F-AE-1	Illinois Finance Authori-REVENUE BONDS	1	477,727	453,087
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,842,877	07/14/2021	07/14/2051	Interest Rate Swap			06235#-AT-9	Avolon Aerospace Funding Senior Secured	1	1,900,000	1,842,877
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		445,027	422,307	07/14/2021	07/14/2051	Interest Rate Swap			05400F-AC-5	Mirvac Group Gtd Senior Note Series R	1	445,027	422,307
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		369,287	348,985	07/14/2021	07/14/2051	Interest Rate Swap			05400F-AA-9	Avolon Aerospace Funding Senior Secured	1	369,287	348,985

STATEMENT AS OF JUNE 30, 2022 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				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description	Book/Adjusted Carrying Value	Fair Value
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,100,000	2,709,865	07/14/2021	07/14/2051	Interest Rate Swap			12656*-AR-3	CSLB Holdings, Inc. Senior Unsecured Notes	1	3,100,000	2,709,865
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,735,798	07/14/2021	07/14/2051	Interest Rate Swap			03028P-K*-6	American Transmission Co Senior Note Series 2020A	1	1,900,000	1,735,798
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	992,553	07/14/2021	07/14/2051	Interest Rate Swap			03464A-A*-1	Angel Oak Financial Stra Senior Note Series A	1	1,100,000	992,553
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		366,920	339,348	07/14/2021	07/14/2051	Interest Rate Swap			05389L-AK-9	Avolon Aerospace Leasing Secured Note B7	1	366,920	339,348
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,050,000	1,030,259	07/14/2021	07/14/2051	Interest Rate Swap			Q7795#-AA-0	QIC Finance (Shopping Ce Gtd Senior Note	1	1,050,000	1,030,259
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,100,000	2,942,632	07/14/2021	07/14/2051	Interest Rate Swap			Q6235#-AU-6	Mirvac Group Gtd Senior Note Series S	1	3,100,000	2,942,632
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		796,836	762,510	07/14/2021	07/14/2051	Interest Rate Swap			75973Q-AA-5	RENAISSANCE RE FINANCE-SENIOR UNSECURED	1	796,836	762,510
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		511,454	497,970	07/14/2021	07/14/2051	Interest Rate Swap			74340X-BL-4	Prologis LP-SENIOR UNSECURED	1	511,454	497,970
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,750,000	5,750,000	07/14/2021	07/14/2051	Interest Rate Swap			09680Z-MM-9	Bobcat Funded 2021-A Financing L.P. - Secured Term Loan A	1	5,750,000	5,750,000
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,750,000	5,750,000	07/14/2021	07/14/2051	Interest Rate Swap			44805Z-MN-4	HUSKY FUNDED 2021-A FINANCING L.P. - Husky Term A	1	5,750,000	5,750,000
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,682,014	3,682,014	07/14/2021	07/14/2051	Interest Rate Swap			15102Z-MM-6	CELFP SPV LLC - Revolving Senior Secured Term Facility	1	3,682,014	3,682,014
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,776,571	6,199,826	07/14/2021	07/14/2051	Interest Rate Swap				PLENARY HEALTH FIN CO PTY LTD AUST SER B GTD SR SEC0 NT	1	8,776,571	6,199,826
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,600,000	9,600,000	07/14/2021	07/14/2051	Interest Rate Swap			68375Z-MM-5	OR Opportunistic DL (C) Funding LLC - Term Loan	1	9,600,000	9,600,000
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,500,000	3,455,913	07/14/2021	07/14/2051	Interest Rate Swap			G8303#-AC-8	University of Glasgow Senior Note Ser	1	3,500,000	3,455,913
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,500,000	4,261,950	07/14/2021	07/14/2051	Interest Rate Swap				A2 Dominion Housing Group Limited	1	3,500,000	4,261,950
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,081,527	3,477,228	07/14/2021	07/14/2051	Interest Rate Swap				SEQ Schools	1	5,081,527	3,477,228
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,110,603	3,777,454	07/14/2021	07/14/2051	Interest Rate Swap				SOUTH HOOK LNG TERM CO LTD GBP TERM LN	1	3,110,603	3,777,454
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,562,040	2,192,765	07/14/2021	07/14/2051	Interest Rate Swap			98665#-AA-4	WellSpan Health Obligate Senior Secured Notes	1	2,562,040	2,192,765
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,600,000	2,451,631	07/14/2021	07/14/2051	Interest Rate Swap			06762T-AC-5	Babson QLO Ltd/Cayman Islands	1	2,600,000	2,451,631
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,600,000	2,475,821	07/14/2021	07/14/2051	Interest Rate Swap			06763B-AC-3	Babson QLO Ltd/Cayman Is-BABSN LP-2A B	1	2,600,000	2,475,821
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,587,200	2,433,596	07/14/2021	07/14/2051	Interest Rate Swap			06760Q-AQ-2	Barings Middle Market CL-BMM 2017-1A A2R	1	2,587,200	2,433,596
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	2,246,306	07/14/2021	07/14/2051	Interest Rate Swap			G2867#-AA-5	Dunedin Income Growth In Senior Secured	1	1,900,000	2,246,306
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	2,282,970	07/14/2021	07/14/2051	Interest Rate Swap			G1512@-AA-8	AVI Global Trust PLC - Senior Note Series A GBP	1	1,900,000	2,282,970
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,411,140	6,720,798	07/14/2021	07/14/2051	Interest Rate Swap			81809#-MN-6	17 Capital Fund 5 Partners Fund Borrower Limited - Term Loan Facility	1	6,411,140	6,720,798
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,002,000	1,903,278	07/14/2021	07/14/2051	Interest Rate Swap			06760Q-AS-8	Barings Middle Market CL-BMM 2017-1A BR	1	2,002,000	1,903,278
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	2,134,720	07/14/2021	07/14/2051	Interest Rate Swap			01852Z-D#-6	ALLETE Inc. First Mortgage	1	1,900,000	2,134,720
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,799,819	07/14/2021	07/14/2051	Interest Rate Swap			67098D-AU-7	OHA Credit Funding 4 Ltd-OAKC 2019-4A BR	1	1,900,000	1,799,819
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,793,311	07/14/2021	07/14/2051	Interest Rate Swap			75009P-AC-1	Rad QLO 12 Ltd-RAD 2021-12A B	1	1,900,000	1,793,311
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,969,901	07/14/2021	07/14/2051	Interest Rate Swap			485424-NF-8	KANSAS ST DEPT OF TRANS HIWY REVENUE	1	1,900,000	1,969,901
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,845,555	07/14/2021	07/14/2051	Interest Rate Swap			007589-AB-0	Advocate Health & Hospit-SENIOR UNSECURED	1	1,900,000	1,845,555
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,250,000	11,022,631	07/14/2021	07/14/2051	Interest Rate Swap			A5495#-ZZ-2	Avant Cr Card Master Tr 2021-VFN1 CI A	1	11,250,000	11,022,631

STATEMENT AS OF JUNE 30, 2022 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				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Carrying Value	Value	CUSIP	Description	Description	Value	Value
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,950,000	7,001,354	07/14/2021	07/14/2051	Interest Rate Swap			Q0458*-AB-5	AquaSure Finance Pty Ltd Gtd Senior Secu	1	6,950,000	7,001,354
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,500,000	6,500,000	07/14/2021	07/14/2051	Interest Rate Swap			70212Z-MM-8	PARTNERS GROUP PRIVATE EQUITY II, LLC - Senior Secured Revolving Facility	1	6,500,000	6,500,000
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,200,000	6,213,200	07/14/2021	07/14/2051	Interest Rate Swap			00003#-AB-9	A&E Television Networks, Senior Note Ser	1	6,200,000	6,213,200
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,200,000	5,297,422	07/14/2021	07/14/2051	Interest Rate Swap			887147-B*-6	Timberwest Forest Corpor Senior Secured	2	5,200,000	5,297,422
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,250,000	5,277,736	07/14/2021	07/14/2051	Interest Rate Swap			763169-B@-7	Richardson International Senior Secured	2	5,250,000	5,277,736
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,934,769	5,244,130	07/14/2021	07/14/2051	Interest Rate Swap			008685-AB-5	Ahold Finance USA LLC-SENIOR NOTE	2	4,934,769	5,244,130
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	67,150,517	39,425,648	07/15/2021	07/15/2051	Interest Rate Swap		(27,724,869)	67084Z-MM-9	OC III LVS XXVI LP - Secured Loan Facility	1	67,150,517	67,150,517
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,016,250	4,016,250	07/15/2021	07/15/2051	Interest Rate Swap			50079@-MR-7	KREF Lending VII - Term Loan Series 2019-6	1	4,016,250	4,016,250
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,534,126	19,534,126	07/15/2021	07/15/2051	Interest Rate Swap			30300Z-MM-5	FS CREIT FINANCE MM-1 LLC - Secured Term Loan Facility	1	19,534,126	19,534,126
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,000,000	07/15/2021	07/15/2051	Interest Rate Swap			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		4,549,571	4,549,571	07/15/2021	07/15/2051	Interest Rate Swap			50079@-MQ-9	KREF Lending VII 2018-5 Term Loan	1	4,549,571	4,549,571
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,870,000	1,870,000	07/15/2021	07/15/2051	Interest Rate Swap			50079@-MM-8	KREF Lending VII 2018-1 Term Loan	1	1,870,000	1,870,000
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,192,401	1,192,401	07/15/2021	07/15/2051	Interest Rate Swap			50079@-MT-3	KREF Lending VII LLC - Term Loan Series 2020-8	1	1,192,401	1,192,401
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,245,000	10,245,000	07/15/2021	07/15/2051	Interest Rate Swap			57888Z-MM-8	MOOF FINANCE, LLC - Senior Secured Revolving Loan Facility	1	10,245,000	10,245,000
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,595,429	3,595,429	07/15/2021	07/15/2051	Interest Rate Swap			50079@-MP-1	KREF Lending VII 2018-4 Term Loan	1	3,595,429	3,595,429
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,832,403	14,832,403	07/15/2021	07/15/2051	Interest Rate Swap			50079@-MV-8	KREF Lending VII LLC - Term Loan Series 2021-10	1	14,832,403	14,832,403
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,582,362	5,927,714	07/15/2021	07/15/2051	Interest Rate Swap			26875P-AQ-4	EOG RESOURCES INC-SENIOR UNSECURED	1	6,582,362	5,927,714
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,306,605	5,802,866	07/15/2021	07/15/2051	Interest Rate Swap			582839-AF-3	MEAD JOHNSON NUTRITION C-SENIOR UNSECURED NOTE	1	5,306,605	5,802,866
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,570,231	5,376,026	07/15/2021	07/15/2051	Interest Rate Swap			78409V-AB-0	S&P GLOBAL INC-SENIOR UNSECURED NOTE	1	4,570,231	5,376,026
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,931,695	5,111,899	07/15/2021	07/15/2051	Interest Rate Swap			641423-BP-2	NEVADA POWER CO-SECURED NOTE	1	4,931,695	5,111,899
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z	40,000,000	3,400,000	5,595,666	03/16/2022	03/16/2029	Interest Rate Swap		2,153,594	05707#-AA-9	NEVADA POWER CO-SECURED NOTE	1	3,400,000	3,442,072
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		5,750,000	5,750,000	03/16/2022	03/16/2029	Interest Rate Swap			09680Z-MM-9	Baird Financial Corporat Senior Secured Notes	1	5,750,000	5,750,000
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		5,298,969	4,670,729	03/16/2022	03/16/2029	Interest Rate Swap			29157T-AD-8	Bobcat Funded 2021-A Financing L.P. - Secured Term Loan A	1	5,298,969	4,670,729
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		5,298,969	4,670,729	03/16/2022	03/16/2029	Interest Rate Swap			29157T-AD-8	Emory University-UNSECURED	1	5,298,969	4,670,729
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		5,000,000	4,496,930	03/16/2022	03/16/2029	Interest Rate Swap			450319-C@-3	Emory University-UNSECURED	1	5,000,000	4,496,930
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		3,900,000	3,738,407	03/16/2022	03/16/2029	Interest Rate Swap			74170*-AW-9	ITC Midwest LLC First Mortgage Bond Series J	1	3,900,000	3,738,407
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		5,000,000	4,527,515	03/16/2022	03/16/2029	Interest Rate Swap			74170*-AY-5	Prime Property Fund LLC Senior Note Series U	1	5,000,000	4,527,515
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		4,500,000	3,882,367	03/16/2022	03/16/2029	Interest Rate Swap			91863@-AA-1	Prime Property Fund LLC Senior Note Series W	1	4,500,000	3,882,367
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		5,000,000	4,209,753	03/16/2022	03/16/2029	Interest Rate Swap			91863@-AB-9	VHG Capital, L.P. Senior Notes Series A	1	5,000,000	4,209,753
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		5,900,000	5,275,438	03/16/2022	03/16/2029	Interest Rate Swap			R2284#-AC-4	VHG Capital, L.P. Senior Notes Series B	1	5,900,000	5,275,438
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		4,100,000	3,746,855	03/16/2022	03/16/2029	Interest Rate Swap			R2284#-AG-5	Statnett SF Senior Note Ser	1	4,100,000	3,746,855

STATEMENT AS OF JUNE 30, 2022 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				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z	30,000,000	15,000,000	17,202,361	03/16/2022	03/16/2032	Interest Rate Swap		2,202,361	04019V-MN-9	ARES PBN Finance Co. LLC - Class A Term Loan	1	15,000,000	15,000,000
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		10,000,000	9,308,300	03/16/2022	03/16/2032	Interest Rate Swap			42251#-AU-8	HE Butt Grocery Company Senior Note Ser	1	10,000,000	9,308,300
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		8,059,819	7,957,290	03/16/2022	03/16/2032	Interest Rate Swap			G4445*-AA-6	High Speed Rail Finance Gtd Senior Secu	1	8,059,819	7,957,290
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		7,600,000	7,246,626	03/16/2022	03/16/2032	Interest Rate Swap			G5147*-AD-8	Johnson Matthey PLC Senior Note Ser	1	7,600,000	7,246,626
9999999999 - Totals				1,042,036,807	849,731,181	XXX	XXX	XXX		(166,374,593)	XXX	XXX	XXX	1,042,036,807	1,016,105,774



STATEMENT AS OF JUNE 30, 2022 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 .....	3	750,000,000	5	820,000,000					3	750,000,000
2. Add: Opened or Acquired Transactions .....	2	70,000,000							2	70,000,000
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value .....	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions .....										
5. Less: Positions Disposed of for Failing Effectiveness Criteria .....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value .....	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory .....	5	820,000,000	5	820,000,000					5	820,000,000

STATEMENT AS OF JUNE 30, 2022 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.....	174,586,036
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2) .....	174,586,036
4.	Part D, Section 1, Column 6 .....	534,576,741
5.	Part D, Section 1, Column 7 .....	(368,076,912)
6.	Total (Line 3 minus Line 4 minus Line 5) .....	8,086,207
		Fair Value Check
7.	Part A, Section 1, Column 16 .....	8,211,443
8.	Part B, Section 1, Column 13 .....	(8,086,207)
9.	Total (Line 7 plus Line 8) .....	125,235
10.	Part D, Section 1, Column 9 .....	538,932,696
11.	Part D, Section 1, Column 10 .....	(538,807,461)
12.	Total (Line 9 minus Line 10 minus Line 11) .....	
		Potential Exposure Check
13.	Part A, Section 1, Column 21 .....	190,537,578
14.	Part B, Section 1, Column 20 .....	20,969,100
15.	Part D, Section 1, Column 12 .....	211,506,678
16.	Total (Line 13 plus Line 14 minus Line 15) .....	

STATEMENT AS OF JUNE 30, 2022 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 .....	31,874,314	197,320,603
2. Cost of cash equivalents acquired .....	3,041,837,246	7,540,043,000
3. Accrual of discount .....	295,817	491,847
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	1,965	5,190
6. Deduct consideration received on disposals .....	2,991,958,062	7,705,986,326
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) .....	82,051,280	31,874,314
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	82,051,280	31,874,314