



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 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)
tgordon@MassMutual.com 413-226-4086
(E-mail Address) (FAX Number)

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 SEPTEMBER 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	3,825,471,445		3,825,471,445	3,988,709,547
2. Stocks:				
2.1 Preferred stocks	7,015,781		7,015,781	7,918,460
2.2 Common stocks	294,499,472		294,499,472	296,296,944
3. Mortgage loans on real estate:				
3.1 First liens	923,759,407		923,759,407	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 (\$24,036,927), cash equivalents (\$107,868,981) and short-term investments (\$76,477)	131,982,385		131,982,385	146,440,386
6. Contract loans (including \$ premium notes)	145,371,169		145,371,169	145,928,972
7. Derivatives	761,171,883		761,171,883	629,776,815
8. Other invested assets	168,692,176	360,949	168,331,227	178,604,333
9. Receivables for securities	381,789,905		381,789,905	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)	6,639,753,622	360,949	6,639,392,673	6,731,208,079
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	95,275,824		95,275,824	108,430,021
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	84,860		84,860	106,255
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	(19,798,052)		(19,798,052)	(19,435,443)
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	35,253,879	98,778	35,155,101	67,903,651
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	9,462,463		9,462,463	7,946,102
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	16,760,628		16,760,628	13,403,072
18.2 Net deferred tax asset	47,362,407	20,605,560	26,756,847	31,811,792
19. Guaranty funds receivable or on deposit	450,451		450,451	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	251,043		251,043	348,618
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	478,702	419,217	59,485	621,200
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	6,825,335,828	21,484,504	6,803,851,324	6,942,823,458
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,484,864,892		1,484,864,892	2,129,228,600
28. Total (Lines 26 and 27)	8,310,200,720	21,484,504	8,288,716,216	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	59,485		59,485	621,200
2502. Cash advances to agents	419,217	419,217		
2503.				
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	478,702	419,217	59,485	621,200

STATEMENT AS OF SEPTEMBER 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 \$3,837,986,826 less \$ included in Line 6.3 (including \$ Modco Reserve)	3,837,986,826	3,881,008,589
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	77,930,294	71,867,074
4. Contract claims:		
4.1 Life	5,608,544	43,770,106
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	10,713	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 \$ assumed and \$ (9,390,760) ceded	(9,390,760)	377,645
9.4 Interest Maintenance Reserve	16,177,064	158,978,510
10. Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$ and deposit-type contract funds \$		
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	3,000	139
13. Transfers to Separate Accounts due or accrued (net) (including \$ (1,813,701) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,970,870)	(2,951,539)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	355,862	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	474,055	389,324
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	26,459,158	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 \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	92,387,970	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	19,364,378	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	517,782,081	630,238,610
24.09 Payable for securities	700,000	
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	377,124,521	319,178,771
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	4,961,002,836	5,308,492,602
27. From Separate Accounts Statement	1,484,864,892	2,129,228,600
28. Total liabilities (Lines 26 and 27)	6,445,867,728	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)	1,390,072,280	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 \$ in Separate Accounts Statement)	1,840,348,488	1,631,830,856
38. Totals of Lines 29, 30 and 37	1,842,848,488	1,634,330,856
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	8,288,716,216	9,072,052,058
DETAILS OF WRITE-INS		
2501. Derivative collateral	224,610,663	172,387,646
2502. Derivative accrued interest	147,483,093	141,698,140
2503. Funds awaiting escheat and other miscellaneous	5,030,765	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)	377,124,521	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)		

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

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	182,994,360	203,091,832	276,374,068
2. Considerations for supplementary contracts with life contingencies	1,041,822	910,283	1,108,613
3. Net investment income	191,832,989	184,558,615	274,731,488
4. Amortization of Interest Maintenance Reserve (IMR)	2,342,812	4,330,148	5,431,105
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	46,393,126	38,746,836	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	27,627,735	29,419,957	39,400,361
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	1,554,996	1,795,252	2,417,330
9. Totals (Lines 1 to 8.3)	453,787,840	462,852,924	657,295,295
10. Death benefits	73,845,235	96,984,093	170,074,992
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	89,119,607	95,260,711	118,366,718
13. Disability benefits and benefits under accident and health contracts	464,388	414,797	550,715
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	245,051,974	234,349,252	321,211,438
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	3,396,211	3,075,634	4,284,106
18. Payments on supplementary contracts with life contingencies	1,544,150	2,088,604	2,473,927
19. Increase in aggregate reserves for life and accident and health contracts	(43,020,669)	(10,403,391)	(18,697,724)
20. Totals (Lines 10 to 19)	370,400,896	421,769,699	598,264,172
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	29,601,673	27,999,866	41,057,870
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	42,322,507	54,442,136	64,737,713
24. Insurance taxes, licenses and fees, excluding federal income taxes	7,233,389	7,785,004	9,170,797
25. Increase in loading on deferred and uncollected premiums	2,227,821	106,042	1,277,073
26. Net transfers to or (from) Separate Accounts net of reinsurance	(76,061,452)	(108,337,087)	(148,940,337)
27. Aggregate write-ins for deductions	(13,199,021)	(4,356,190)	(5,569,536)
28. Totals (Lines 20 to 27)	362,525,812	399,409,471	559,997,751
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	91,262,028	63,443,453	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)	91,262,028	63,443,453	97,297,544
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	19,926,014	10,205,548	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)	71,336,014	53,237,905	86,215,208
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$2,125,010 (excluding taxes of \$222,009 transferred to the IMR)	15,152,215	(8,810,090)	1,573,477
35. Net income (Line 33 plus Line 34)	86,488,229	44,427,815	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)	86,488,229	44,427,815	87,788,685
38. Change in net unrealized capital gains (losses) less capital gains tax of \$48,968,186	184,678,710	17,349,309	(9,971,179)
39. Change in net unrealized foreign exchange capital gain (loss)	(94,470,306)	(17,298,876)	(17,978,356)
40. Change in net deferred income tax	30,062,614	9,779,566	13,603,155
41. Change in nonadmitted assets	(6,007,082)	(197,049)	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	12,304,709	522,924	(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	(4,539,238)	(4,632,804)	(6,177,072)
54. Net change in capital and surplus for the year (Lines 37 through 53)	208,517,635	49,950,885	(104,428,265)
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,842,848,488	1,788,710,003	1,634,330,853
DETAILS OF WRITE-INS			
08.301. Revenue sharing	1,476,433	1,795,252	2,440,385
08.302. Miscellaneous	78,563		(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)	1,554,996	1,795,252	2,417,330
2701. Miscellaneous charges to operations	(8,659,783)	276,614	607,535
2702. Reinsurance ceded adjustment	(4,539,238)	(4,632,804)	(6,177,072)
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(13,199,021)	(4,356,190)	(5,569,536)
5301. Reinsurance ceded adjustment	(4,539,238)	(4,632,804)	(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)	(4,539,238)	(4,632,804)	(6,177,072)

STATEMENT AS OF SEPTEMBER 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
Cash from Operations			
1. Premiums collected net of reinsurance	181,233,260	212,424,414	282,330,572
2. Net investment income	200,777,584	214,311,515	286,634,791
3. Miscellaneous income	76,335,080	70,313,675	100,438,005
4. Total (Lines 1 to 3)	458,345,924	497,049,604	669,403,368
5. Benefit and loss related payments	415,106,734	424,241,023	643,484,515
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(77,580,669)	(108,868,511)	(149,406,404)
7. Commissions, expenses paid and aggregate write-ins for deductions	56,243,039	40,738,144	123,140,765
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ 6,102,184 tax on capital gains (losses)	25,639,915	25,282,302	23,614,806
10. Total (Lines 5 through 9)	419,409,019	381,392,958	640,833,682
11. Net cash from operations (Line 4 minus Line 10)	38,936,904	115,656,646	28,569,686
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	486,473,103	743,568,280	873,193,770
12.2 Stocks	4,250,001	631,043	6,509,416
12.3 Mortgage loans	143,315,649	64,836,507	129,596,065
12.4 Real estate			
12.5 Other invested assets	19,553,783	9,400,026	19,261,911
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(1,902,802)	(32,789)	(481,249)
12.7 Miscellaneous proceeds	(209,578,054)	7,132,853	45,026,756
12.8 Total investment proceeds (Lines 12.1 to 12.7)	442,111,680	825,535,920	1,073,106,669
13. Cost of investments acquired (long-term only):			
13.1 Bonds	420,231,867	430,105,935	802,054,438
13.2 Stocks	1,532,740	7,025,544	7,528,789
13.3 Mortgage loans	53,214,376	122,423,128	233,540,445
13.4 Real estate			
13.5 Other invested assets	18,212,997	18,170,865	24,719,640
13.6 Miscellaneous applications	7,094,732	(26,281,966)	7,760,975
13.7 Total investments acquired (Lines 13.1 to 13.6)	500,286,712	551,443,506	1,075,604,287
14. Net increase (or decrease) in contract loans and premium notes	(625,767)	(6,986,241)	(6,791,151)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(57,549,264)	281,078,655	4,293,533
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	3,946,830	3,592,794	902,602
16.5 Dividends to stockholders			173,000,000
16.6 Other cash provided (applied)	207,529	(59,881,604)	(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)	4,154,359	(56,288,810)	(221,053,758)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(14,458,001)	340,446,491	(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)	131,982,385	675,077,416	146,440,386

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

20.0001. Bonds transferred to mortgage loans	21,642,594		
20.0002. Bond conversions and refinancing	6,630,058	13,983,870	17,013,918
20.0003. Net investment income payment in-kind bonds	507,181	989,777	1,146,450
20.0004. Stock conversion	411,672	44,712	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	129,300,090	131,661,908	175,634,553
3. Ordinary individual annuities	615,706,707	585,617,170	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)	745,006,797	717,279,078	1,058,435,907
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	745,006,797	717,279,078	1,058,435,907
14. Deposit-type contracts			
15. Total (Lines 13 and 14)	745,006,797	717,279,078	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	\$ 86,488,229	\$ 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	\$ 86,488,229	\$ 87,788,685
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,842,848,488	\$ 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	\$ 1,842,848,488	\$ 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 nine months ended September 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	1,337,132	-	66,170	1,270,962
i. Total third quarter	<u>\$ 1,337,132</u>	<u>\$ -</u>	<u>\$ 66,170</u>	<u>\$ 1,270,962</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>\$ 460,466</u>	

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

NOTES TO FINANCIAL STATEMENTS

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

CUSIP	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value at Time of OTTI	Date of Financial Instrument Where Reported
07388VAH1	\$ 226,420	\$ 23,420	\$ (203,000)	\$ 23,420	\$ 23,420	March 31, 2022
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	(5,166)	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	(8,122)	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
01853GAB6	2,493	2,493	-	2,493	7,197	September 30, 2022
02660CAH3	941	935	(5)	935	16	September 30, 2022
040104RV5	173,039	154,714	(18,324)	154,714	147,435	September 30, 2022
040104TG6	18,936	17,887	(1,049)	17,887	14,314	September 30, 2022
1248MGAJ3	5,295	5,118	(178)	5,118	4,203	September 30, 2022
14454AAB5	65,791	65,736	(55)	65,736	81,802	September 30, 2022
17311YAC7	88,194	77,892	(10,303)	77,892	78,729	September 30, 2022
35729RAE6	132,460	126,001	(6,459)	126,001	103,302	September 30, 2022
40431KAE0	214,071	205,722	(8,349)	205,722	202,667	September 30, 2022
617463AA2	526	441	(85)	441	348	September 30, 2022
61750FAE0	30,471	27,496	(2,975)	27,496	23,889	September 30, 2022
86363HAB8	3,939	3,660	(279)	3,660	3,100	September 30, 2022
93934XAB9	26,691	20,650	(6,040)	20,650	23,286	September 30, 2022
05535DAN4	135,069	134,646	(423)	134,646	114,615	September 30, 2022
12668ACY9	10,497	8,501	(1,996)	8,501	10,743	September 30, 2022
22540VG71	2,469	2,463	(5)	2,463	2,492	September 30, 2022
45254TSM7	78,878	76,949	(1,929)	76,949	66,138	September 30, 2022
45660LYW3	68,495	67,063	(1,433)	67,063	66,133	September 30, 2022
466247XE8	82,504	81,877	(627)	81,877	70,950	September 30, 2022
525221AJ6	58,759	58,677	(83)	58,677	59,121	September 30, 2022
65535VRK6	34,486	33,568	(917)	33,568	29,683	September 30, 2022
23332UCM4	4,180	3,866	(313)	3,866	4,042	September 30, 2022
41161PWB5	98,950	94,607	(4,343)	94,607	81,430	September 30, 2022
Totals	\$ 3,773,565	\$ 3,313,097	\$ (460,466)	\$ 3,313,097	\$ 3,197,712	

- (4) As of September 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 | \$ (32,630,251) |
| 2. 12 months or longer | \$ (9,673,701) |
- b. The aggregate related fair value of securities with unrealized losses:
- | | |
|------------------------|----------------|
| 1. Less than 12 months | \$ 442,135,935 |
| 2. 12 months or longer | \$ 78,568,344 |
- (5) No change
- e. Dollar repurchase agreements and/or securities lending transactions: The Company did not have any dollar repurchase agreements and/or securities lending transactions as of September 30, 2022.

NOTES TO FINANCIAL STATEMENTS

- f. Repurchase agreements transactions accounted for as secured borrowing: The Company did not have any repurchase agreements as of September 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 September 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 September 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 September 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 September 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 September 30, 2022.
- 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	27	30	\$14,608,650	\$22,496,137	\$14,868,347	\$23,434,377
(2) LB&SS - AC	-	-	-	-	-	-
(3) Preferred Stock - AC	1	1	21,746	21,746	24,892	27,554
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	28	31	\$14,630,396	\$22,517,883	\$14,893,239	\$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:

Nine Months Ended September 30, 2022		
	General Account	Separate Account
1. Number of CUSIPS	7	N/A
2. Aggregate amount of investment income	\$ 1,177,447	N/A

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

Asset Type	Percent Share
(1) Cash	18 %
(2) Cash equivalents	82 %
(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.

NOTES TO FINANCIAL STATEMENTS

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

- a. Defined Benefit Plan:

(1-3) No change

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

(5-21) No change

- b-i. No change

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

(1-3) No change

Note 14 – Liabilities, Contingencies and Assessments

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

- f. All other contingencies:

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

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

Note 15 – Leases - No change

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

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 nine months ended September 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.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

		September 30, 2022				
		Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Financial assets:						
Bonds:						
Industrial and miscellaneous	\$	-	\$ 5,853,127	\$ 10,329,318	\$ -	\$ 16,182,445
Preferred stocks		-	-	3,918,626	-	3,918,626
Common stock - subsidiary and affiliates		16,866,733	-	4,252,206	-	21,118,939
Common stock - unaffiliated		878,159	-	993,069	-	1,871,228
Derivatives:						
Interest rate swaps		-	589,286,066	-	-	589,286,066
Options		-	5,112,288	-	-	5,112,288
Currency swaps		-	161,067,508	-	-	161,067,508
Forward contracts		-	5,706,021	-	-	5,706,021
Separate account assets		1,484,863,933	959	-	-	1,484,864,892
Total financial assets carried at fair value	\$	1,502,608,825	\$ 767,025,969	\$ 19,493,219	\$ -	\$ 2,289,128,013
Financial liabilities:						
Derivatives:						
Interest rate swaps	\$	-	\$ 469,784,665	\$ -	\$ -	\$ 469,784,665
Options		-	1,180,206	-	-	1,180,206
Currency swaps		-	34,512	-	-	34,512
Forward contracts		-	2,342,773	-	-	2,342,773
Financial futures		44,439,925	-	-	-	44,439,925
Total financial liabilities carried at fair value	\$	44,439,925	\$ 473,342,156	\$ -	\$ -	\$ 517,782,081
		December 31, 2021				
		Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Financial assets:						
Bonds:						
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
Derivatives:						
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
Financial liabilities:						
Derivatives:						
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 ⁽¹⁾		Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 09/30/2022
		In	Out							
Financial assets:										
Bonds:										
Industrial and miscellaneous	\$ 19,024,416	\$ -	\$ (6,665,342)	\$ (644,727)	\$ (1,476,648)	\$ 1	\$ 1,085,612	\$ -	\$ (993,995)	\$ 10,329,317
Preferred stock	51,861	5,022,588	-	-	(1,155,824)	-	-	-	-	3,918,625
Common stock - affiliated	4,365,947	-	-	-	(1,525,414)	1,000,000	411,672	-	-	4,252,205
Common stock - unaffiliated	4,417,320	-	(450,233)	1,789,412	(2,481,405)	28,379	-	(69,717)	(2,240,687)	993,069
Total financial assets	\$ 27,859,544	\$ 5,022,588	\$ (7,115,575)	\$ 1,144,685	\$ (6,639,291)	\$ 1,028,380	\$ 1,497,284	\$ (69,717)	\$ (3,234,682)	\$ 19,493,216

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

	Balance as of 01/01/2021	Transfers ⁽¹⁾		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

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

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

(4) Valuation Techniques and Inputs

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

September 30, 2022									
		Aggregate	Admitted				Net	Not	
		Fair Value	Assets	Level 1	Level 2	Level 3	Asset Value (NAV)	Practicable (Carrying Value)	
Financial assets:									
Bonds:									
U. S. government and agencies	\$	2,907,710	\$ 2,960,043	\$ -	\$ 2,907,710	\$ -	\$ -	\$ -	-
All other governments		1,172,051	1,230,413	-	1,172,051	-	-	-	-
States, territories and possessions		12,463,537	12,473,851	-	12,463,537	-	-	-	-
Political subdivisions		13,456,928	13,964,388	-	13,456,928	-	-	-	-
Special revenue		74,760,505	75,893,160	-	74,760,505	-	-	-	-
Industrial and miscellaneous		3,153,416,751	3,507,850,796	-	1,393,227,779	1,760,188,972	-	-	-
Parent, subsidiaries and affiliates		185,387,685	211,098,795	-	4,173,230	181,214,455	-	-	-
Preferred stocks		7,070,473	7,015,781	502,500	-	6,567,973	-	-	-
Common stock - subsidiary and affiliates ⁽¹⁾		21,118,939	21,118,939	16,866,733	-	4,252,206	-	-	-
Common stock - unaffiliated		1,871,228	1,871,228	878,159	-	993,069	-	-	-
Mortgage loans - commercial		677,097,272	730,131,139	-	-	677,097,272	-	-	-
Mortgage loans - residential		197,909,905	193,628,268	-	-	197,909,905	-	-	-
Cash, cash equivalents and short-term investments		131,982,385	131,982,385	24,036,927	107,945,458	-	-	-	-
Derivatives:									
Interest rate swaps		589,286,066	589,286,066	-	589,286,066	-	-	-	-
Options		5,112,288	5,112,288	-	5,112,288	-	-	-	-
Currency swaps		161,067,508	161,067,508	-	161,067,508	-	-	-	-
Forward contracts		5,706,021	5,706,021	-	5,706,021	-	-	-	-
Separate account assets		1,484,864,892	1,484,864,892	1,484,863,933	959	-	-	-	-
Financial liabilities:									
Repurchase agreements		(4,427)	(4,427)	-	(4,427)	-	-	-	-
Individual annuity contracts		3,107,048,234	3,003,688,814	-	-	3,107,048,234	-	-	-
Supplementary contracts		70,605,584	69,906,519	-	-	70,605,584	-	-	-
Derivatives:									
Interest rate swaps		469,784,665	469,784,665	-	469,784,665	-	-	-	-
Options		1,180,206	1,180,206	-	1,180,206	-	-	-	-
Currency swaps		34,512	34,512	-	34,512	-	-	-	-
Forward contracts		2,342,773	2,342,773	-	2,342,773	-	-	-	-
Financial futures		44,439,925	44,439,925	44,439,925	-	-	-	-	-

⁽¹⁾Common stock - subsidiary and affiliates does not include MML Bay State Life Insurance Company (MML Bay State), which had a statutory carrying value of \$269,994,285.

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 ⁽¹⁾	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	-	-	-	-	-	

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

d. As of September 30, 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 geopolitics or not, the Company's dynamic approach to managing risks enables management to identify risks, internally and externally, develop mitigation plans, and respond to risks in an attempt to proactively reduce the potential impact of each underlying risk factor on the Company.

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

NOTES TO FINANCIAL STATEMENTS

(3) Direct exposure through other investments:

	September 30, 2022			Nine Months Ended
				September 30, 2022
	Actual Cost	Carrying Value	Fair Value	OTTI
Alt-A:				
a. Residential mortgage-backed securities	\$ 6,606,555	\$ 8,239,898	\$ 8,277,768	\$ 93,639
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	\$ 314,748	\$ 391,782	\$ 409,529	\$ -
f. Other assets	-	-	-	-
g. Total	<u>\$ 6,921,303</u>	<u>\$ 8,631,680</u>	<u>\$ 8,687,297</u>	<u>\$ 93,639</u>

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

	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	<u>\$ 15,505,559</u>	<u>\$ 17,407,520</u>	<u>\$ 18,277,511</u>	<u>\$ 109,881</u>

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

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

g. Retained asset accounts - No change

Note 22 – Events Subsequent

Management of the Company has evaluated subsequent events through November 14, 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 SEPTEMBER 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 SEPTEMBER 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:

\$59,382,746
13.

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

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:
- | | 1 | 2 |
|---|---|--|
| | Prior Year-End
Book/Adjusted
Carrying Value | Current Quarter
Book/Adjusted
Carrying Value |
| 14.21 Bonds | \$176,219,667 | \$211,098,795 |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$265,429,591 | \$291,113,224 |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$91,679,489 | \$79,090,918 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$533,328,747 | \$581,302,937 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1

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

Yes [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 SEPTEMBER 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 9/30/2022, 39 issues for 33 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 \$51,841,630 or 1.25% 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

\$

193,628,260

1.13

Commercial Mortgages

\$

730,131,147

1.14

Total Mortgages in Good Standing

\$

923,759,407

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

1.5

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

\$

923,759,407

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

4.

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

Yes

[X]

No

[]

4.1

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

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

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

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

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

Yes

[]

No

[]

6.2

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

Date	Outstanding Lien Amount

STATEMENT AS OF SEPTEMBER 30, 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		
74900	63-0483783	01/07/2021	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRK8)	AR	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	07/01/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUK8)	DE	YRT/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. (SR0K)	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 SEPTEMBER 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.			Direct Business Only						
			1	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	1,718,435	6,078,493			7,796,928	
2.	Alaska	AK	L	31,616	6,300			37,916	
3.	Arizona	AZ	L	2,524,332	5,643,351			8,167,683	
4.	Arkansas	AR	L	358,068	1,606,363			1,964,431	
5.	California	CA	L	14,382,926	50,891,339			65,274,265	
6.	Colorado	CO	L	3,107,037	8,002,600			11,109,637	
7.	Connecticut	CT	L	4,630,247	19,804,927			24,435,174	
8.	Delaware	DE	L	444,003	2,191,630			2,635,633	
9.	District of Columbia	DC	L	336,640	1,159,930			1,496,570	
10.	Florida	FL	L	12,828,292	44,648,632			57,476,924	
11.	Georgia	GA	L	3,180,199	13,634,561			16,814,760	
12.	Hawaii	HI	L	1,181,403	2,542,507			3,723,910	
13.	Idaho	ID	L	258,737	2,667,277			2,926,014	
14.	Illinois	IL	L	3,670,410	24,121,887			27,792,297	
15.	Indiana	IN	L	1,922,118	17,273,935			19,196,053	
16.	Iowa	IA	L	810,863	4,410,915			5,221,778	
17.	Kansas	KS	L	782,585	2,434,215			3,216,800	
18.	Kentucky	KY	L	873,532	4,547,876			5,421,408	
19.	Louisiana	LA	L	920,329	8,618,752			9,539,081	
20.	Maine	ME	L	289,038	1,876,972			2,166,010	
21.	Maryland	MD	L	5,762,010	13,758,001			19,520,011	
22.	Massachusetts	MA	L	3,545,528	22,800,935			26,346,463	
23.	Michigan	MI	L	2,692,639	22,413,614			25,106,253	
24.	Minnesota	MN	L	3,783,286	8,080,851			11,864,137	
25.	Mississippi	MS	L	1,676,064	4,702,487			6,378,551	
26.	Missouri	MO	L	1,313,141	11,101,884			12,415,025	
27.	Montana	MT	L	170,248	967,040			1,137,288	
28.	Nebraska	NE	L	1,259,294	4,759,341			6,018,635	
29.	Nevada	NV	L	765,788	2,096,052			2,861,840	
30.	New Hampshire	NH	L	838,070	7,320,821			8,158,891	
31.	New Jersey	NJ	L	5,241,163	43,944,419			49,185,582	
32.	New Mexico	NM	L	286,152	3,760,324			4,046,476	
33.	New York	NY	N	2,620,072	180,811			2,800,883	
34.	North Carolina	NC	L	3,355,543	16,741,464			20,097,007	
35.	North Dakota	ND	L	15,171	1,211,463			1,226,634	
36.	Ohio	OH	L	3,605,144	20,709,040			24,314,184	
37.	Oklahoma	OK	L	1,230,781	1,134,998			2,365,779	
38.	Oregon	OR	L	597,457	3,239,105			3,836,562	
39.	Pennsylvania	PA	L	6,969,633	68,195,014			75,164,647	
40.	Rhode Island	RI	L	386,374	5,367,121			5,753,495	
41.	South Carolina	SC	L	2,161,776	6,581,645			8,743,421	
42.	South Dakota	SD	L	35,323	562,237			597,560	
43.	Tennessee	TN	L	2,634,383	20,489,140			23,123,523	
44.	Texas	TX	L	8,430,102	39,751,750			48,181,852	
45.	Utah	UT	L	1,299,303	2,187,919			3,487,222	
46.	Vermont	VT	L	321,186	1,366,415			1,687,601	
47.	Virginia	VA	L	3,521,989	30,622,403			34,144,392	
48.	Washington	WA	L	2,135,966	9,418,757			11,554,723	
49.	West Virginia	WV	L	391,876	2,049,852			2,441,728	
50.	Wisconsin	WI	L	1,300,183	13,646,486			14,946,669	
51.	Wyoming	WY	L	104,621	103,500			208,121	
52.	American Samoa	AS	N						
53.	Guam	GU	N						
54.	Puerto Rico	PR	L	2,724,528	4,234,355			6,958,883	
55.	U.S. Virgin Islands	VI	N	370				370	
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N	3,543				3,543	
58.	Aggregate Other Aliens	OT	XXX	89,449	45,000			134,449	
59.	Subtotal		XXX	125,518,966	615,706,706			741,225,672	
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	1,039,789				1,039,789	
94.	Aggregate or other amounts not allocable by State		XXX						
95.	Totals (Direct Business)		XXX	126,558,755	615,706,706			742,265,461	
96.	Plus Reinsurance Assumed		XXX						
97.	Totals (All Business)		XXX	126,558,755	615,706,706			742,265,461	
98.	Less Reinsurance Ceded		XXX	92,206,331	468,825,870			561,032,201	
99.	Totals (All Business) less Reinsurance Ceded		XXX	34,352,424	146,880,836			181,233,260	
DETAILS OF WRITE-INS									
58001.	ZZZ Other Alien		XXX	89,449	45,000			134,449	
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	89,449	45,000			134,449	
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)

	Federal Tax ID	NAIC Co Code	State of Domicile
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Mezzanine Investor III, LLC	06-1041383		Delaware
CML Special Situations Investor LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities 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
MassMutual Ventures Europe/APAC I GP, LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
Lyme Adirondack Timber Sales, LLC	None		Delaware
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
ITPS Holding LLC	None		Delaware
HITPS LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
MassMutual Ventures US IV, GP, LLC	None		Delaware
MassMutual Ventures US IV, L.P.	None		Delaware
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

*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

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

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
JFIN Revolver SPE1 2022 LLC	None		Delaware
JFIN Revolver SPE3 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 LLC	None		Delaware
SFL Parkway Funding 2022 LLC	None		Delaware
Apex Credit Holdings LLC	None		Delaware
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN CLO 2015 Ltd.	None		Cayman Islands
JFIN CLO 2015-II Ltd.	None		Cayman Islands
JFIN CLO 2016 Ltd.	None		Cayman Islands
JFIN CLO 2017 Ltd.	None		Cayman Islands
JFIN CLO 2017 II Ltd.	None		Cayman Islands
Glidepath Holdings Inc.	86-2294635		Delaware
Great American Life Insurance Company	13-1935920	63312	Ohio
AAG Insurance Agency, LLC	31-1422717		Kentucky
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
Great American Advisors, LLC	31-1395344		Ohio
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 Investment 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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Holding Company LLC	None		Delaware
Flourish Insurance Agency LLC	None		Delaware
Flourish Technologies LLC	None		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Low Carbon Energy Holding	None		United Kingdom
Sleeper Street LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
Aland Royalty Holdings LP	None		Delaware
GASL Holdings LLC	None		Delaware
Barings Asset-Based Income Fund (US) LP	None		Delaware
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Barings Global Real Assets Fund LP	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Ireland
Barings North American Private Loan Fund LP	38-4010344		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
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 Holdeo US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Mortgages Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Finance Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP	None		United Kingdom
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management 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 Real Estate Holdings Pty Ltd	None		Australia
Barings Australia Real Estate Pty Ltd	14-0045656		Australia
Altis Property Partners Holdings Pty Ltd	98-0457456		Australia
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

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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 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
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 Sà.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à r.l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		Delaware
CRA Aircraft Holding LLC*	81-4258759		Delaware
Chassis Acquisition Holding LLC	81-2244465		Delaware
EIP Holdings I, LLC	None		Delaware
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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
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
Barings Infiniti Fund Management LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Barings Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Emerging Generation Fund GP II, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Emerging Generation Fund LP	84-3784245		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership GP, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership LP	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund II Management, LLC	None		Delaware
Barings North American Private Loan Fund III Management, LLC	None		Delaware
Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	None		Delaware
Barings - MM Revolver Fund GP LLC	None		Delaware
BMT RE Debt Fund GP LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Fund GP LLC	None		Delaware
BIG Real Estate Incentive I LLC	None		Delaware
BIG Real Estate Incentive II LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CREF X GP LLC	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Loan Strategies Management LLC	04-1590850		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
SBNP SIA II LLC	None		Delaware
SBNP SIA III LLC	None		Delaware
Somerset Special Opportunities Management LLC	04-1590850		Delaware
Amherst Long Term Holdings, LLC	None		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
Haven Technologies Asia Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual Asia Limited (SPV)	None		Hong Kong
MML Mezzanine Investor II, LLC	04-1590850		Delaware
MML Mezzanine Investor III, LLC	04-1590850		Delaware
MassMutual External Benefits Group LLC	27-3576835		Delaware
Other Affiliates & Funds:			
100 w. 3 rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
2160 Grand Manager LLC	04-1590850		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Emerging Markets Corporate Bond Fund*	None		Ireland
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund*	None		Ireland
Babson CLO Ltd. 2012-II	None		Cayman Islands
Babson CLO Ltd. 2013-I	None		Cayman Islands
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

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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 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	ZJX0JI.99999.SL.136		Cayman Islands
Barings CLO 2021-II	EPXAC4.99999.SL.136 (GIIN)		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Barings CLO 2022-I	98-1624360		Cayman Island
Barings CLO 2022-II	None		Cayman Island
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Euro CLO 2021-II DAC	3750378QH		Ireland
Barings Euro CLO 2021-III DAC	None		Ireland
Barings Global Em. Markets Equity Fund	82-5330194		North Carolina
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Global Technology Equity Fund	HU7DQ.00011.SF.372(GIIN)		Ireland
Barings Europe Select Fund	None		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands
Barings Middle Market CLO 2019-I	None		Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings Target Yield Infrastructure Debt Fund*	98-1567942		Luxembourg
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II)*	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

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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>
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Barings Core Property Fund LP	20-5578089		Delaware
Cornerstone Real Estate Fund 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	98-1607033		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
KKR-MM Vector LP	82-1512591		Delaware
Marco Hotel LLC	46-4255307		Delaware
Martello Re	None		Bermuda
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
MM Direct Private Investment Holding	04-1590850		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
Barings Affiliates & Funds:			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings European Growth Trust Fund	HU7DQ1.00015.SF.826		United Kingdom
Barings Global High Yield Fund	47-3790192		Massachusetts
CCIC Fund	None		Peoples Republic of China
Great Lakes II LLC*	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
Barings California Mortgage Fund IV	None		California

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Calgary Railway Holding LLC*	82-2285211		Delaware
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund	45-2632610		Massachusetts
Cornerstone Permanent Mortgage Fund II	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV	61-1793735		Massachusetts
CREA/PPC Venture LLC	20-0348173		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Euro Real Estate Holdings LLC	04-1590850		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
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
STOA Holding LLC	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Trailside MM Member II LLC	04-1590850		Delaware
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
West 37th Street Hotel LLC*	88-3861481		Delaware
MassMutual Premier Funds:			
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Select Funds:			
MassMutual Select 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

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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 2010 Fund	82-3355639		Massachusetts
MassMutual Select T. Rowe Price Retirement 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts
MML Series Investment Funds II:			
MML Series II Asset Momentum Fund	47-3517233		Massachusetts
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MML Series II Special Situations Fund	47-3559064		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts
MassMutual 20/80 Allocation Fund	45-1618155		Massachusetts
MassMutual 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262		Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046		Massachusetts

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STATEMENT AS OF SEPTEMBER 30, 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)	*
.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							MassMutual Ventures Europe/APAC I GP, 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							Massmutual Ventures US IV, GP, LLC .....	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000							Massmutual Ventures US IV, LP .....	.DE	.NIA	Massmutual Ventures US IV, GP, LLC	Ownership.....	100.000	MMLIC		
.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		

STATEMENT AS OF SEPTEMBER 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 Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000			27-0105644				JFIN Parent LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Jefferies Finance LLC	.DE	.NIA	JFIN Parent LLC	Ownership	50.000	MMLIC		1
.0000							Glidepath Holdings Inc.	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	.63312	86-2294635				Great American Life Insurance Company	.OH	.IA	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		
.0000			31-1935920				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							Jefferies Credit Partners BDC Inc	.MD	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings II LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings IV LLC	.DE	.NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.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		

STATEMENT AS OF SEPTEMBER 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 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 Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.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		
.0000							JFIN Revolver SPE1 2022 LLC	.DE	NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							JFIN Revolver SPE3 2022 LLC	.DE	NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							JFIN Revolver SPE4 2022 LLC	.DE	NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							SFL Parkway Funding 2022 LLC	.DE	NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							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		

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

STATEMENT AS OF SEPTEMBER 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)	*
.0000							Rothesay Asset Management UK Limited	.GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Asset Management Australia Pty Ltd	.AUS	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
.0000							Rothesay Asset Management US LLC	.DE	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
.0000							MM Catalyst Fund LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			47-1466022				LifeScore Labs, LLC	.MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			45-4000072				MM Asset Management Holding LLC	.MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			45-4000072				Barings LLC	.MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Investors Services, LLC	.MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Insurance Agency, LLC	.MA	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
.0000			41-2011634				MMLISI Financial Alliances, LLC	.DE	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
.0000			51-0504477				Barings LLC	.DE	NIA	MassMutual Asset Management Holding LLC	Ownership	100.000	MMLIC		
.0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	.HKG	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	.BMU	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0457463				Baring Asset Management (Asia) Limited	.HKG	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Baring Asset Management Korea Limited	.KOR	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
.0000							Barings Investment Management (Shanghai) Limited	.HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
.0000							Barings Overseas Investment Fund Management (Shanghai) Limited	.HKG	NIA	Barings Investment Management (Shanghai) Limited	Ownership	100.000	MMLIC		
.0000			98-0457707				Baring SICE (Taiwan) Limited	.TWN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings Singapore Pte. Ltd.	.SGP	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000			98-0236449				Barings Japan Limited	.JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
.0000							Barings Australia Real Estate Holdings Pty Ltd	.AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			14-0045656				Barings Australia Real Estate Pty Ltd	.AUS	NIA	Barings Australia Real Estate Holdings Pty Ltd	Ownership	100.000	MMLIC		
.0000			98-0457456				Altis Property Partners Holdings Pty Ltd	.AUS	NIA	Barings Australia Real Estate Pty Ltd	Ownership	100.000	MMLIC		
.0000			80-0875475				Barings Finance LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BCF Europe Funding Limited	.IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							BCF Senior Funding I LLC	.DE	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							BCF Senior Funding I Designated Activity Company	.IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
.0000							Barings Real Estate Acquisitions LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-3238351				Barings Securities LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			98-0437588				Barings Guernsey Limited	.GGY	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Europe Limited	.GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		
.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		

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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.0000			98-0457587				Baring International Investment Management Holdings	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
.0000			98-0457576				Baring Asset Management UK Holdings Limited	.GBR	NIA	Baring International Investment Management Holdings	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		
.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			81-2244465				Chassis Acquisition Holding LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	MMLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.000	MMLIC		
.0000			81-4258759				CRA Aircraft Holding LLC	.DE	NIA	Barings LLC	Influence		MMLIC		
.0000			83-0560183				Aland Royalty Holdings LP	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	26.700	MMLIC		
.0000			83-0560183				Aland Royalty Holdings LP	.DE	NIA	Barings LLC	Management		MMLIC		
.0000			82-2932156				GASL Holdings LLC	.DE	NIA	MassMutual Holding LLC	Ownership	11.300	MMLIC		
.0000			82-2932156				GASL Holdings LLC	.DE	NIA	Barings LLC	Board		MMLIC		
.0000			46-2344300				Intermodal Holdings II 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			47-3055009				Milestone Acquisition Holding, LLC.	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	19.800	MMLIC		
.0000							Novation Companies, Inc.	.MD	NIA	Massachusetts Mutual Life Insurance Company	Ownership	17.100	MMLIC		
.0000							Novation Companies, Inc.	.MD	NIA	Barings LLC	Influence		MMLIC		
.0000			46-5460309				Red Lake Ventures, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	31.500	MMLIC		
.0000			46-5460309				Red Lake Ventures, LLC	.DE	NIA	Barings LLC	Influence		MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.900	MMLIC		
.0000			81-4065378				Remington L & W Holdings LLC	.DE	NIA	Barings LLC	Influence		MMLIC		
.0000							Tamiami Citrus, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.700	MMLIC		
.0000							Tamiami Citrus, LLC	.DE	NIA	Barings LLC	Management/Board		MMLIC		
.0000							Teaktree Acquisition, LLC	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	14.700	MMLIC		
.0000							Teaktree Acquisition, LLC	.DE	NIA	Barings LLC	Influence		MMLIC		
.0000							Techquity, LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.600	MMLIC		
.0000							Techquity, LP	.DE	NIA	Barings LLC	Influence		MMLIC		

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

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

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.0000			46-0687392				EIP Holdings I, LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.000	MMLIC		
.0000							Validus Holding Company LLC	.DE	NIA	Barings LLC	Ownership	40.400	MMLIC		
.0000							VGS Acquisition Holding, LLC	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	33.300	MMLIC		
.0000							VGS Acquisition Holding, LLC	.DE	NIA	Barings LLC	Management		MMLIC		
.0000							Aland Royalty GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Alaska Future Fund GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BAI GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BAI Funds SLP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Baring Asset-Based Income Fund (US) GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings CMS Fund GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Infiniti Fund Management LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.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			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							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			84-3784245				Barings Emerging Generation Fund LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	39.300	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 Centre Street CLO Equity Partnership GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund Management, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund II Management, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund III Management, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings - MM Revolver Fund GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BMT RE Debt Fund GP 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			84-5063008				Barings Small Business Fund LLC	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.600	MMLIC		
.0000			84-5063008				Barings Small Business Fund LLC	.DE	NIA	Barings LLC	Management		MMLIC		
.0000			98-0536233				Benton Street Advisors, Inc.	.CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							BH0V1 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		

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

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

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.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	.DE	.NIA	Barings LLC	Ownership	100.000	MMLIC		
.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		
.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							Massachusetts Mutual Life Insurance Company					
.0000							100 w. 3rd Street LLC	.DE	.NIA	Company	Ownership	100.000	MMLIC		
.0000			04-1590850				2160 Grand Manager LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.000	MMLIC		
.0000										Massachusetts Mutual Life Insurance Company					
.0000			82-2432216				300 South Tryon Hotel LLC	.DE	.NIA	Company	Ownership	100.000	MMLIC		
.0000										Massachusetts Mutual Life Insurance Company					
.0000			04-1590850				300 South Tryon LLC	.DE	.NIA	Company	Ownership	100.000	MMLIC		
.0000										Massachusetts Mutual Life Insurance Company					
.0000							Almack Mezzanine Fund II Unleveraged LP	.GBR	.NIA	Company	Ownership/Influence	72.900	MMLIC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000							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	Company	Ownership	100.000	MMLIC		
.0000			61-1902329				Barings Affordable Housing Mortgage Fund III LLC	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000							Barings Affordable Housing Mortgage Fund III LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.900	MMLIC		
.0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000			85-3036663				Barings Asset-Based Income Fund (US) LP	.DE	.NIA	MassMutual Holding LLC	Ownership/Influence	11.200	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	.DE	.NIA	C.M. Life Insurance Company	Ownership/Influence	1.100	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000							Barings Emerging Markets Corporate Bond Fund	.IRL	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	50.700	MMLIC		
.0000							Barings Emerging Markets Corporate Bond Fund	.IRL	.NIA	Barings LLC	Ownership	16.400	MMLIC		

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.0000							Barings European Real Estate Debt Income Fund	.LUX	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	70.200	MMLIC		
.0000							Barings European Real Estate Debt Income Fund	.LUX	.NIA	Barings LLC	Influence		MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	.DE	.NIA	MassMutual Holding LLC	Ownership/Influence	28.500	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	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	.JRL	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	54.400	MMLIC		
.0000							Barings US High Yield Bond Fund	.JRL	.NIA	Barings LLC	Management		MMLIC		
.0000							Babson CLO Ltd. 2013-I	.CYM	.NIA	Barings LLC	Influence		MMLIC		2
.0000							Babson CLO Ltd. 2015-I	.CYM	.NIA	Barings LLC	Influence		MMLIC		3
.0000							Babson CLO Ltd. 2015-II	.CYM	.NIA	Barings LLC	Influence		MMLIC		4
.0000							Babson CLO Ltd. 2016-I	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Babson CLO Ltd. 2016-II	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO Ltd. 2017-I	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2018-III	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2018-IV	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000			98-1473665				Barings CLO 2019-II	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2019-III	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2019-IV	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-I	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-II	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-III	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2020-IV	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2021-I	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2021-II	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2021-III	.CYM	.NIA	Barings LLC	Influence		MMLIC		
.0000			98-1624360				Barings CLO 2022-I	.CYM	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	6.400	MMLIC		
.0000							Barings CLO 2022-II	.CYM	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	21.900	MMLIC		
.0000							Babson Euro CLO 2014-I BV	.NLD	.NIA	Barings LLC	Influence		MMLIC		
.0000							Babson Euro CLO 2014-II BV	.NLD	.NIA	Barings LLC	Influence		MMLIC		
.0000							Babson Euro CLO 2015-I BV	.NLD	.NIA	Barings LLC	Influence		MMLIC		
.0000			36-037260H				Barings Euro CLO 2019-I BV	.JRL	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Euro CLO 2019-II BV	.JRL	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Euro CLO 2020-I DAC	.JRL	.NIA	Barings LLC	Influence		MMLIC		
.0000			37-15576VH				Barings Euro CLO 2021-I DAC	.JRL	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Euro CLO 2021-II DAC	.JRL	.NIA	Barings LLC	Influence		MMLIC		
.0000							Barings Euro CLO 2021-III DAC	.JRL	.NIA	Barings LLC	Influence		MMLIC		
.0000			81-0841854				Barings CLO Investment Partners LP	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	95.200	MMLIC		
.0000			81-0841854				Barings CLO Investment Partners LP	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	27.600	MMLIC		

STATEMENT AS OF SEPTEMBER 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 Euro Value Add II (BREEVA II)	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.900	MLLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	Ownership	2.600	MLLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Barings LLC	Management		MLLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	44.200	MLLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	4.900	MLLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management		MLLIC		
0000							Barings Real Estate Debt Income Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	82.800	MLLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	C.M. Life Insurance Company	Influence		MLLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Barings LLC	Management		MLLIC		
0000			82-5330194				Barings Global Em. Markets Equity Fund	INC	NIA	Barings LLC	Management		MLLIC		
0000							Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	99.200	MLLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Baring Asset Management Limited	Management		MLLIC		
0000			98-1332384				Barings Global Dividends Champion Fund	IRL	NIA	Barings LLC	Management		MLLIC		
0000							Barings LLC	IRL		Barings LLC			MLLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	26.200	MLLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	7.000	MLLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management		MLLIC		
0000							Barings Global Special Situations Credit Fund 3	IRL	NIA	MassMutual Holding LLC	Ownership/Influence	18.700	MLLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	69.600	MLLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MLLIC		
0000							Barings Global Special Situations Credit 4 Delaware	DE	NIA	Barings LLC	Management		MLLIC		
0000							Barings Global Special Situations Credit 4 LUX	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.700	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	54.500	MLLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Barings LLC	Management		MLLIC		
0000							Barings Innovations & Growth Real Estate Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	34.800	MLLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA						
0000			86-3661023					DE	NIA	C.M. Life Insurance Company	Ownership	0.500	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	MassMutual Holding LLC	Ownership/Influence	37.300	MLLIC		
0000			38-4010344				Barings North American Private Loan Fund LP	DE	NIA	Baring Asset Management Limited	Management		MLLIC		

STATEMENT AS OF SEPTEMBER 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			98-1332384				Barings RE Credit Strategies VII LP	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	33.100	MMLIC		
.0000			98-1332384				Barings RE Credit Strategies VII LP	.DE	.NIA	Baring Asset Management Limited	Management		MMLIC		
.0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	.LUX	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	32.700	MMLIC		
.0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	.LUX	.NIA	Baring Asset Management Limited	Management		MMLIC		
.0000			87-1262754				Barings Transportation Fund LP	.DE	.NIA	MassMutual Holding LLC	Ownership/Influence	11.300	MMLIC		
.0000			87-1262754				Barings Transportation Fund LP	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.200	MMLIC		
.0000							Braemar Energy Ventures I, L.P.	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	89.000	MMLIC		
.0000							Braemar Energy Ventures I, L.P.	.DE	.NIA	C.M. Life Insurance Company	Ownership	1.300	MMLIC		
.0000							Braemar Energy Ventures I, L.P.	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000							Barings European Core Property Fund SCSp	.LUX	.NIA	MassMutual Holding LLC	Ownership/Influence	8.800	MMLIC		
.0000							Barings European Core Property Fund SCSp	.LUX	.NIA	C.M. Life Insurance Company	Ownership	0.600	MMLIC		
.0000							Barings European Core Property Fund SCSp	.LUX	.NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
.0000			46-5001122				Barings European Private Loan Fund III A	.LUX	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	44.500	MMLIC		
.0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	.NY	.NIA	Barings LLC	Influence		MMLIC		
.0000							Benchmark 2018-B4	.NY	.NIA	Barings LLC	Influence		MMLIC		
.0000			38-4096530				Benchmark 2018-B8	.NY	.NIA	Barings LLC	Influence		MMLIC		
.0000			20-5578089				Barings Core Property Fund LP	.DE	.NIA	MassMutual Holding LLC	Ownership/Influence	22.700	MMLIC		
.0000			20-5578089				Barings Core Property Fund LP	.DE	.NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
.0000			46-5432619				Cornerstone Real Estate Fund X LP	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	27.600	MMLIC		
.0000			46-5432619				Cornerstone Real Estate Fund X LP	.DE	.NIA	C.M. Life Insurance Company	Ownership	3.100	MMLIC		
.0000			46-5432619				Cornerstone Real Estate Fund X LP	.DE	.NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
.0000			35-2531693				Cornerstone Permanent Mortgage Fund III LLC	.MA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
.0000			61-1793735				Cornerstone Permanent Mortgage Fund IV LLC	.MA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	34.800	MMLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	.DE	.NIA	C.M. Life Insurance Company	Ownership	5.200	MMLIC		
.0000			90-0991195		0001597511		Gateway Mezzanine Partners II LP	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000			37-1708623				Great Lakes III, L.P.	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	41.400	MMLIC		
.0000			37-1708623				Great Lakes III, L.P.	.DE	.NIA	Barings LLC	Management		MMLIC		
.0000							GIA EU Holdings - Emerson JV Sarl	.LUX	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	68.200	MMLIC		
.0000							GIA EU Holdings - Emerson JV Sarl	.LUX	.NIA	Barings LLC	Management		MMLIC		
.0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	.NY	.NIA	Barings LLC	Influence		MMLIC		
.0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	.NY	.NIA	Barings LLC	Influence		MMLIC		
.0000			82-1512591				KKR-MM Vector LP	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.700	MMLIC		
.0000			46-4255307				Marco Hotel LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Martello Re	.BMU	.NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	27.450	MMLIC		
.0000			04-1590850				Miami Douglas One GP LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		

STATEMENT AS OF SEPTEMBER 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 Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
0000			04-1590850				Miami Douglas One GP LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.500	MMLIC		
0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MMLIC		
0000			04-1590850				Miami Douglas Two GP LLC	DE	NIA	C.M. Life Insurance Company	Influence	0.000	MMLIC		
0000			04-1590850				Miami Douglas One LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			04-1590850				Miami Douglas One LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
0000			04-1590850				Miami Douglas Two LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			04-1590850				Miami Douglas Two LP	DE	NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
0000			04-1590850				Miami Douglas Three MM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.000	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.800	MMLIC		
0000			85-3886824				NYDIG Digital Assets Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-3623262				HB Naples Golf Owner LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM CM Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Direct Private Invetment Holding	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			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	16.900	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	96.100	MMLIC		
0000			41-2280129				Tower Square Capital Partners IIIA, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.600	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.400	MMLIC		
0000			04-1590850				Trailside MM Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.100	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	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			88-3861481				West 37th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.800	MMLIC		
0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.300	MMLIC		
0000							Babson Capital Loan Strategies Master Fund LP	CYM	NIA	Barings LLC	Management		MMLIC		

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

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.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	12.000	MMLIC		
.0000			47-3790192				Barings Global High Yield Fund	.MA	.NIA	Barings LLC	Management		MMLIC		
.0000							CCIC Fund	.CHN	.NIA	Barings LLC	Ownership/Influence	71.400	MMLIC		
.0000			71-1018134				Great Lakes II LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.600	MMLIC		
.0000			71-1018134				Great Lakes II LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	0.100	MMLIC		
.0000			04-1590850				Wood Creek Venture Fund LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		
.0000							Barings California Mortgage Fund IV	.CA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	.LUX	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	.LUX	.NIA	C.M. Life Insurance Company	Ownership	2.300	MMLIC		
.0000			82-2285211				Calgary Railway Holding LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			82-2285211				Calgary Railway Holding LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	10.000	MMLIC		
.0000			82-3307907				Cornbrook PRS Holdings LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund I LLC	.CA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund II LLC	.CA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund III LLC	.CA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			56-2630592				Cornerstone Fort Pierce Development LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			56-2630592				Cornerstone Fort Pierce Development LLC	.DE	.NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
.0000			45-2632610				Cornerstone Permanent Mortgage Fund	.MA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			45-2632610				Cornerstone Permanent Mortgage Fund	.MA	.NIA	Barings LLC	Management		MMLIC		
.0000			61-1750537				Cornerstone Permanent Mortgage Fund II	.MA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			61-1750537				Cornerstone Permanent Mortgage Fund II	.MA	.NIA	Barings LLC	Management		MMLIC		
.0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	.MA	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			20-0348173				CREA/PPC Venture LLC	.DE	.NIA	Massachusetts Mutual Life Insurance Company	Ownership	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		

STATEMENT AS OF SEPTEMBER 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 Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.700	MLLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.700	MLLIC		
0000			04-1590850				MM National Self-Storage Program Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	98.000	MLLIC		
0000			04-1590850				MM 1400 E 4th Street Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	96.000	MLLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	10.800	MLLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.000	MLLIC		
0000			04-1590850				PACO France Logistics LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
0000			82-3393166				Portland 400 Sixth Manager LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.000	MLLIC		
0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MLLIC		
0000							STOA Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MLLIC		
0000			81-5273574				Three PW Office Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.100	MLLIC		
0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Company	Ownership	90.700	MLLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MLLIC		
0000			51-0529328		0000927972	OQ	MassMutual Premier Main Street Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.300	MLLIC		
0000			26-3229251		0000927972	OQ	MassMutual Premier Strategic Emerging Markets Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.200	MLLIC		
0000			04-3512593		0000916053	OQ	MassMutual Select Fundamental Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.000	MLLIC		
0000			42-1710935		0000916053	OQ	MassMutual Select Mid-Cap Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	27.800	MLLIC		
0000			02-0769954		0000916053	OQ	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
0000			04-3584140		0000916053	OQ	MassMutual Select Small Company Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	9.300	MLLIC		
0000			82-3347422		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2005 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	5.700	MLLIC		
0000			82-3355639		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2010 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
0000			82-3382389		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2015 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
0000			82-3396442		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2020 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
0000			82-3417420		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2025 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
0000			82-3430358		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2030 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
0000			82-3439837		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2035 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
0000			82-3451779		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2040 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
0000			82-3472295		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2045 Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		

STATEMENT AS OF SEPTEMBER 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)	*
.0000			82-3481715		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3502011		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3525148		0000916053	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			82-3533944		0000916053	OQ	MassMutual Select T. Rowe Price Retirement Balanced Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			46-4257056				MML Series International Equity Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			47-3517233				MML Series II Asset Momentum Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MLLIC		
.0000			47-3529636				MML Series II Dynamic Bond Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			47-3544629				MML Series II Equity Rotation Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.900	MLLIC		
.0000			47-3559064				MML Series II Special Situations Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.500	MLLIC		
.0000			27-1933389		0000916053	OQ	MassMutual RetireSMART 2035 Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.800	MLLIC		
.0000			27-1932769		0000916053	OQ	MassMutual RetireSMART 2045 Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	6.200	MLLIC		
.0000			46-3289207		0000916053	OQ	MassMutual RetireSMART 2055 Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	22.700	MLLIC		
.0000			47-5326235		0000916053	OQ	MassMutual RetireSMART 2060 Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	51.300	MLLIC		
.0000			45-1618155		0000916053	OQ	MassMutual 20/80 Allocation Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			45-1618222		0000916053	OQ	MassMutual 80/20 Allocation Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.000	MLLIC		
.0000			03-0532464		0000916053	OQ	MassMutual RetireSMART In Retirement Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	2.100	MLLIC		
.0000			45-1618262		0000916053	OQ	MassMutual 40/60 Allocation Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Influence	0.000	MLLIC		
.0000			45-1618046		0000916053	OQ	MassMutual 60/40 Allocation Fund	.MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	82.500	MLLIC		

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.

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

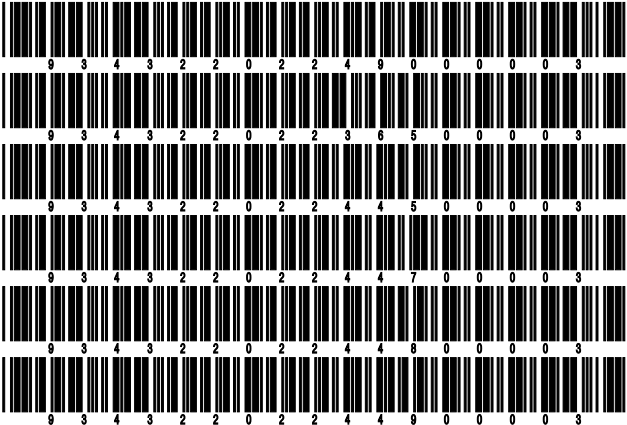
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



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	31,065,551	228,473,433
2.2 Additional investment made after acquisition	2,473,739	5,067,012
3. Capitalized deferred interest and other	396,133	1,296,533
4. Accrual of discount	252,200	655,639
5. Unrealized valuation increase (decrease)		
6. Total gain (loss) on disposals	(403,134)	5,350
7. Deduct amounts received on disposals	142,357,112	129,596,066
8. Deduct amortization of premium and mortgage interest points and commitment fees	2,905,723	(329,513)
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	(12,023,783)	(604,632)
10. Deduct current year's other than temporary impairment recognized	232,227	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)	923,759,407	1,047,493,763
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	923,759,407	1,047,493,763
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	923,759,407	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	18,212,997	13,863,308
3. Capitalized deferred interest and other		
4. Accrual of discount		
5. Unrealized valuation increase (decrease)	14,749,893	28,773,037
6. Total gain (loss) on disposals	(44,952)	112,800
7. Deduct amounts received on disposals	42,335,327	38,856,431
8. Deduct amortization of premium and depreciation	9,831	12,823
9. Total foreign exchange change in book/adjusted carrying value	(814,037)	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)	168,692,176	179,001,348
12. Deduct total nonadmitted amounts	360,949	397,015
13. Statement value at end of current period (Line 11 minus Line 12)	168,331,227	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	450,181,139	822,690,411
3. Accrual of discount	1,843,171	6,972,411
4. Unrealized valuation increase (decrease)	(6,253,760)	(3,138,441)
5. Total gain (loss) on disposals	3,108,217	11,561,122
6. Deduct consideration for bonds and stocks disposed of	506,711,083	896,570,431
7. Deduct amortization of premium	1,340,471	2,375,002
8. Total foreign exchange change in book/adjusted carrying value	(105,513,289)	(22,464,367)
9. Deduct current year's other than temporary impairment recognized	2,429,625	2,803,164
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,177,447	5,284,802
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	4,126,986,697	4,292,924,951
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	4,126,986,697	4,292,924,951

STATEMENT AS OF SEPTEMBER 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)	1,873,816,224	45,258,550	88,358,582	(2,631,664)	1,874,269,389	1,873,816,224	1,828,084,528	1,924,452,267
2. NAIC 2 (a)	1,680,293,696	1,450,794,794	1,417,852,115	(30,618,447)	1,683,065,940	1,680,293,696	1,682,617,928	1,700,069,303
3. NAIC 3 (a)	312,236,641	31,479,229	5,044,119	(13,835,041)	319,937,257	312,236,641	324,836,710	291,421,060
4. NAIC 4 (a)	38,844,636	3,882,174	6,718,403	2,666,572	48,661,525	38,844,636	38,674,979	53,778,337
5. NAIC 5 (a)	49,900,719	26,186	11,533,968	(538,663)	51,144,471	49,900,719	37,854,274	58,498,414
6. NAIC 6 (a)	24,041,355	7,133	(863,712)	(3,563,716)	28,248,801	24,041,355	21,348,484	33,737,267
7. Total Bonds	3,979,133,271	1,531,448,066	1,528,643,475	(48,520,959)	4,005,327,383	3,979,133,271	3,933,416,903	4,061,956,648
PREFERRED STOCK								
8. NAIC 1	576,180				762,150	576,180	576,180	762,150
9. NAIC 2	3,862,150	500,000		25,350	5,000,000	3,862,150	4,387,500	5,000,000
10. NAIC 3	2,000,000				2,000,000	2,000,000	2,000,000	1,981,668
11. NAIC 4								
12. NAIC 5	17,896				19,502	17,896	17,896	36,228
13. NAIC 6	26,777			7,427	24,997	26,777	34,204	138,414
14. Total Preferred Stock	6,483,003	500,000		32,777	7,806,649	6,483,003	7,015,780	7,918,460
15. Total Bonds and Preferred Stock	3,985,616,274	1,531,948,066	1,528,643,475	(48,488,182)	4,013,134,032	3,985,616,274	3,940,432,683	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 \$107,868,981 ; NAIC 3 \$ NAIC 4 \$36,171 ; NAIC 5 \$; NAIC 6 \$40,306

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	76,477	xxx	80,985		

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	140,780	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	41,450,514	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)	76,477	41,372,786
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	76,477	41,372,786

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	7,794,732
3.	Unrealized Valuation increase/(decrease)	297,315,649
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	21,998,479
6.	Considerations received/(paid) on terminations	31,657,617
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)	287,829,727
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	287,829,727

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	(44,439,925)
3.14	Section 1, Column 18, prior year	7,159,722 (51,599,647) (51,599,647)
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	(44,439,925)
3.24	Section 1, Column 19, prior year plus	7,159,722
3.25	SSAP No. 108 adjustments	(51,599,647) (51,599,647)
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	(141,066,147)
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	(148,225,869)
	4.23 SSAP No. 108 adjustments	(148,225,869)
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	44,439,925
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	(44,439,924)
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	(44,439,924)

STATEMENT AS OF SEPTEMBER 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	325,000,000	20,000,000	(77,624,581)	07/14/2021	07/14/2051	Interest Rate Swap		(97,053,341)	42086P-AC-7	Kingsland Ltd-SERIES 18-8A CLASS A	1	20,000,000	19,428,760
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,225,110	5,262,126	07/14/2021	07/14/2051	Interest Rate Swap			65023T-AJ-1	Newark BSL CLO 1 Ltd-NBCLO 2016-1A A1R	1	5,225,110	5,262,126
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,882,675	07/14/2021	07/14/2051	Interest Rate Swap			48661W-AA-6	KAYNE CLO-SERIES 19-3A CLASS A	1	5,000,000	4,882,675
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,883,310	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	4,883,310
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,848,015	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	4,848,015
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,565,869	4,454,845	07/14/2021	07/14/2051	Interest Rate Swap			85816W-AC-8	Anchorage Capital CLO Lt-ANCHC	1	4,565,869	4,454,845
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,873,025	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	4,873,025
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,846,750	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	4,846,750
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,900,000	4,768,783	07/14/2021	07/14/2051	Interest Rate Swap			17181T-AA-9	Ballyrock CDO Ltd-BALLY 2021-17A A1A	1	4,900,000	4,768,783
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,900,000	4,676,815	07/14/2021	07/14/2051	Interest Rate Swap			05876L-AA-1	Oak Hill Credit Partners-OAKC 2021-16A A	1	4,900,000	4,676,815
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,600,000	4,409,946	07/14/2021	07/14/2051	Interest Rate Swap			67115L-AA-2	ARES CLO Ltd-SERIES 18-2BRA CLASS B	1	4,600,000	4,409,946
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,791,988	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	3,791,988
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	3,842,764	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	3,842,764
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,800,000	3,613,819	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	3,613,819
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,600,000	3,431,801	07/14/2021	07/14/2051	Interest Rate Swap			88434H-AE-3	Goldentree Loan Opportun-SERIES 2015-10A CLASS BR	1	3,600,000	3,431,801
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,254,670	07/14/2021	07/14/2051	Interest Rate Swap			38137P-AU-4	Benefit Street Partners -BSP 2017-11A A2R FLOATING	1	3,400,000	3,254,670
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,236,650	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	3,236,650
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,240,445	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	3,240,445
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,197,231	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	3,197,231
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,200,000	3,057,632	07/14/2021	07/14/2051	Interest Rate Swap			13876N-AL-7	Buttermilk Park CLO Ltd-BMILK 2018-1A B1	1	3,200,000	3,057,632
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,100,000	2,939,994	07/14/2021	07/14/2051	Interest Rate Swap			124166-AE-9	Barings Middle Market CL-BMM 2021-1A A2	1	3,100,000	2,939,994
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,900,000	2,636,683	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	2,636,683
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,637,859	2,715,857	07/14/2021	07/14/2051	Interest Rate Swap			92917N-AJ-7	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A2	1	2,637,859	2,715,857
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,800,000	2,669,271	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	2,669,271
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,700,000	2,551,789	07/14/2021	07/14/2051	Interest Rate Swap			94949J-AC-9	Anchorage Capital CLO Lt-ANCHC	1	2,700,000	2,551,789
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,700,000	2,551,886	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	2,551,886
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,600,000	2,514,164	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	2,514,164
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,600,000	2,450,113	07/14/2021	07/14/2051	Interest Rate Swap			40437L-AG-7	Elmwood CLO IV Ltd-ELMW4 2020-1A A	1	2,600,000	2,450,113
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,417,403	07/14/2021	07/14/2051	Interest Rate Swap			29002G-AB-7	Barings Middle Market CL-BMM 2021-1A B	1	2,500,000	2,417,403
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,238,698	07/14/2021	07/14/2051	Interest Rate Swap			06760W-AG-1	BABSON CLO LTD-SERIES 17-1A CLASS B1	1	2,500,000	2,238,698
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,407,255	07/14/2021	07/14/2051	Interest Rate Swap			06760B-AE-2		1	2,500,000	2,407,255

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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@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,800,000	2,665,572	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	2,665,572
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,300,000	2,165,940	07/14/2021	07/14/2051	Interest Rate Swap			67113G-AG-2	Oak Hill Credit Partners-OAKC 2020-5A B	1	2,300,000	2,165,940
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,300,000	2,208,051	07/14/2021	07/14/2051	Interest Rate Swap			38176D-AJ-8	Golub Capital Partners C-GOCAP 2015-26A A2R	1	2,300,000	2,208,051
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,300,000	2,200,907	07/14/2021	07/14/2051	Interest Rate Swap			40436X-AE-7	HIGHBRIDGE LOAN MANAGEMEN-SERIES 2014 CLAS A2R	1	2,300,000	2,200,907
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,032,982	1,998,563	07/14/2021	07/14/2051	Interest Rate Swap			48249V-AN-1	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A1R	1	2,032,982	1,998,563
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,200,000	2,119,381	07/14/2021	07/14/2051	Interest Rate Swap			38137P-AS-9	Goldentree Loan Opportun-SERIES 2015-10A CLASS AJR	1	2,200,000	2,119,381
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,200,000	2,109,771	07/14/2021	07/14/2051	Interest Rate Swap			70470M-AC-9	Peace Park CLO Ltd-PCEPK 2021-1A A	1	2,200,000	2,109,771
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,184,254	2,138,488	07/14/2021	07/14/2051	Interest Rate Swap			282523-AH-2	1828 CLO Ltd-GUGG4 2016-1A A1S1	1	2,184,254	2,138,488
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,100,000	2,021,901	07/14/2021	07/14/2051	Interest Rate Swap			14307P-AE-5	Carlyle Global Market St-SERIES C17A CLASS A1BR	1	2,100,000	2,021,901
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,100,000	2,004,293	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	2,004,293
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,020,000	1,938,842	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	1,938,842
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,904,988	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	1,904,988
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,894,468	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	1,894,468
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,899,766	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	1,899,766
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,958,548	07/14/2021	07/14/2051	Interest Rate Swap			50188Q-AL-5	LCM XVIII LP-LCM 19A BR	1	2,000,000	1,958,548
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,914,534	07/14/2021	07/14/2051	Interest Rate Swap			74979V-AE-3	RR Ltd-RRAM 2018-5A A2 ASSURANT CLO I LTD-ASRNT 2018-1A A	1	2,000,000	1,914,534
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,844,913	07/14/2021	07/14/2051	Interest Rate Swap			04623T-AA-3	DRYDEN 64 CLO LTD-DRSLF 2018-64A A	1	1,900,000	1,844,913
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,845,449	07/14/2021	07/14/2051	Interest Rate Swap			26251L-AC-8	Long Point Park CLO Ltd-LNGPT 2017-1A A1B	1	1,900,000	1,845,449
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,810,058	07/14/2021	07/14/2051	Interest Rate Swap			542798-AC-7	Denali Capital Clo XII L-DEN12	1	1,900,000	1,810,058
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,897,528	1,840,693	07/14/2021	07/14/2051	Interest Rate Swap			24824T-AQ-3	2016-1A A1R Babson CLO Ltd 2016-I-BABSN 2016-1A	1	1,897,528	1,840,693
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,800,000	1,714,792	07/14/2021	07/14/2051	Interest Rate Swap			06759M-AA-1	A2R Sixth Street CLO-SIXST 2021-20A A1	1	1,800,000	1,714,792
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,700,000	1,630,718	07/14/2021	07/14/2051	Interest Rate Swap			83012Q-AA-2	Elmwood CLO IV Ltd-ELMW4 2020-1A B	1	1,700,000	1,630,718
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,700,000	1,608,591	07/14/2021	07/14/2051	Interest Rate Swap			29002G-AC-5	Bain Capital Credit CLO-BCC 2020-1A B FLOATING	1	1,700,000	1,608,591
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,700,000	1,588,082	07/14/2021	07/14/2051	Interest Rate Swap			05684D-AG-8	KKR CLO 28 LTD-KKR 28A A	1	1,700,000	1,588,082
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,653,401	1,658,523	07/14/2021	07/14/2051	Interest Rate Swap			48253W-AA-0	Buttermilk Park CLO Ltd-BMWLK 2018-1A A1	1	1,653,401	1,655,747
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,669,513	1,655,747	07/14/2021	07/14/2051	Interest Rate Swap			124166-AA-7	Rockford Tower CLO 2018-2 Ltd	1	1,669,513	1,655,747
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,513,317	07/14/2021	07/14/2051	Interest Rate Swap			77342K-AC-4	Cedar Funding IX CLO Ltd-SERIES 18-9A CLASS A2	1	1,600,000	1,513,317
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,531,653	07/14/2021	07/14/2051	Interest Rate Swap			15033E-AC-2	Benefit Street Partners -SERIES 18-14A CLASS A2	1	1,600,000	1,531,653
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,512,568	07/14/2021	07/14/2051	Interest Rate Swap			08179L-AC-5	KKR CLO 12 Ltd-KKR 12 BR2	1	1,600,000	1,512,568
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,521,701	07/14/2021	07/14/2051	Interest Rate Swap			48250R-BN-5	Neuberger Berman Loan Ad-SERIES 2017-24A CLASS CR	1	1,600,000	1,521,701
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,498,038	07/14/2021	07/14/2051	Interest Rate Swap			64130H-AQ-4		1	1,600,000	1,498,038

STATEMENT AS OF SEPTEMBER 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		1,474,252	1,467,231	07/14/2021	07/14/2051	Interest Rate Swap			375415-AA-4	GILBERT PARK CLO LTD-SERIES 17-1A CLASS A	1	1,474,252	1,467,231
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,500,000	1,418,799	07/14/2021	07/14/2051	Interest Rate Swap			501886-AX-1	LCM XVIII LP-LCM 18A A2R	1	1,500,000	1,418,799
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,500,000	1,421,568	07/14/2021	07/14/2051	Interest Rate Swap			21623P-AC-1	COOK PARK CLO LTD-COOK 2018-1A A2 KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A2R	1	1,500,000	1,421,568
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,430,000	1,369,429	07/14/2021	07/14/2051	Interest Rate Swap			48249V-AQ-4	LCM LTD PARTNERSHIP-SERIES 15A CLASS CR	1	1,430,000	1,369,429
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,303,261	07/14/2021	07/14/2051	Interest Rate Swap			50184N-AP-7	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A2	1	1,400,000	1,303,261
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,318,083	07/14/2021	07/14/2051	Interest Rate Swap			06760G-AB-7	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A1	1	1,400,000	1,318,083
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,358,396	07/14/2021	07/14/2051	Interest Rate Swap			06760G-AA-9	Voya CLO 2014-1 Ltd-INGIM 2014-1A ABR2	1	1,400,000	1,358,396
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,338,299	07/14/2021	07/14/2051	Interest Rate Swap			92915P-AK-1	AVERY POINT IV CLO LTD-SERIES 14-1A CLASS CR	1	1,400,000	1,338,299
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		251,977	251,571	07/14/2021	07/14/2051	Interest Rate Swap			05363U-AW-3	Barings CLO Ltd 2018-II-SERIES 2018-2A CLAS A1B	1	251,977	251,571
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,253,294	07/14/2021	07/14/2051	Interest Rate Swap			06760J-AE-5	Rockford Tower CLO 2018--SERIES 18-1A CLASS A	1	1,300,000	1,253,294
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,272,216	1,261,801	07/14/2021	07/14/2051	Interest Rate Swap			77342J-AA-1	MYERS PARK CLO LTD-MYERS 2018-1A A2	1	1,272,216	1,261,801
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,246,954	07/14/2021	07/14/2051	Interest Rate Swap			62848F-AC-6	Madison Park Funding XXX-MDPK 2021-39A B	1	1,300,000	1,246,954
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,217,381	07/14/2021	07/14/2051	Interest Rate Swap			55821L-AC-8	Elmwood CLO III Ltd-ELMW3 2019-3A BR	1	1,300,000	1,217,381
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,218,121	07/14/2021	07/14/2051	Interest Rate Swap			29002H-AN-9	Peace Park CLO Ltd-PCEPK 2021-1A B1	1	1,300,000	1,218,121
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,214,610	07/14/2021	07/14/2051	Interest Rate Swap			70470M-AE-5	CHENANGO PARK CLO LTD-SERIES 18-1A CLASS A1B	1	1,300,000	1,214,610
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,236,957	07/14/2021	07/14/2051	Interest Rate Swap			16409T-AC-3	Wind River CLO Ltd-WINDR 2021-3A B1	1	1,300,000	1,236,957
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,214,435	07/14/2021	07/14/2051	Interest Rate Swap			97316D-AC-0	Obam 2018-5 Ltd-SERIES 18-5A CLASS B1	1	1,300,000	1,214,435
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,222,341	07/14/2021	07/14/2051	Interest Rate Swap			12481Q-AE-5	SYMP-SYMP 2021-28A B	1	1,300,000	1,222,341
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,217,112	07/14/2021	07/14/2051	Interest Rate Swap			87168B-AE-0	TICP CLO XV Ltd-TICP 2020-15A A Bain Capital Credit CLO -BCC 2019-2A BR	1	1,300,000	1,217,112
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,267,028	1,260,059	07/14/2021	07/14/2051	Interest Rate Swap			87250R-AA-2	Madison Park Funding XLV-MDPK 2020-46A B1R	1	1,267,028	1,260,059
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,210,576	07/14/2021	07/14/2051	Interest Rate Swap			05682L-AL-1	KKR CLO 36 Ltd-KKR 36A B BABSON CLO LTD-SERIES 17-1A CLASS A2	1	1,300,000	1,210,576
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,219,295	07/14/2021	07/14/2051	Interest Rate Swap			55822A-AN-7	Palmer Square CLO 2018-1-PLMRS 2018-1A A2	1	1,300,000	1,219,295
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,209,872	07/14/2021	07/14/2051	Interest Rate Swap			48255A-AC-2	Apidos CLO XXVI-APID 2017-26A A2R Dryden 64 CLO Ltd-DRSLF 2018-64A B	1	1,300,000	1,209,872
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,261,789	07/14/2021	07/14/2051	Interest Rate Swap			06760B-AC-6	Ares XXVII CLO Ltd-ARES 2013-2A BR2	1	1,300,000	1,261,789
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,138,162	07/14/2021	07/14/2051	Interest Rate Swap			69703P-AC-3	ARES L CLO Ltd-SERIES 19-53A CLASS B	1	1,200,000	1,138,162
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,145,165	07/14/2021	07/14/2051	Interest Rate Swap			03766G-AQ-5	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLASS BR	1	1,200,000	1,145,165
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,039,381	07/14/2021	07/14/2051	Interest Rate Swap			26251L-AE-4	Regatta XIV Funding Ltd-SERIES 18-3A CLASS B	1	1,100,000	1,039,381
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,028,948	07/14/2021	07/14/2051	Interest Rate Swap			00190Y-BF-1		1	1,100,000	1,028,948
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,052,011	07/14/2021	07/14/2051	Interest Rate Swap			04009G-AE-7		1	1,100,000	1,052,011
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,028,833	07/14/2021	07/14/2051	Interest Rate Swap			40436X-AG-2		1	1,100,000	1,028,833
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,030,745	07/14/2021	07/14/2051	Interest Rate Swap			75888M-AG-5		1	1,100,000	1,030,745

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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@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,014,891	07/14/2021	07/14/2051	Interest Rate Swap			38138D-AS-5	Goldentree Loan Manageme-GLM 2019-5A CR	1	1,100,000	1,014,891
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,032,155	07/14/2021	07/14/2051	Interest Rate Swap			48252U-AJ-6	KKR Clo 25 Ltd-SERIES 25 CLASS BR	1	1,100,000	1,032,155
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,040,463	07/14/2021	07/14/2051	Interest Rate Swap			08179M-AC-3	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,040,463
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,028,345	07/14/2021	07/14/2051	Interest Rate Swap			40256G-AC-5	Gulf Stream Meridian-GSM 2021-6A A2	1	1,100,000	1,028,345
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,032,644	07/14/2021	07/14/2051	Interest Rate Swap			09628J-AN-1	BlueMountain CLO 2015-3 -BLUEM 2015-3A A2R	1	1,100,000	1,032,644
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,013,618	07/14/2021	07/14/2051	Interest Rate Swap			64133V-AC-1	Neuberger Berman CLO Ltd-NEUB 2021-44A B	1	1,100,000	1,013,618
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,843,106	1,789,346	07/14/2021	07/14/2051	Interest Rate Swap			05875H-AC-7	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A CLASS A2	1	1,843,106	1,789,346
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,055,157	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	1,055,157
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,051,295	07/14/2021	07/14/2051	Interest Rate Swap			05683L-AC-0	Bain Capital Credit CLO -BCC 2018-1A A2	1	1,100,000	1,051,295
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,028,770	07/14/2021	07/14/2051	Interest Rate Swap			67115L-AC-8	Oak Hill Credit Partners-OAKC 2021-16A B	1	1,100,000	1,028,770
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,041,622	07/14/2021	07/14/2051	Interest Rate Swap			03328Y-AE-4	Anchorage Capital CLO Lt-ANCHC 2018-1RA B	1	1,100,000	1,041,622
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,031,690	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	1,031,690
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	941,983	07/14/2021	07/14/2051	Interest Rate Swap			74983A-AC-7	RR 19 Ltd-RRAM 2021-19A A2	1	1,000,000	941,983
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	944,561	07/14/2021	07/14/2051	Interest Rate Swap			38138D-AQ-9	Goldentree Loan Manageme-GLM 2019-5A BR	1	1,000,000	944,561
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	951,116	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	951,116
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	945,732	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-CANYC 2021-3A	1	1,000,000	945,732
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	932,645	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	932,645
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	959,252	07/14/2021	07/14/2051	Interest Rate Swap			12548J-AE-2	LCM LTD PARTNERSHIP-SERIES 15A CLASS BR	1	1,000,000	959,252
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		950,000	905,523	07/14/2021	07/14/2051	Interest Rate Swap			50184N-AN-2	Sound Point Clo XXXI Ltd-SNDPT 2021-3A B	1	950,000	905,523
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	817,347	07/14/2021	07/14/2051	Interest Rate Swap			83615P-AC-1	CIFIC Funding 2017-IV Ltd-CIFIC 2017-4A BR	1	900,000	817,347
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	843,710	07/14/2021	07/14/2051	Interest Rate Swap			12551J-AQ-9	Voya CLO Ltd-VOYA 2021-1A B	1	900,000	843,710
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	836,330	07/14/2021	07/14/2051	Interest Rate Swap			92918Q-AE-0	Rockford Tower CLO 2017--ROCKT 2017-3A A	1	900,000	836,330
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		863,108	881,527	07/14/2021	07/14/2051	Interest Rate Swap			77341D-AA-5	Kayne CLO 4 Ltd-SERIES 19-4A CLASS B1	1	863,108	881,527
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	868,367	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	868,367
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	818,942	07/14/2021	07/14/2051	Interest Rate Swap			86271P-AG-0	AIMCO CDO-AIMCO 2021-15A B	1	900,000	818,942
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	858,784	07/14/2021	07/14/2051	Interest Rate Swap			55821T-AC-1	SYMP 2019-21A BR	1	900,000	858,784
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	844,189	07/14/2021	07/14/2051	Interest Rate Swap			00889B-AB-7	BABSON CLO LTD-SERIES 17-1A CLASS C	1	900,000	844,189
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	849,704	07/14/2021	07/14/2051	Interest Rate Swap			87166R-DG-9	Carlyle Global Market St-CGMS 2021-7A A2	1	900,000	849,704
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	862,416	07/14/2021	07/14/2051	Interest Rate Swap			06760B-AJ-1	CIFIC Funding 2020-I Ltd-CIFIC 2020-1A BR	1	900,000	862,416
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	749,858	07/14/2021	07/14/2051	Interest Rate Swap			14316W-AC-3		1	800,000	749,858
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	750,022	07/14/2021	07/14/2051	Interest Rate Swap			125550-AS-5		1	800,000	750,022

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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@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	746,860	07/14/2021	07/14/2051	Interest Rate Swap			12547L-AQ-1	CIFC Funding 2020-11 Ltd-CIFC 2020-2A BR	1	800,000	746,860
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	761,947	07/14/2021	07/14/2051	Interest Rate Swap			64129J-BG-4	Neuberger Berman CLO XIV-NEUB 2013-14A BR2	1	800,000	761,947
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	759,860	07/14/2021	07/14/2051	Interest Rate Swap			39809G-AC-9	GREYWOLF CLO VI Ltd-GWOLF 2018-1A A2	1	800,000	759,860
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	746,416	07/14/2021	07/14/2051	Interest Rate Swap			38136N-AS-5	Goldentree Loan Managemen-GLM 2020-8A BR	1	800,000	746,416
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	759,486	07/14/2021	07/14/2051	Interest Rate Swap			87249C-AC-5	TICP CLO X LTD-SERIES 18-10A CLASS B	1	800,000	759,486
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	744,829	07/14/2021	07/14/2051	Interest Rate Swap			13876N-AN-3	Canyon CLO 2020-2 Ltd-CANYC 2020-2A BR	1	800,000	744,829
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	749,270	07/14/2021	07/14/2051	Interest Rate Swap			04018X-AE-9	ARES CLO-ARES 2021-ALFA B	1	800,000	749,270
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	753,239	07/14/2021	07/14/2051	Interest Rate Swap			04015U-AJ-7	Ares XXXVIII CLO Ltd-SERIES 15-38A CLASS BR	1	800,000	753,239
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	754,348	07/14/2021	07/14/2051	Interest Rate Swap			65357L-AL-9	Niagara Park Clo Ltd-NIAPK 2019-1A BR	1	800,000	754,348
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	736,354	07/14/2021	07/14/2051	Interest Rate Swap			25255L-AC-6	Diameter Capital Clo 2 L-DQLO 2021-2A A2	1	800,000	736,354
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	758,275	07/14/2021	07/14/2051	Interest Rate Swap			13876G-AL-2	Canyon Capital CLO 2017--CANYC 2017-1A BR	1	800,000	758,275
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	752,086	07/14/2021	07/14/2051	Interest Rate Swap			03330N-AK-0	Anchorage Capital Clo 11-ANCHC 2019-11A BR	1	800,000	752,086
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	750,700	07/14/2021	07/14/2051	Interest Rate Swap			03328W-AU-2	Anchorage Capital CLO 9 -ANCHC 2016-9A BR2	1	800,000	750,700
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	744,196	07/14/2021	07/14/2051	Interest Rate Swap			48253H-AQ-8	KKR CLO 26 Ltd-KKR 26 BR	1	800,000	744,196
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	647,454	07/14/2021	07/14/2051	Interest Rate Swap			04016P-AN-8	Ares XLIII CLO Ltd-SERIES 2017-43A CLASS CR	1	700,000	647,454
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	668,392	07/14/2021	07/14/2051	Interest Rate Swap			12551J-AN-6	CIFC Funding 2017-IV Ltd-CIFC 2017-4A A2R	1	700,000	668,392
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		641,981	686,170	07/14/2021	07/14/2051	Interest Rate Swap			12481X-AS-9	CBAM 2018-6 Ltd-CBAM 2018-6A B1R	1	641,981	686,170
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	638,202	07/14/2021	07/14/2051	Interest Rate Swap			03328W-AW-8	Anchorage Capital CLO 9 -ANCHC 2016-9A CR2	1	700,000	638,202
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	655,548	07/14/2021	07/14/2051	Interest Rate Swap			48252R-AQ-7	KKR Clo 24 Ltd-KKR 24 BR	1	700,000	655,548
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	652,080	07/14/2021	07/14/2051	Interest Rate Swap			13877P-AC-1	CANYC-2021-4A B	1	700,000	652,080
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	628,197	07/14/2021	07/14/2051	Interest Rate Swap			00190Y-BH-7	Ares XXVII CLO Ltd-ARES 2013-2A CR2	1	700,000	628,197
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	658,722	07/14/2021	07/14/2051	Interest Rate Swap			04019L-AN-4	ARES LI CLO Ltd-ARES 2019-51A BR	1	700,000	658,722
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	626,088	07/14/2021	07/14/2051	Interest Rate Swap			13875M-AE-6	Canyon CLO 2021-3 Ltd-CANYC 2021-3A C	1	700,000	626,088
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	658,201	07/14/2021	07/14/2051	Interest Rate Swap			143133-AE-6	CGMS 2021-6A B-CGMS 2021-6A B	1	700,000	658,201
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	554,594	07/14/2021	07/14/2051	Interest Rate Swap			25255D-AE-0	Diameter Capital CLO 1 L-DQLO 2021-1A A2	1	600,000	554,594
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	542,913	07/14/2021	07/14/2051	Interest Rate Swap			92917A-AE-6	Voya CLO Ltd-SERIES 18-1A CLASS B	1	600,000	542,913
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	561,756	07/14/2021	07/14/2051	Interest Rate Swap			55954Y-AL-9	Magnetite XXVI Ltd-MAGNE 2020-26A BR	1	600,000	561,756
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	558,635	07/14/2021	07/14/2051	Interest Rate Swap			97315V-AE-7	Wind River CLO Ltd-WINDR 2021-2A B	1	600,000	558,635
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	541,903	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	541,903
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	540,697	07/14/2021	07/14/2051	Interest Rate Swap			00900L-AS-3	AIMCO CLO Series 2015-A-AIMCO 2015-AA CR2	1	600,000	540,697
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	572,575	07/14/2021	07/14/2051	Interest Rate Swap			65023T-AK-8	Newark BSL CLO 1 Ltd-NBCLC 2016-1A A2R	1	600,000	572,575

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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				
		NAIC Designation or Other		Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other	15	16
Number	Description	Description	Notional Amount					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		600,000	554,176	07/14/2021	07/14/2051	Interest Rate Swap			05685A-AG-3	Bain Capital Credit CLO-BCC 2021-4A B	1	600,000	554,176
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	561,269	07/14/2021	07/14/2051	Interest Rate Swap			97314D-AE-8	KVK CLO 2016-1 Ltd-KVK 2016-1A BR2	1	600,000	561,269
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	542,976	07/14/2021	07/14/2051	Interest Rate Swap			12565E-AE-1	CIFC Funding Ltd-CIFC 2021-5A C	1	600,000	542,976
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	551,996	07/14/2021	07/14/2051	Interest Rate Swap			143133-AG-1	CGMS 2021-6A C	1	600,000	551,996
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	560,201	07/14/2021	07/14/2051	Interest Rate Swap			00119V-AQ-2	AGL CLO 6 LTD-AGL 2020-6A BR	1	600,000	560,201
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	530,273	07/14/2021	07/14/2051	Interest Rate Swap			05685A-AJ-7	Bain Capital Credit CLO-BCC 2021-4A C	1	600,000	530,273
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	555,984	07/14/2021	07/14/2051	Interest Rate Swap			05682E-AE-3	Bain Capital Credit CLO -BCC 2021- 5A B	1	600,000	555,984
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	551,720	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	551,720
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	560,334	07/14/2021	07/14/2051	Interest Rate Swap			087598-AC-2	BETHPAGE PARK CLO LTD-BETHP 2021-1A B	1	600,000	560,334
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	556,372	07/14/2021	07/14/2051	Interest Rate Swap			61773K-AC-6	Morgan Stanley Eaton Van-MSEV 2021- 1A B	1	600,000	556,372
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	565,629	07/14/2021	07/14/2051	Interest Rate Swap			67110U-AN-9	CHA Loan Funding 2016-1 -QHALL 2016-1A B1R	1	600,000	565,629
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	538,199	07/14/2021	07/14/2051	Interest Rate Swap			38136N-AU-0	Goldentree Loan Manageme-GLM 2020- 8A CR	1	600,000	538,199
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	539,875	07/14/2021	07/14/2051	Interest Rate Swap			87168B-AG-5	SYMP 2021-28A C-SYMP 2021-28A C	1	600,000	539,875
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	566,041	07/14/2021	07/14/2051	Interest Rate Swap			00901A-AL-1	AIMCO CLO 10 Ltd-AIMCO 2019-10A BR	1	600,000	566,041
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	539,109	07/14/2021	07/14/2051	Interest Rate Swap			97316J-AG-8	THL Credit Wind River 20-WINDR 2019-1A CR	1	600,000	539,109
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	463,837	07/14/2021	07/14/2051	Interest Rate Swap			29002H-AQ-2	Elmwood CLO III Ltd-ELMW3 2019-3A CR	1	500,000	463,837
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	468,729	07/14/2021	07/14/2051	Interest Rate Swap			48253U-AC-0	KKR-SERIES 34A CLASS B	1	500,000	468,729
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	469,268	07/14/2021	07/14/2051	Interest Rate Swap			78108Y-AQ-5	RR 1 LLC-RRAM 2017-1A A2B	1	500,000	469,268
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	455,797	07/14/2021	07/14/2051	Interest Rate Swap			33835N-AE-1	ASSURANT CLO LTD-MORGN 2018-3A CR	1	500,000	455,797
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	467,880	07/14/2021	07/14/2051	Interest Rate Swap			949723-AC-4	Wellman Park CLO Ltd-SERIES 21-1A CLASS B	1	500,000	467,880
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	475,806	07/14/2021	07/14/2051	Interest Rate Swap			77340G-AL-5	Rockford Tower CLO 2017-2 Ltd	1	500,000	475,806
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	468,833	07/14/2021	07/14/2051	Interest Rate Swap			08182B-AN-8	Benefit Street Partners -BSP 2019- 17A BR	1	500,000	468,833
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	448,557	07/14/2021	07/14/2051	Interest Rate Swap			73052V-AQ-0	Point Au Roche Park CLO -PARPK 2021-1A C	1	500,000	448,557
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	430,055	07/14/2021	07/14/2051	Interest Rate Swap			83615P-AE-7	Sound Point Clo XXXI Ltd-SNDPT 2021-3A C	1	500,000	430,055
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	467,814	07/14/2021	07/14/2051	Interest Rate Swap			95023A-AC-4	Wellfleet CLO Ltd-WELF 2021-2A B	1	500,000	467,814
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	466,685	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	466,685
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	468,842	07/14/2021	07/14/2051	Interest Rate Swap			13887T-AN-7	Canyon Capital CLO 2019-CANYC 2019-1A BR	1	500,000	468,842
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	470,654	07/14/2021	07/14/2051	Interest Rate Swap			55820B-AL-1	Madison Park Funding XLV-MDPK 2020- 45A BR	1	500,000	470,654
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	469,325	07/14/2021	07/14/2051	Interest Rate Swap			03766G-AS-1	Apidos CLO XXVI-APID 2017-26A BR	1	500,000	469,325
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	465,331	07/14/2021	07/14/2051	Interest Rate Swap			670881-AP-6	OCP CLO 2020-19 Ltd-OCP 2020-19A BR	1	500,000	465,331
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	454,724	07/14/2021	07/14/2051	Interest Rate Swap			14317V-AG-9	Carlyle Global Market St-SERIES 21- 5A CLASS C	1	500,000	454,724

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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@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	454,218	07/14/2021	07/14/2051	Interest Rate Swap			05683H-AS-4	Bain Capital Credit CLO -BCC 2017-2A CR2	1	500,000	454,218
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	467,453	07/14/2021	07/14/2051	Interest Rate Swap			06762L-AN-8	Barings CLO Ltd 2020-I-BABSN 2020-1A BR	1	500,000	467,453
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	464,643	07/14/2021	07/14/2051	Interest Rate Swap			09627F-AQ-3	BlueMountain CLO XXV Ltd-BLUEM 2019-25A BR	1	500,000	464,643
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	449,993	07/14/2021	07/14/2051	Interest Rate Swap			97316D-AG-1	Wind River CLO Ltd-WINDR 2021-3A C	1	500,000	449,993
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		480,000	450,588	07/14/2021	07/14/2051	Interest Rate Swap			48249V-AS-0	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS BR	1	480,000	450,588
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	360,772	07/14/2021	07/14/2051	Interest Rate Swap			125550-AU-0	CIFC Funding 2020-I Ltd-CIFC 2020-1A CR	1	400,000	360,772
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	360,512	07/14/2021	07/14/2051	Interest Rate Swap			67110N-AT-2	QHA Credit Partners XIII-OAKC 2016-13A CR	1	400,000	360,512
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	358,000	07/14/2021	07/14/2051	Interest Rate Swap			48255A-AE-8	KKR CLO 36 Ltd-KKR 36A C	1	400,000	358,000
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	354,642	07/14/2021	07/14/2051	Interest Rate Swap			05682E-AG-8	Bain Capital Credit CLO -BCC 2021-5A C	1	400,000	354,642
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	372,536	07/14/2021	07/14/2051	Interest Rate Swap			87249C-AE-1	TICP CLO X LTD-SERIES 18-10A CLASS C	1	400,000	372,536
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	374,168	07/14/2021	07/14/2051	Interest Rate Swap			40637L-AC-4	Halsey Point CLO Ltd-SERIES 2021-4A CLASS B	1	400,000	374,168
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	359,664	07/14/2021	07/14/2051	Interest Rate Swap			05683L-AG-1	Bain Capital Credit CLO -SERIES 1A CLASS C	1	400,000	359,664
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	361,388	07/14/2021	07/14/2051	Interest Rate Swap			83012K-AE-7	SIXST-SERIES 2021-19A CLASS C	1	400,000	361,388
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	357,271	07/14/2021	07/14/2051	Interest Rate Swap			92918Q-AG-5	Voya CLO Ltd-VOYA 2021-1A C	1	400,000	357,271
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	364,840	07/14/2021	07/14/2051	Interest Rate Swap			03328Y-AG-9	Anchorage Capital CLO Lt-ANCHC 2018-1RA C	1	400,000	364,840
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	355,500	07/14/2021	07/14/2051	Interest Rate Swap			61773K-AE-2	Morgan Stanley Eaton Van-MSEV 2021-1A C	1	400,000	355,500
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	359,951	07/14/2021	07/14/2051	Interest Rate Swap			38138T-AG-6	Goldentree Loan Managem-GLM 2021-10A C	1	400,000	359,951
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	364,769	07/14/2021	07/14/2051	Interest Rate Swap			55822A-AQ-0	Madison Park Funding XLV-MDPK 2020-46A CR	1	400,000	364,769
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	369,166	07/14/2021	07/14/2051	Interest Rate Swap			50189P-AN-2	LCM LTD PARTNERSHIP-SERIES 25A CLASS C2	1	400,000	369,166
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	362,867	07/14/2021	07/14/2051	Interest Rate Swap			97314D-AG-3	KVK CLO 2016-1 Ltd-KVK 2016-1A CR2	1	400,000	362,867
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	370,313	07/14/2021	07/14/2051	Interest Rate Swap			69703P-AE-9	Palmer Square CLO 2018-1-PLMRS 2018-1A B	1	400,000	370,313
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	364,432	07/14/2021	07/14/2051	Interest Rate Swap			05875H-AE-3	Ballyrock CLO 2018-1 Ltd-SERIES 2018-1A CLASS B	1	400,000	364,432
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	356,558	07/14/2021	07/14/2051	Interest Rate Swap			13876N-AS-2	Canyon CLO 2020-2 Ltd-CANYC 2020-2A CR	1	400,000	356,558
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	358,520	07/14/2021	07/14/2051	Interest Rate Swap			70470M-AJ-4	Peace Park CLO Ltd-PCEPK 2021-1A C	1	400,000	358,520
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	375,621	07/14/2021	07/14/2051	Interest Rate Swap			67110N-AP-0	QHA Credit Partners XIII-OAKC 2016-13A BR	1	400,000	375,621
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	375,906	07/14/2021	07/14/2051	Interest Rate Swap			74980Q-AE-1	ALM Ltd/KY-BRAM 2021-17A A2	1	400,000	375,906
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	367,240	07/14/2021	07/14/2051	Interest Rate Swap			29002V-AE-8	ELM10 2021-3A C-ELM10 2021-3A C	1	400,000	367,240
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,740,295	4,208,099	07/14/2021	07/14/2051	Interest Rate Swap			747525-AV-5	QUALCOMM INC-SENIOR UNSECURED	1	5,740,295	4,208,099
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,601,200	4,431,761	07/14/2021	07/14/2051	Interest Rate Swap			45138L-BD-4	IDAHO POWER CORP-SECURED NOTE	1	5,601,200	4,431,761
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		10,464,811	10,464,811	07/14/2021	07/14/2051	Interest Rate Swap			78401Z-MM-2	SCL XL I FUND L.P. - Senior Secured Revolving Facility	1	10,464,811	10,464,811

STATEMENT AS OF SEPTEMBER 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		8,700,000	8,700,000	07/14/2021	07/14/2051	Interest Rate Swap			04019V-1M-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	7,842,712	07/14/2021	07/14/2051	Interest Rate Swap			Q1842F-AE-8	ARC Infrastructure WA Pty Ltd	2	8,100,000	7,842,712
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,700,000	7,603,180	07/14/2021	07/14/2051	Interest Rate Swap			786584-A#-9	Safran Senior Note Ser	2	7,700,000	7,603,180
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,750,000	7,599,565	07/14/2021	07/14/2051	Interest Rate Swap			78467K-B*-7	SSE PLC Senior Note Ser	2	7,750,000	7,599,565
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,652,705	15,652,705	07/14/2021	07/14/2051	Interest Rate Swap			48255K-AA-4	KKR Core Holding Company LLC	2	15,652,705	15,652,705
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,500,000	6,506,344	07/14/2021	07/14/2051	Interest Rate Swap			G6970*-AB-2	Peel Ports PP Finance Lt Gtd Senior Secu	2	6,500,000	6,506,344
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,800,000	5,620,780	07/14/2021	07/14/2051	Interest Rate Swap			Q0832*-AD-8	Australia Pacific Airpor Gtd Senior Note	2	5,800,000	5,620,780
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,000,000	5,655,168	07/14/2021	07/14/2051	Interest Rate Swap			N4281@-BW-4	Koninklijke Vopak N.V. Senior Note Ser	2	6,000,000	5,655,168
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,219,387	07/14/2021	07/14/2051	Interest Rate Swap			69700G-AL-6	Palmer Square CLO 2019-1-PLMRS 2019-1A A2R	1	1,300,000	1,219,387
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,204,187	07/14/2021	07/14/2051	Interest Rate Swap			33836J-AE-9	ASSURANT CLO I LTD-MORGN 2017-1A BR	1	1,300,000	1,204,187
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,214,837	07/14/2021	07/14/2051	Interest Rate Swap			03330Y-AE-0	Anchorage Capital Clo 20-ANCHC 2021-20A B	1	1,300,000	1,214,837
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,115,342	07/14/2021	07/14/2051	Interest Rate Swap			08186P-AN-3	Benefit Street Partners -BSP 2019-18A BR	1	1,200,000	1,115,342
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,012,061	07/14/2021	07/14/2051	Interest Rate Swap			67112C-AN-7	OZLM XIX Ltd-OZLM 2017-19A A2AR	1	1,100,000	1,012,061
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	930,977	07/14/2021	07/14/2051	Interest Rate Swap			33883J-AQ-4	Flatiron CLO 19 Ltd-FLAT 2019-1A BR	1	1,000,000	930,977
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	937,721	07/14/2021	07/14/2051	Interest Rate Swap			48250E-AS-4	KKR CLO 30 Ltd-KKR 30A BR	1	1,000,000	937,721
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	928,450	07/14/2021	07/14/2051	Interest Rate Swap			13887W-AL-4	Canyon Capital CLO 2019-CANVC 2019-2A BR	1	1,000,000	928,450
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	888,240	07/14/2021	07/14/2051	Interest Rate Swap			92919D-AE-8	Voya CLO Ltd-VOYA 2021-3A C	1	1,000,000	888,240
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	887,714	07/14/2021	07/14/2051	Interest Rate Swap			40440X-AE-1	Highbridge Loan Manageme-HLIM 2021-16A C	1	1,000,000	887,714
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	892,379	07/14/2021	07/14/2051	Interest Rate Swap			06762T-AE-1	Babson CLO Ltd/Cayman Islands	1	1,000,000	892,379
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		909,091	909,091	07/14/2021	07/14/2051	Interest Rate Swap			87289B-AB-0	TCP DLF VIII 2018 CLO, LLC - Class A-2 Secured Floating Rate Note	1	909,091	909,091
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	773,337	07/14/2021	07/14/2051	Interest Rate Swap			83616A-AL-3	Sound Point CLO Ltd-SNDPT 2021-4A C	1	900,000	773,337
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	832,534	07/14/2021	07/14/2051	Interest Rate Swap			05684C-AQ-8	Bain Capital Credit CLO -BCC 2020-3A BR	1	900,000	832,534
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	802,733	07/14/2021	07/14/2051	Interest Rate Swap			13887W-AN-0	Canyon Capital CLO 2019-CANVC 2019-2A CR	1	900,000	802,733
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	809,843	07/14/2021	07/14/2051	Interest Rate Swap			67098D-AW-3	OHA Credit Funding 4 Ltd-OAKC 2019-4A CR	1	900,000	809,843
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	764,864	07/14/2021	07/14/2051	Interest Rate Swap			42086N-AJ-7	Hayfin Kingsland XI Ltd-HAYFN 2019-2A BR	1	800,000	764,864
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	629,922	07/14/2021	07/14/2051	Interest Rate Swap			67707L-AJ-7	Oak Hill Credit Partners	1	700,000	629,922
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	694,152	07/14/2021	07/14/2051	Interest Rate Swap			06762V-AC-0	Barings Loan Partners CL-BABSN 2022-3A B	1	700,000	694,152
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	538,968	07/14/2021	07/14/2051	Interest Rate Swap			75009P-AE-7	Rad CLO 12 Ltd-RAD 2021-12A C	1	600,000	538,968
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	445,187	07/14/2021	07/14/2051	Interest Rate Swap			33836J-AG-4	ASSURANT CLO I LTD-MORGN 2017-1A CR	1	500,000	445,187
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	449,660	07/14/2021	07/14/2051	Interest Rate Swap			27829P-AS-5	Eaton Vance CLO 2020-2 L-EATON 2020-2A CR	1	500,000	449,660
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	462,111	07/14/2021	07/14/2051	Interest Rate Swap			87168G-AG-4	Symphony CLO XXIX Ltd-SYMP 2021-29A C	1	500,000	462,111

STATEMENT AS OF SEPTEMBER 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	16
Number	Description	Description						Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description	Book/Adjusted Carrying Value	Fair Value
12753@ABB	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000	278,732	07/14/2021	07/14/2051	Interest Rate Swap			00120B-AE-0	AGL CLO Ltd-AGL 2021-12A B	1	300,000	278,732
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	3,000,000	(86,873,815)	07/14/2021	07/14/2051	Interest Rate Swap		(89,450,221)	74170*-AX-7	Prime Property Fund LLC Senior Note Series V	1	3,000,000	2,576,406
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	327,669	07/14/2021	07/14/2051	Interest Rate Swap			023586-C*-9	AMERCO Senior Note Series A	1	400,000	327,669
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,824,659	1,570,830	07/14/2021	07/14/2051	Interest Rate Swap			26746*-AA-2	Dyal Cap Partners III Is Senior Secured Notes	1	1,824,659	1,570,830
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		191,197	191,161	07/14/2021	07/14/2051	Interest Rate Swap			07384Y-CD-6	BEAR STEARNS ASSET BACKE-SERIES 2002-AC1 CLASS B1	1	191,197	191,161
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		399,810	411,167	07/14/2021	07/14/2051	Interest Rate Swap			195869-AJ-1	COLONIAL PIPELINE CO-NOTE	1	399,810	411,167
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,800,000	2,483,740	07/14/2021	07/14/2051	Interest Rate Swap			56081#-BZ-2	Major League Baseball Tr Term Note Series 43	1	2,800,000	2,483,740
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		187,566	195,452	07/14/2021	07/14/2051	Interest Rate Swap			796050-AE-2	Samsung Electronics Co L-DEBENTURE	1	187,566	195,452
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,543,462	2,294,006	07/14/2021	07/14/2051	Interest Rate Swap			64966M-YS-2	City of New York NY-GENERAL OBLIGATION UNLTD	1	2,543,462	2,294,006
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	713,652	07/14/2021	07/14/2051	Interest Rate Swap			Q7795#-AB-8	QIC Finance (Shopping Ce Gtd Senior Note	1	800,000	713,652
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		887,878	899,050	07/14/2021	07/14/2051	Interest Rate Swap			25654#-AA-0	Dodger Tickets LLC Senior Secured	1	887,878	899,050
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,329,874	1,038,118	07/14/2021	07/14/2051	Interest Rate Swap			55317B-AA-5	MFT Trust 2020-ABC-SERIES 2020-ABC CLASS A	1	1,329,874	1,038,118
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		263,999	261,705	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	261,705
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		465,943	416,177	07/14/2021	07/14/2051	Interest Rate Swap			05400F-AG-6	Avolon Aerospace Funding Senior Secured	1	465,943	416,177
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		305,624	281,594	07/14/2021	07/14/2051	Interest Rate Swap			22822R-BH-2	Crown Castle Towers LLC-SECURED	1	305,624	281,594
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		350,000	379,934	07/14/2021	07/14/2051	Interest Rate Swap			383154-L8-6	Green Mountain Power Cor First Mtg Bond	1	350,000	379,934
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		253,847	266,388	07/14/2021	07/14/2051	Interest Rate Swap			773903-AB-5	Rockwell Automation Inc-NOTE	1	253,847	266,388
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,435,500	1,453,642	07/14/2021	07/14/2051	Interest Rate Swap			373628-AA-0	Georgia Transmission Cor First Mortgage	1	1,435,500	1,453,642
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,914,418	2,862,166	07/14/2021	07/14/2051	Interest Rate Swap			91282C-BU-4	United States Treasury N-UNSECURED	1	2,914,418	2,862,166
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		536,667	529,866	07/14/2021	07/14/2051	Interest Rate Swap			72349C-AB-8	CROWN CASTLE-SERIES 2009-1CLASS A2	1	536,667	529,866
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	340,250	07/14/2021	07/14/2051	Interest Rate Swap			882884-C8-6	Texas-New Mexico Power C Senior Secured Notes	1	400,000	340,250
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		275,000	274,472	07/14/2021	07/14/2051	Interest Rate Swap			373384-NZ-5	State of Georgia-BUILD AMERICA GEN OBLIG	1	275,000	274,472
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,050,000	1,060,038	07/14/2021	07/14/2051	Interest Rate Swap			442403-FY-2	Houston Independent Scho-BUILD AMERICA GEN OBLIG	1	1,050,000	1,060,038
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	596,994	07/14/2021	07/14/2051	Interest Rate Swap			018522-D8-8	ALLETE Inc. First Mortgage	1	600,000	596,994
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	990,271	07/14/2021	07/14/2051	Interest Rate Swap			92203#-AR-9	Vanguard Group, Inc. Senior Notes Series D	1	1,000,000	990,271
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	3,048,993	07/14/2021	07/14/2051	Interest Rate Swap			92203#-AS-7	Vanguard Group, Inc. Senior Notes Series E	1	3,000,000	3,048,993
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,754,650	1,755,354	07/14/2021	07/14/2051	Interest Rate Swap			70914P-ME-9	PENNSYLVANIA ST-BUILD AMERICA GEN OBLIG	1	1,754,650	1,755,354
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		850,000	852,907	07/14/2021	07/14/2051	Interest Rate Swap			677521-DD-5	STATE OF OHIO-GEN OBLIG UNLTD BUILD AMERICA	1	850,000	852,907
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		550,000	551,436	07/14/2021	07/14/2051	Interest Rate Swap			101565-YR-4	BOULDER LARIMER & WELD C-GENERAL OBLIGATION UNLTD	1	550,000	551,436
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,671,881	1,703,193	07/14/2021	07/14/2051	Interest Rate Swap			91412N-AF-7	University of Chicago/Th-BOND	1	1,671,881	1,703,193
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		771,072	770,717	07/14/2021	07/14/2051	Interest Rate Swap			63080#-AA-5	NARA Caves Lease Trust Lease Backed Ce	1	771,072	770,717

STATEMENT AS OF SEPTEMBER 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		532,951	526,699	07/14/2021	07/14/2051	Interest Rate Swap			039483-AT-9	Archer-Daniels-Midland C-NOTE	1	532,951	526,699
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	712,831	07/14/2021	07/14/2051	Interest Rate Swap			92817S-TZ-1	VIRGINIA ST PUBLIC SCH A-REVENUE BONDS	1	700,000	712,831
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	496,174	07/14/2021	07/14/2051	Interest Rate Swap			838515-F@-8	South Jersey Gas Co. Medium Term Not	1	500,000	496,174
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,350,000	6,698,132	07/14/2021	07/14/2051	Interest Rate Swap			Q3535#-AD-8	Envestra Victoria Pty Lt Senior Secured	1	6,350,000	6,698,132
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,478,300	1,464,718	07/14/2021	07/14/2051	Interest Rate Swap			291011-AQ-7	Emerson Electric Co-SENIOR UNSECURED NOTE	1	1,478,300	1,464,718
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,211,840	1,213,500	07/14/2021	07/14/2051	Interest Rate Swap			88283L-HU-3	TEXAS ST TRANSPRTN COMM-BUILD AMERICA REVENUE	1	1,211,840	1,213,500
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		507,085	500,325	07/14/2021	07/14/2051	Interest Rate Swap			88283L-HT-6	TEXAS ST TRANSPRTN COMM-BUILD AMERICA REVENUE	1	507,085	500,325
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,100,131	3,239,801	07/14/2021	07/14/2051	Interest Rate Swap			60040#-AB-8	Millennium Pipeline Comp Senior Secured	1	3,100,131	3,239,801
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,163,465	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	1,163,465
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		412,737	407,064	07/14/2021	07/14/2051	Interest Rate Swap			373384-PA-8	State of Georgia-BUILD AMERICA GEN OBLIG	1	412,737	407,064
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		535,580	523,104	07/14/2021	07/14/2051	Interest Rate Swap			91848@-AA-1	VA Bangor Lease Finance Lease Backed Ct	1	535,580	523,104
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		399,749	395,208	07/14/2021	07/14/2051	Interest Rate Swap			373384-TP-1	State of Georgia-GENERAL OBLIGATION UNLTD	1	399,749	395,208
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,850,000	1,858,715	07/14/2021	07/14/2051	Interest Rate Swap			90312*-AC-8	UN\$ Gas, Inc. Gtd Senior Note	1	1,850,000	1,858,715
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	792,959	07/14/2021	07/14/2051	Interest Rate Swap			G1108#-AF-5	British Land Company PLC Senior Note Ser	1	800,000	792,959
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,161,900	07/14/2021	07/14/2051	Interest Rate Swap			G1108#-AG-3	British Land Company PLC Senior Note Ser	1	1,200,000	1,161,900
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,400,000	2,375,482	07/14/2021	07/14/2051	Interest Rate Swap			G2044@-AY-1	Compass Group PLC Senior Note Ser	1	2,400,000	2,375,482
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		998,747	937,043	07/14/2021	07/14/2051	Interest Rate Swap			512807-AU-2	Lam Research Corp-SENIOR UNSECURED	1	998,747	937,043
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,662,022	1,598,448	07/14/2021	07/14/2051	Interest Rate Swap			576000-LA-9	MASSACHUSETTS ST SCH BLD-REVENUE BONDS	1	1,662,022	1,598,448
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,384,480	07/14/2021	07/14/2051	Interest Rate Swap			Q9194@-AC-1	Transpower New Zealand L Senior Note Ser	1	2,500,000	2,384,480
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,450,000	2,419,093	07/14/2021	07/14/2051	Interest Rate Swap			12656*-AC-6	CSLB Holdings, Inc. Gtd Senior Note	1	2,450,000	2,419,093
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,400,000	2,308,414	07/14/2021	07/14/2051	Interest Rate Swap			12656*-AD-4	CSLB Holdings, Inc. Gtd Senior Note	1	2,400,000	2,308,414
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		491,539	467,330	07/14/2021	07/14/2051	Interest Rate Swap			442331-QM-9	HOUSTON TX-GENERAL OBLIGATION LTD	1	491,539	467,330
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,764,157	4,542,738	07/14/2021	07/14/2051	Interest Rate Swap			64971Q-RB-1	NEW YORK CITY NY TRANSIT-REVENUE BONDS	1	4,764,157	4,542,738
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		233,279	209,912	07/14/2021	07/14/2051	Interest Rate Swap			250847-DU-1	DTE Electric Co-SENIOR SECURED NOTE	1	233,279	209,912
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,464,045	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	2,464,045
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	945,529	07/14/2021	07/14/2051	Interest Rate Swap			42251#-AM-6	HEB Grocery Co. L.P. Senior Note Ser	1	1,000,000	945,529
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	945,482	07/14/2021	07/14/2051	Interest Rate Swap			42251#-AQ-7	HEB Grocery Co. L.P. Senior Note Ser	1	1,000,000	945,482
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		703,227	697,909	07/14/2021	07/14/2051	Interest Rate Swap			91848#-AA-9	VA LEWISTON LEASE FIN TR-LEASE BACKED CTF\$	1	703,227	697,909
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,700,000	1,554,492	07/14/2021	07/14/2051	Interest Rate Swap			266228-C@-2	Duquesne Light Co. First Mortgage	1	1,700,000	1,554,492
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,900,000	2,827,126	07/14/2021	07/14/2051	Interest Rate Swap			Q3534@-AB-5	Australian Gas Networks Senior Note Ser	1	2,900,000	2,827,126
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	454,631	07/14/2021	07/14/2051	Interest Rate Swap			898361-AP-5	Trustees of Amherst Coll-UNSECURED NOTE	1	500,000	454,631

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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		3,600,000	3,360,240	07/14/2021	07/14/2051	Interest Rate Swap			57169*-AU-1 ..	Mars, Inc. Senior Note Ser	1	3,600,000	3,360,240
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		228,253	209,002	07/14/2021	07/14/2051	Interest Rate Swap			68607D-NK-7 ..	OREGON ST DEPT OF TRANSPRTN-BUILD AMERICA REVENUE	1	228,253	209,002
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		2,097,766	1,717,474	07/14/2021	07/14/2051	Interest Rate Swap			009158-BC-9 ..	Air Products and Chemica-SENIOR UNSECURED	1	2,097,766	1,717,474
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		486,964	465,012	07/14/2021	07/14/2051	Interest Rate Swap			18469P-A#-7 ..	Clearbridge Energy MLP Op Fd Inc-Senior Secured	1	486,964	465,012
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		656,890	614,004	07/14/2021	07/14/2051	Interest Rate Swap			658308-AA-9 ..	NORTH CAROLINA ST TPK AUTH-BUILD AMERICA REVENUE	1	656,890	614,004
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		248,732	246,558	07/14/2021	07/14/2051	Interest Rate Swap			18469Q-AA-7 ..	Clearbridge Energy MLP TR Fd Inc-Senior Secured	1	248,732	246,558
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		502,839	479,613	07/14/2021	07/14/2051	Interest Rate Swap			18469Q-A#-5 ..	Clearbridge Energy MLP Fd Inc-Senior Secured	1	502,839	479,613
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		989,245	947,105	07/14/2021	07/14/2051	Interest Rate Swap			448814-CS-0 ..	HYDRO-QUEBEC-DEBENTURE PRES & FELLOWS OF HARVAR-SENIOR	1	989,245	947,105
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		300,000	274,428	07/14/2021	07/14/2051	Interest Rate Swap			740816-AK-9 ..	AMERICA REVENUE UNSECURED BOND	1	300,000	274,428
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		3,800,000	3,740,633	07/14/2021	07/14/2051	Interest Rate Swap			05237*-AF-1 ..	Austin Powder Holdings C Senior Note Ser	1	3,800,000	3,740,633
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		3,550,000	3,502,892	07/14/2021	07/14/2051	Interest Rate Swap			48661E-B*-8 ..	KAYNE ANDERSON MID/ENERGY-SR UNSEC D SER D	1	3,550,000	3,502,892
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		932,684	919,524	07/14/2021	07/14/2051	Interest Rate Swap			18469Z-B#-9 ..	Clearbridge Energy MLP F Senior Secured	1	932,684	919,524
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		932,684	879,679	07/14/2021	07/14/2051	Interest Rate Swap			18469Z-B#-7 ..	Clearbridge Energy MLP Fd Inc-Senior Secured	1	932,684	879,679
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		1,200,000	1,144,769	07/14/2021	07/14/2051	Interest Rate Swap			41242*-AT-9 ..	Hardwood Funding LLC Senior Note Ser	1	1,200,000	1,144,769
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		2,200,000	2,044,484	07/14/2021	07/14/2051	Interest Rate Swap			41242*-AU-6 ..	Hardwood Funding LLC Senior Note Ser	1	2,200,000	2,044,484
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		750,000	740,618	07/14/2021	07/14/2051	Interest Rate Swap			003009-AA-6 ..	Aberdeen Asia-Pacific In Senior Secured	1	750,000	740,618
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		4,150,000	3,736,677	07/14/2021	07/14/2051	Interest Rate Swap			Q3189*-AC-3 ..	DEXUS Funds Management L Senior Note Ser	1	4,150,000	3,736,677
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		930,769	915,607	07/14/2021	07/14/2051	Interest Rate Swap			48661E-C#-5 ..	Kayne Anderson Midstream SER H SR UNSEC NT	1	930,769	915,607
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		846,154	799,268	07/14/2021	07/14/2051	Interest Rate Swap			48661E-C#-3 ..	Kayne Anderson Midstream SER I SR UNSEC NT	1	846,154	799,268
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		1,650,000	1,578,766	07/14/2021	07/14/2051	Interest Rate Swap			G2044#-BA-2 ..	Compass Group PLC Senior Note Ser	1	1,650,000	1,578,766
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		421,669	440,340	07/14/2021	07/14/2051	Interest Rate Swap			794173-FG-4 ..	SALEM-KEIZER OR SCH DIST-GENERAL OBLIGATION UNLTD	1	421,669	440,340
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		1,014,259	985,070	07/14/2021	07/14/2051	Interest Rate Swap			79569T-AE-3 ..	SALT LAKE CNTY UT TRANSP-BUILD AMERICA REVENUE	1	1,014,259	985,070
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		400,455	395,740	07/14/2021	07/14/2051	Interest Rate Swap			33829T-AA-4 ..	FIVE CORNERS FUNDING TRS-UNSECURED NOTE	1	400,455	395,740
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		536,807	531,912	07/14/2021	07/14/2051	Interest Rate Swap			47715*-AA-5 ..	JetBlue Airways Corporat Pass Thru Certi	1	536,807	531,912
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		800,000	747,646	07/14/2021	07/14/2051	Interest Rate Swap			74170*-AE-9 ..	Prime Property Fund LLC Senior Note Ser	1	800,000	747,646
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		608,232	620,790	07/14/2021	07/14/2051	Interest Rate Swap			589331-AD-9 ..	MERCK SHARP & DOWHE CORP-DEBENTURE	1	608,232	620,790
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		5,280,334	5,242,499	07/14/2021	07/14/2051	Interest Rate Swap			904764-AH-0 ..	UNILEVER CAPITAL CORP-SENIOR NOTE	1	5,280,334	5,242,499
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		2,600,000	2,423,790	07/14/2021	07/14/2051	Interest Rate Swap			Q3920#-AG-4 ..	Fonterra Co-operative Gr Senior Note	1	2,600,000	2,423,790
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		913,220	875,317	07/14/2021	07/14/2051	Interest Rate Swap			662352-A*-4 ..	Northwell Healthcare Inc - Senior Secured Note	1	913,220	875,317
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		921,567	760,826	07/14/2021	07/14/2051	Interest Rate Swap			04352E-AA-3 ..	Ascension Health-SENIOR UNSECURED ..	1	921,567	760,826
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		2,000,000	1,907,014	07/14/2021	07/14/2051	Interest Rate Swap			G2037*-AB-2 ..	Chanel, Inc. Senior Note Series B ..	1	2,000,000	1,907,014

STATEMENT AS OF SEPTEMBER 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		429,740	412,086	07/14/2021	07/14/2051	Interest Rate Swap			46625H-KC-3 ..	JPMorgan Chase & Co-SR UNSECURED ..	1	429,740	412,086
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		2,667,134	2,559,694	07/14/2021	07/14/2051	Interest Rate Swap			90226#-AA-3 ..	2014 REPLACEMENT PIWR STATUTORY TR SR SEC'D NT ..	1	2,667,134	2,559,694
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		700,000	684,186	07/14/2021	07/14/2051	Interest Rate Swap			05237*-AH-7 ..	Austin Powder Holdings C Senior Note Ser ..	1	700,000	684,186
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		1,000,000	958,655	07/14/2021	07/14/2051	Interest Rate Swap			12572Q-AG-0 ..	OME GROUP INC-SR UNSECURED ..	1	1,000,000	958,655
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		971,116	918,365	07/14/2021	07/14/2051	Interest Rate Swap			544646-A6-9 ..	LOS ANGELES CA UNIF SCH -GENERAL OBLIGATION UNLTD ..	1	971,116	918,365
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		1,978,634	1,901,610	07/14/2021	07/14/2051	Interest Rate Swap			75972Y-AA-9 ..	RENAISSANCE FINANCE-SR UNSECURED ..	1	1,978,634	1,901,610
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		1,200,000	1,057,400	07/14/2021	07/14/2051	Interest Rate Swap			56081#-AZ-3 ..	Major League Baseball Tr Senior Secured ..	1	1,200,000	1,057,400
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		2,000,000	1,923,344	07/14/2021	07/14/2051	Interest Rate Swap			00114*-AR-4 ..	AEP Transmission Company Senior Note Ser ..	1	2,000,000	1,923,344
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		3,500,000	3,289,304	07/14/2021	07/14/2051	Interest Rate Swap			G5791#-AA-9 ..	Manchester United Football Club, Ltd Senior Secu ..	1	3,500,000	3,289,304
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		2,196,735	2,008,081	07/14/2021	07/14/2051	Interest Rate Swap			44919*-AC-2 ..	I 595 Express, LLC Senior Secured TPF Equity REIT Operatin Gtd Senior ..	1	2,196,735	2,008,081
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		5,000,000	4,670,150	07/14/2021	07/14/2051	Interest Rate Swap			87278*-AD-4 ..	Note ..	1	5,000,000	4,670,150
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		2,400,000	2,300,834	07/14/2021	07/14/2051	Interest Rate Swap			68233J-A*-5 ..	Oncor Electric Delivery & Senior Secured ..	1	2,400,000	2,300,834
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		2,169,207	2,003,292	07/14/2021	07/14/2051	Interest Rate Swap			59048@-AA-6 ..	Mesa Air Group, Inc. Class A Notes ..	1	2,169,207	2,003,292
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		3,000,000	2,814,066	07/14/2021	07/14/2051	Interest Rate Swap			74986@-AV-3 ..	BREEF AMERICA REIT II INC SR UNSEC'D ..	1	3,000,000	2,814,066
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		1,400,000	1,340,653	07/14/2021	07/14/2051	Interest Rate Swap			68233J-A@-3 ..	NT SER D ..	1	1,400,000	1,340,653
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		2,665,000	2,559,090	07/14/2021	07/14/2051	Interest Rate Swap			46247@-AA-2 ..	Oncor Electric Delivery SR SEC'D NT SER B ..	1	2,665,000	2,559,090
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		377,967	357,581	07/14/2021	07/14/2051	Interest Rate Swap			92826C-AD-4 ..	Iowa Interstate Railroad Senior Secured ..	1	377,967	357,581
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		597,689	556,648	07/14/2021	07/14/2051	Interest Rate Swap			771196-BK-7 ..	VISA INC-SR UNSECURED ..	1	597,689	556,648
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		1,404,247	1,344,178	07/14/2021	07/14/2051	Interest Rate Swap			11271L-AA-0 ..	ROCHE HOLDING INC-SR UNSECURED ..	1	1,404,247	1,344,178
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		325,032	285,047	07/14/2021	07/14/2051	Interest Rate Swap			05389L-AA-1 ..	BROCKFIELD FINANCE INC-SENIOR UNSECURED ..	1	325,032	285,047
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		700,000	600,706	07/14/2021	07/14/2051	Interest Rate Swap			674003-B*-8 ..	Avolon Aerospace Leasing Secured Note A3 ..	1	700,000	600,706
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		3,800,000	3,714,667	07/14/2021	07/14/2051	Interest Rate Swap			23325P-A*-5 ..	Oaktree Capital Manageme Senior Notes ..	1	3,800,000	3,714,667
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		1,200,000	1,082,999	07/14/2021	07/14/2051	Interest Rate Swap			23325P-A@-3 ..	DNP Select Income Fund I Senior Secured ..	1	1,200,000	1,082,999
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		694,894	611,619	07/14/2021	07/14/2051	Interest Rate Swap			05389L-AB-9 ..	DNP Select Income Fund I Senior Secured ..	1	694,894	611,619
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		323,475	283,496	07/14/2021	07/14/2051	Interest Rate Swap			05389L-AD-5 ..	Avolon Aerospace Leasing Secured Note B7 ..	1	323,475	283,496
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		334,855	293,504	07/14/2021	07/14/2051	Interest Rate Swap			05389L-AH-6 ..	Avolon Aerospace Leasing Secured Note A3 ..	1	334,855	293,504
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		900,000	875,175	07/14/2021	07/14/2051	Interest Rate Swap			36197Q-AG-4 ..	Avolon Aerospace Leasing Secured Note B7 ..	1	900,000	875,175
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		2,900,000	2,666,350	07/14/2021	07/14/2051	Interest Rate Swap			06235#-AN-2 ..	GS MORTGAGE SECURITIES T-SERIES 2013-G1 CLASS B REID ..	1	2,900,000	2,666,350
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		1,159,408	1,099,736	07/14/2021	07/14/2051	Interest Rate Swap			74460D-AC-3 ..	Mirvac Group Finance Ltd Senior Note ..	1	1,159,408	1,099,736
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		1,500,000	1,178,208	07/14/2021	07/14/2051	Interest Rate Swap			93401*-AA-8 ..	Public Storage-SENIOR UNSECURED ..	1	1,500,000	1,178,208
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		2,300,000	2,035,139	07/14/2021	07/14/2051	Interest Rate Swap			838515-J@-4 ..	Warburg Pincus LLC Senior Notes Series A ..	1	2,300,000	2,035,139

STATEMENT AS OF SEPTEMBER 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		2,998,316	2,517,808	07/14/2021	07/14/2051	Interest Rate Swap			133131-AZ-5	Camden Property Trust-SENIOR UNSECURED	1	2,998,316	2,517,808
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000	255,076	07/14/2021	07/14/2051	Interest Rate Swap			03464A-A@-9	Angel Oak Financial Stra Senior Note Series B	1	300,000	255,076
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	948,419	07/14/2021	07/14/2051	Interest Rate Swap			479142-E@-4	Johnson Matthey PLC Series B Senior Notes	1	1,000,000	948,419
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,058,640	07/14/2021	07/14/2051	Interest Rate Swap			479142-E@-6	Johnson Matthey PLC Series A Senior Notes	1	1,100,000	1,058,640
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		511,465	470,863	07/14/2021	07/14/2051	Interest Rate Swap			03840#-AD-6	Aquarion Water Company O Senior Note	1	511,465	470,863
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		487,987	461,170	07/14/2021	07/14/2051	Interest Rate Swap			45204E-C7-1	Illinois Finance Authori-REVENUE BONDS	1	487,987	461,170
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		467,440	416,269	07/14/2021	07/14/2051	Interest Rate Swap			05400F-AE-1	Avolon Aerospace Funding Senior Secured	1	467,440	416,269
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,759,339	07/14/2021	07/14/2051	Interest Rate Swap			06235#-AT-9	Mirvac Group Gtd Senior Note Series A	1	1,900,000	1,759,339
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		435,451	387,991	07/14/2021	07/14/2051	Interest Rate Swap			05400F-AC-5	Avolon Aerospace Funding Senior Secured	1	435,451	387,991
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		361,209	320,684	07/14/2021	07/14/2051	Interest Rate Swap			05400F-AA-9	Avolon Aerospace Funding Senior Secured	1	361,209	320,684
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,100,000	2,589,145	07/14/2021	07/14/2051	Interest Rate Swap			12656*-AR-3	CSLB Holdings, Inc. Senior Unsecured Notes	1	3,100,000	2,589,145
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,669,750	07/14/2021	07/14/2051	Interest Rate Swap			03028P-K*-6	American Transmission Co Senior Note Series 2020A	1	1,900,000	1,669,750
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	965,824	07/14/2021	07/14/2051	Interest Rate Swap			03464A-A*-1	Angel Oak Financial Stra Senior Note Series A	1	1,100,000	965,824
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		357,352	311,756	07/14/2021	07/14/2051	Interest Rate Swap			05389L-AK-9	Avolon Aerospace Leasing Secured Note B7	1	357,352	311,756
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,050,000	958,997	07/14/2021	07/14/2051	Interest Rate Swap			Q7795#-AA-0	QIC Finance (Shopping Ce Gtd Senior Note	1	1,050,000	958,997
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,100,000	2,865,730	07/14/2021	07/14/2051	Interest Rate Swap			06235#-AU-6	Mirvac Group Gtd Senior Note Series S	1	3,100,000	2,865,730
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		796,951	729,088	07/14/2021	07/14/2051	Interest Rate Swap			75973Q-AA-5	RENAISSANCE FINANCE-SENIOR UNSECURED	1	796,951	729,088
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		511,045	473,587	07/14/2021	07/14/2051	Interest Rate Swap			74340X-BL-4	Prologis LP-SENIOR UNSECURED	1	511,045	473,587
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,165,000	5,165,000	07/14/2021	07/14/2051	Interest Rate Swap			44805Z-MN-4	HUSKY FUNDED 2021-A FINANCING L.P. - Husky Term A	2	5,165,000	5,165,000
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	CELF 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		6,736,382	5,737,412	07/14/2021	07/14/2051	Interest Rate Swap				PLENARY HEALTH FIN CO PTY LTD AUST SER B GTD SR SECQ NT	2	6,736,382	5,737,412
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,966,667	9,966,667	07/14/2021	07/14/2051	Interest Rate Swap			68375Z-MM-5	OR Opportunistic DL (C) Funding LLC - Term Loan	1	9,966,667	9,966,667
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,562,250	2,450,799	07/14/2021	07/14/2051	Interest Rate Swap			69303#-AC-8	University of Glasgow Senior Note Ser	1	4,562,250	2,450,799
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,753,700	3,895,500	07/14/2021	07/14/2051	Interest Rate Swap				A2 Dominion Housing Group Limited	2	4,753,700	3,895,500
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,956,930	3,215,296	07/14/2021	07/14/2051	Interest Rate Swap				SEQ Schools	2	3,956,930	3,215,296
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,725,612	3,263,985	07/14/2021	07/14/2051	Interest Rate Swap				SOUTH HOOK LNG TERM CO LTD GBP TERM LN	2	3,725,612	3,263,985
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,562,040	2,030,947	07/14/2021	07/14/2051	Interest Rate Swap			98665#-AA-4	WellSpan Health Obligate Senior Secured Notes	1	2,562,040	2,030,947
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,600,000	2,413,978	07/14/2021	07/14/2051	Interest Rate Swap			06762T-AC-5	Babson CLO Ltd/Cayman Islands	1	2,600,000	2,413,978
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,600,000	2,457,564	07/14/2021	07/14/2051	Interest Rate Swap			06763B-AC-3	Babson CLO Ltd/Cayman Is-BABSN LP-2A B	1	2,600,000	2,457,564
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,587,200	2,441,050	07/14/2021	07/14/2051	Interest Rate Swap			06760Q-AQ-2	Barings Middle Market CL-BMM 2017-1A A2R	1	2,587,200	2,441,050
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,851,710	1,702,564	07/14/2021	07/14/2051	Interest Rate Swap			G2867#-AA-5	Dunedin Income Growth In Senior Secured	1	2,851,710	1,702,564

STATEMENT AS OF SEPTEMBER 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		Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other	15	16
Number	Description	Description	Notional Amount					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		2,712,630	1,770,890	07/14/2021	07/14/2051	Interest Rate Swap			G1512@-AA-8 ..	AVI Global Trust PLC – Senior Note Series A GBP	1	2,712,630	1,770,890
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		7,117,834	6,276,506	07/14/2021	07/14/2051	Interest Rate Swap			81809#-MN-6 ..	17 Capital Fund 5 Partners Fund Borrower Limited – Term Loan Facility	2	7,117,834	6,276,506
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		2,002,000	1,859,225	07/14/2021	07/14/2051	Interest Rate Swap			06760Q-AS-8 ..	Barings Middle Market CL-BMM 2017- 1A BR	1	2,002,000	1,859,225
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		1,900,000	1,981,111	07/14/2021	07/14/2051	Interest Rate Swap			018522-D#-6 ..	ALLETE Inc. First Mortgage	1	1,900,000	1,981,111
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		1,900,000	1,780,481	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	1,780,481
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		1,900,000	1,775,459	07/14/2021	07/14/2051	Interest Rate Swap			75009P-AC-1 ..	Rad CLO 12 Ltd-RAD 2021-12A B	1	1,900,000	1,775,459
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		1,900,000	1,844,501	07/14/2021	07/14/2051	Interest Rate Swap			485424-NF-8 ..	KANSAS ST DEPT OF TRANS HIWY REVENUE Advocate Health & Hospit-SENIOR UNSECURED	1	1,900,000	1,844,501
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		1,900,000	1,673,529	07/14/2021	07/14/2051	Interest Rate Swap			007589-AB-0 ..	Avant Cr Card Master Tr 2021-VFN1 CI A	1	1,900,000	1,673,529
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		6,690,000	6,477,698	07/14/2021	07/14/2051	Interest Rate Swap			A5495#-ZZ-2 ..	AquaSure Finance Pty Ltd Gtd Senior Secu	1	6,690,000	6,477,698
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		6,950,000	6,876,810	07/14/2021	07/14/2051	Interest Rate Swap			Q0458*-AB-5 ..	PARTNERS GROUP PRIVATE EQUITY II, LLC – Senior Secured Revolving Facility	1	6,950,000	6,876,810
12753@AAO	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 ..	Timberwest Forest Corpor Senior Secured	1	6,500,000	6,500,000
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		5,200,000	5,110,310	07/14/2021	07/14/2051	Interest Rate Swap			887147-B*-6 ..	Richardson International Senior Secured	2	5,200,000	5,110,310
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		5,250,000	5,202,131	07/14/2021	07/14/2051	Interest Rate Swap			763169-B@-7 ..	Secured	2	5,250,000	5,202,131
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		4,927,918	4,933,027	07/14/2021	07/14/2051	Interest Rate Swap			008685-AB-5 ..	Ahold Finance USA LLC-SENIOR NOTE Norhtwestern Hydro Acqui Senior Secured Notes	2	4,927,918	4,933,027
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		5,016,848	4,072,761	07/14/2021	07/14/2051	Interest Rate Swap			66815P-AB-6 ..	Registry Finance Pty Ltd Gtd Senior Secured Note Series C	1	5,016,848	4,072,761
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		3,672,510	2,206,103	07/14/2021	07/14/2051	Interest Rate Swap			Q8059@-AC-7 ..	Canadian National Railwa-SENIOR UNSECURED	1	3,672,510	2,206,103
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		4,997,386	3,095,485	07/14/2021	07/14/2051	Interest Rate Swap			136375-CZ-3 ..	PayPal Holdings Inc-SENIOR UNSECURED	1	4,997,386	3,095,485
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		4,981,727	3,383,844	07/14/2021	07/14/2051	Interest Rate Swap			70450Y-AJ-2 ..	Fred Hutchinson Cancer R-UNSECURED American Transmission Co Senior Unsecured Notes	1	4,981,727	3,383,844
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		5,000,000	3,955,089	07/14/2021	07/14/2051	Interest Rate Swap			355611-AA-2 ..	Hofer Financial Services Senior Note Ser	1	5,000,000	3,955,089
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		5,000,000	3,519,505	07/14/2021	07/14/2051	Interest Rate Swap			03028P-L@-3 ..	Carnegie Institution of -UNSECURED Berkshire Hathaway Finan-SENIOR UNSECURED	1	5,000,000	3,713,086
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		5,000,000	4,835,135	07/14/2021	07/14/2051	Interest Rate Swap			A3158#-AC-3 ..	Ohio State Energy Partne Senior Secured	1	5,000,000	4,150,328
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		5,000,000	3,713,086	07/14/2021	07/14/2051	Interest Rate Swap			143499-AB-7 ..	Secured	1	5,000,000	4,369,310
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		4,976,346	4,150,328	07/14/2021	07/14/2051	Interest Rate Swap			084664-CQ-2 ..	QUALCOMM Inc-SENIOR UNSECURED Warburg Pincus LLC Senior Notes Series D	1	4,976,346	3,579,427
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		5,000,000	4,369,310	07/14/2021	07/14/2051	Interest Rate Swap			67755#-AC-6 ..	Riverside Health System Senior Unsecured Notes	1	5,000,000	3,614,600
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		4,961,962	3,579,427	07/14/2021	07/14/2051	Interest Rate Swap			747525-BJ-1 ..	Registry Finance Pty Ltd Gtd Senior Secured Note Series B	1	4,961,962	3,660,406
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		5,000,000	3,614,600	07/14/2021	07/14/2051	Interest Rate Swap			93401*-AD-2 ..	Advocate Health & Hospit-UNSECURED Chanel Ltd EURO SR NT SER A	1	5,000,000	4,979,717
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		4,979,717	3,660,406	07/14/2021	07/14/2051	Interest Rate Swap			76913@-AA-2 ..	Secured	1	4,979,717	3,660,406
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		4,979,717	3,660,406	07/14/2021	07/14/2051	Interest Rate Swap			76913@-AA-2 ..	Secured	1	4,979,717	3,660,406
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		3,384,470	2,103,158	07/14/2021	07/14/2051	Interest Rate Swap			Q8059@-AB-9 ..	Secured	1	3,384,470	2,103,158
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		4,700,000	3,201,783	07/14/2021	07/14/2051	Interest Rate Swap			007589-AE-4 ..	Secured	1	4,700,000	3,201,783
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds ..	1		5,002,500	4,292,299	07/14/2021	07/14/2051	Interest Rate Swap			G2037*-AE-6 ..	Secured	1	5,002,500	4,292,299

STATEMENT AS OF SEPTEMBER 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@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,537,488	3,277,955	07/14/2021	07/14/2051	Interest Rate Swap			29366W-AB-2	Entergy Mississippi LLC-SECURED	1	4,537,488	3,277,955
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,012,160	4,286,377	07/14/2021	07/14/2051	Interest Rate Swap			G294A@-AK-5	Dyson Finance Limited Guaranteed Series A Senior Notes	1	5,012,160	4,286,377
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,569,860	3,742,258	07/14/2021	07/14/2051	Interest Rate Swap			45866F-AH-7	Intercontinental Exchange-SENIOR UNSECURED	1	4,569,860	3,742,258
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,265,900	4,050,760	07/14/2021	07/14/2051	Interest Rate Swap			G7996#-AA-8	Segro Plc Senior Unsecure	1	5,265,900	4,050,760
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,919,640	3,079,581	07/14/2021	07/14/2051	Interest Rate Swap			G4460*-AB-4	Henderson International Senior Unsecured Notes	1	4,919,640	3,079,581
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,400,000	3,531,475	07/14/2021	07/14/2051	Interest Rate Swap			03028P-K@-4	American Transmission Co Senior Unsecured Notes	1	4,400,000	3,531,475
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,915,229	3,580,489	07/14/2021	07/14/2051	Interest Rate Swap			69351U-AS-2	PPL Electric Utilities C-SECURED	1	4,915,229	3,580,489
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,283,691	3,164,655	07/14/2021	07/14/2051	Interest Rate Swap			149123-CJ-8	Caterpillar Inc-SENIOR UNSECURED	1	4,283,691	3,164,655
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,870,550	4,203,679	07/14/2021	07/14/2051	Interest Rate Swap			G6462*-AA-9	Newton Housing Trust Senior Secured	1	6,870,550	4,203,679
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,250,000	3,932,899	07/14/2021	07/14/2051	Interest Rate Swap			00114*-AE-3	AEP Transmission Company Senior Note Ser	1	4,250,000	3,932,899
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,173,582	3,372,776	07/14/2021	07/14/2051	Interest Rate Swap			571676-AH-8	Mars Inc-SENIOR UNSECURED	1	4,173,582	3,372,776
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,100,000	4,026,610	07/14/2021	07/14/2051	Interest Rate Swap			05565E-G@-8	BMW U.S. Capital LLC Gtd Senior Note	1	4,100,000	4,026,610
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,878,000	2,823,671	07/14/2021	07/14/2051	Interest Rate Swap			G1847#-AB-0	Capital Investors Europe PBI Limited - Series B Senior Note	1	4,878,000	2,823,671
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	48,972,510	12,485,230	07/15/2021	07/15/2051	Interest Rate Swap		(36,487,280)	67084Z-MM-9	OC III LVS XXVI LP - Secured Loan Facility	1	48,972,510	48,972,510
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		19,173,159	19,173,159	07/15/2021	07/15/2051	Interest Rate Swap			30300Z-MM-5	FS CREIT FINANCE MM-1 LLC - Secured Term Loan Facility	1	19,173,159	19,173,159
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		44,571	44,571	07/15/2021	07/15/2051	Interest Rate Swap			50079@-MQ-9	KREF Lending VII 2018-5 Term Loan	1	44,571	44,571
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		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		10,425,000	10,425,000	07/15/2021	07/15/2051	Interest Rate Swap			57888Z-MM-8	MOOF FINANCE, LLC - Senior Secured Revolving Loan Facility	1	10,425,000	10,425,000
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		6,573,595	5,525,876	07/15/2021	07/15/2051	Interest Rate Swap			26875P-AQ-4	EOG RESOURCES INC-SENIOR UNSECURED	1	6,573,595	5,525,876
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,305,711	5,419,980	07/15/2021	07/15/2051	Interest Rate Swap			58283@-AF-3	MEAD JOHNSON NUTRITION C-SENIOR UNSECURED NOTE	1	5,305,711	5,419,980
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,570,242	4,828,902	07/15/2021	07/15/2051	Interest Rate Swap			78409V-AB-0	S&P GLOBAL INC-SENIOR UNSECURED NOTE	1	4,570,242	4,828,902
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,925,826	4,705,281	07/15/2021	07/15/2051	Interest Rate Swap			641423-BP-2	NEVADA POWER CO-SECURED NOTE	1	4,925,826	4,705,281
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,193,704	9,193,704	07/15/2021	07/15/2051	Interest Rate Swap			75812R-MM-9	Red Cedar Holdings B, L.P. - Series 2022-1	1	9,193,704	9,193,704
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,360,814	8,360,814	07/15/2021	07/15/2051	Interest Rate Swap			50079@-MW-6	KREF Lending VII LLC - Term Loan Series 2022-11	1	8,360,814	8,360,814
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,115,758	5,326,826	07/15/2021	07/15/2051	Interest Rate Swap			48270C-AA-3	KST Electric Power Company S.A.P de C.V. - Term Loan	1	6,115,758	5,326,826
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,125,000	4,125,000	07/15/2021	07/15/2051	Interest Rate Swap			50079@-MM-6	KREF Lending VII LLC - Term Loan Series 2022-11	1	4,125,000	4,125,000
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,181,818	2,181,818	07/15/2021	07/15/2051	Interest Rate Swap			67080B-MM-6	NXT Capital Structured Note I, LLC - Class A Secured Float Rate Revolving Loan	1	2,181,818	2,181,818

STATEMENT AS OF SEPTEMBER 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	16
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Carrying Value	Fair Value	CUSIP	Description	Description	Carrying Value	Fair Value
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,930,589	1,868,409	07/15/2021	07/15/2051	Interest Rate Swap			83218#-TT-7	Atreides Funding Trust – Pass-Through Interest Purchase Note	1	1,930,589	1,868,409
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,779,735	1,779,735	07/15/2021	07/15/2051	Interest Rate Swap			G3165#-MN-1	CCO I CREDIT BACKED LOANS LTD. – Senior Secured Floating Rate Term Loan	1	1,779,735	1,779,735
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,095,694	2,095,694	07/15/2021	07/15/2051	Interest Rate Swap			67080B-MM-6	NXT Capital Structured Note I, LLC – Class A Secured Float Rate Revolving Loan	1	2,095,694	2,095,694
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,360,133	1,360,133	07/15/2021	07/15/2051	Interest Rate Swap			G3165#-MM-3	CCO I CREDIT BACKED LOANS LTD. – Liquidity Loan Facility	1	1,360,133	1,360,133
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z	40,000,000	3,400,000	7,429,617	03/16/2022	03/16/2029	Interest Rate Swap		4,197,587	05707#-AA-9	Baird Financial Corporat Senior Secured Notes	1	3,400,000	3,232,030
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		5,189,000	5,189,000	03/16/2022	03/16/2029	Interest Rate Swap			09680Z-MM-9	Bobcat Funded 2021-A Financing L.P. – Secured Term Loan A	1	5,189,000	5,189,000
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		5,298,999	4,371,517	03/16/2022	03/16/2029	Interest Rate Swap			29157T-AD-8	Emory University-UNSECURED	1	5,298,999	4,371,517
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		5,000,000	4,314,625	03/16/2022	03/16/2029	Interest Rate Swap			450319-C#-3	ITC Midwest LLC First Mortgage Bond Series J	1	5,000,000	4,314,625
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		3,900,000	3,437,893	03/16/2022	03/16/2029	Interest Rate Swap			74170*-AW-9	Prime Property Fund LLC Senior Note Series U	1	3,900,000	3,437,893
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		5,000,000	4,140,610	03/16/2022	03/16/2029	Interest Rate Swap			74170*-AY-5	Prime Property Fund LLC Senior Note Series W	1	5,000,000	4,140,610
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		4,500,000	3,702,780	03/16/2022	03/16/2029	Interest Rate Swap			91863#-AA-1	VHG Capital, L.P. Senior Notes Series A	1	4,500,000	3,702,780
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		5,000,000	3,998,250	03/16/2022	03/16/2029	Interest Rate Swap			91863#-AB-9	VHG Capital, L.P. Senior Notes Series B	1	5,000,000	3,998,250
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		5,900,000	5,138,983	03/16/2022	03/16/2029	Interest Rate Swap			R2284#-AC-4	Statnett SF Senior Note Ser	1	5,900,000	5,138,983
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		4,100,000	3,588,033	03/16/2022	03/16/2029	Interest Rate Swap			R2284#-AG-5	Statnett SF Senior Note Ser	1	4,100,000	3,588,033
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z	30,000,000	15,000,000	18,991,293	03/16/2022	03/16/2032	Interest Rate Swap		3,991,293	04019V-MM-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	8,873,140	03/16/2022	03/16/2032	Interest Rate Swap			42251#-AU-8	HE Butt Grocery Company Senior Note Ser	1	10,000,000	8,873,140
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		7,468,309	7,169,606	03/16/2022	03/16/2032	Interest Rate Swap			G4445*-AA-6	High Speed Rail Finance Gtd Senior Secu	1	7,468,309	7,169,606
Need to File with the NAIC	Evergreen Basket of Floating Corporate Bonds	1Z		7,600,000	6,920,172	03/16/2022	03/16/2032	Interest Rate Swap			G5147*-AD-8	Johnson Matthey PLC Senior Note Ser	1	7,600,000	6,920,172
9999999999 - Totals				1,147,845,652	848,366,794	XXX	XXX	XXX		(214,801,962)	XXX	XXX	XXX	1,147,845,652	1,063,168,756

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	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			5	820,000,000

STATEMENT AS OF SEPTEMBER 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.....	287,829,727
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2)	287,829,727
4.	Part D, Section 1, Column 6	761,171,883
5.	Part D, Section 1, Column 7	(517,782,081)
6.	Total (Line 3 minus Line 4 minus Line 5)	44,439,925
		Fair Value Check
7.	Part A, Section 1, Column 16	73,027,765
8.	Part B, Section 1, Column 13	(44,439,925)
9.	Total (Line 7 plus Line 8)	28,587,839
10.	Part D, Section 1, Column 9	769,360,763
11.	Part D, Section 1, Column 10	(740,772,924)
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	188,360,331
14.	Part B, Section 1, Column 20	20,969,100
15.	Part D, Section 1, Column 12	209,329,431
16.	Total (Line 13 plus Line 14 minus Line 15)	

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	4,472,201,415	7,540,043,000
3. Accrual of discount	888,758	491,847
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	22,262	5,190
6. Deduct consideration received on disposals	4,397,117,768	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)	107,868,981	31,874,314
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	107,868,981	31,874,314