



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

C.M. Life Insurance Company

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

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

Country of Domicile United States of America

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

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

Statutory Home Office 200 Great Pond Drive (Street and Number), Windsor, CT, US 06095 (City or Town, State, Country and Zip Code)

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

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

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

Internet Website Address www.massmutual.com

Statutory Statement Contact Trevor Wade Gordon (Name), 617-695-4321 (Area Code) (Telephone Number), tgordon@MassMutual.com (E-mail Address), 413-226-4086 (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 Paul Anthony LaPiana, Executive Vice President Eric William Partlan, Executive Vice President

Dominic Lusean Blue, Executive Vice President

DIRECTORS OR TRUSTEES

Roger William Crandall - Chairman Michael James O'Connor Paul Anthony LaPiana Elizabeth Ward Chicares

State of Massachusetts SS: County of Hampden

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Roger William Crandall President and Chief Executive Officer Akintokunbo Akinbajo Secretary Julieta Giselle Sinisgalli Treasurer

Subscribed and sworn to before me this day of

a. Is this an original filing? Yes [X] No [] b. If no, 1. State the amendment number..... 2. Date filed 3. Number of pages attached.....

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds	2,962,960,755		2,962,960,755	2,616,773,564
2. Stocks:				
2.1 Preferred stocks	14,678,938		14,678,938	5,248,713
2.2 Common stocks	249,594,880		249,594,880	245,881,289
3. Mortgage loans on real estate:				
3.1 First liens	793,293,662		793,293,662	802,780,034
3.2 Other than first liens.....				
4. Real estate:				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ encumbrances)				
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$ 37,573,002), cash equivalents (\$ 181,843,419) and short-term investments (\$ 20,342,480)	239,758,901		239,758,901	740,036,479
6. Contract loans (including \$ premium notes)	144,213,853		144,213,853	144,474,947
7. Derivatives	591,723,927		591,723,927	561,588,247
8. Other invested assets	157,110,047	1,301,864	155,808,183	147,194,810
9. Receivables for securities	246,802,734		246,802,734	225,377,946
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	5,400,137,697	1,301,864	5,398,835,834	5,489,356,028
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	66,183,288		66,183,288	83,211,858
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	150,186		150,186	140,615
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	2,988,307		2,988,307	(7,126,154)
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	38,921,692	599,000	38,322,692	23,822,507
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	8,363,002		8,363,002	11,124,951
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	38,689,844		38,689,844	37,228,768
18.2 Net deferred tax asset	45,864,133	20,241,207	25,622,926	24,284,108
19. Guaranty funds receivable or on deposit	421,652		421,652	425,779
20. Electronic data processing equipment and software				
21. Furniture and equipment, including health care delivery assets (\$)				
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	270,274		270,274	249,742
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	129,978,549	710	129,977,839	150,384,706
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	5,731,968,624	22,142,780	5,709,825,844	5,813,102,908
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,855,832,490		1,855,832,490	1,731,519,436
28. Total (Lines 26 and 27)	7,587,801,114	22,142,780	7,565,658,333	7,544,622,345
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Admitted disallowed interest maintenance reserve	129,913,018		129,913,018	150,326,230
2502. Miscellaneous other assets	64,821		64,821	58,475
2503. Cash advances to agents	710	710		
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	129,978,549	710	129,977,839	150,384,706

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 3,039,869,206 less \$ included in Line 6.3 (including \$ Modco Reserve)	3,039,869,206	3,178,688,433
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	54,354,066	55,969,594
4. Contract claims:		
4.1 Life	7,256,461	10,328,456
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco) ...		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	11,137	8,624
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ 156,950 ceded	156,950	191,668
9.4 Interest Maintenance Reserve		
10. Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$ and deposit-type contract funds \$		
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	1,000	
13. Transfers to Separate Accounts due or accrued (net) (including \$ (1,190,211) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,975,826)	(1,250,005)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	772,281	1,254,237
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
15.2 Net deferred tax liability		
16. Unearned investment income		
17. Amounts withheld or retained by reporting entity as agent or trustee	542,919	820,987
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	43,405,323	50,628,454
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above		
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	79,427,484	75,833,888
24.02 Reinsurance in unauthorized and certified (\$) companies		
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	35,728,544	17,497,652
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	322,304,276	279,236,216
24.09 Payable for securities	40,607,850	
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	216,547,692	238,751,885
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,839,009,363	3,907,960,087
27. From Separate Accounts Statement	1,855,832,490	1,731,519,436
28. Total liabilities (Lines 26 and 27)	5,694,841,852	5,639,479,524
29. Common capital stock	2,500,000	2,500,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	500,276,208	500,276,208
34. Aggregate write-ins for special surplus funds	129,913,018	150,326,230
35. Unassigned funds (surplus)	1,238,127,255	1,252,040,383
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$)		
36.2 shares preferred (value included in Line 30 \$)		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	1,868,316,481	1,902,642,821
38. Totals of Lines 29, 30 and 37	1,870,816,481	1,905,142,821
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	7,565,658,333	7,544,622,345
DETAILS OF WRITE-INS		
2501. Derivative accrued interest	160,638,402	145,633,277
2502. Derivative collateral	50,183,384	87,418,161
2503. Funds awaiting escheat and other miscellaneous	5,725,907	5,700,447
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	216,547,692	238,751,885
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401. Admitted disallowed interest maintenance reserve	129,913,018	150,326,230
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	129,913,018	150,326,230

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	23,786,725	44,139,067	124,229,416
2. Considerations for supplementary contracts with life contingencies	1,047,277	1,209,459	2,316,869
3. Net investment income	38,341,157	45,320,342	213,645,246
4. Amortization of Interest Maintenance Reserve (IMR)	(806,127)	1,701,573	(2,433,883)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	6,694,526	12,425,824	39,156,557
7. Reserve adjustments on reinsurance ceded			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	9,237,400	9,048,147	36,013,691
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	492,434	405,568	1,534,323
9. Totals (Lines 1 to 8.3)	78,793,391	114,249,979	414,462,219
10. Death benefits	21,794,333	38,368,076	114,624,745
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	33,116,537	30,234,003	115,033,107
13. Disability benefits and benefits under accident and health contracts	163,156	148,232	608,337
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	163,289,670	213,762,476	683,567,716
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	1,541,232	1,282,451	3,535,062
18. Payments on supplementary contracts with life contingencies	399,134	400,200	1,468,055
19. Increase in aggregate reserves for life and accident and health contracts	(138,807,650)	(179,113,125)	(534,649,017)
20. Totals (Lines 10 to 19)	81,496,412	105,082,314	384,188,004
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	4,379,924	7,339,343	21,299,344
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	40,811,615	9,037,349	42,334,006
24. Insurance taxes, licenses and fees, excluding federal income taxes	4,360,499	2,268,786	6,807,456
25. Increase in loading on deferred and uncollected premiums	(2,227,474)	(1,045,256)	(4,628,709)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(34,743,301)	(19,245,045)	(99,770,276)
27. Aggregate write-ins for deductions	5,715,309	1,759,133	558,055
28. Totals (Lines 20 to 27)	99,792,984	105,196,624	350,787,880
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(20,999,593)	9,053,355	63,674,338
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(20,999,593)	9,053,355	63,674,338
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(2,626,887)	1,857,258	7,754,776
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(18,372,706)	7,196,097	55,919,562
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 1,511,597 (excluding taxes of \$ 126,646 transferred to the IMR)	(364,963)	(5,893,175)	(14,671,886)
35. Net income (Line 33 plus Line 34)	(18,737,669)	1,302,922	41,247,677
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,905,142,821	1,780,084,362	1,780,084,362
37. Net income (Line 35)	(18,737,669)	1,302,922	41,247,677
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (2,583,026)	(6,573,229)	(5,843,753)	(6,400,126)
39. Change in net unrealized foreign exchange capital gain (loss)	(12,487,708)	12,897,729	27,094,048
40. Change in net deferred income tax	10,005,229	1,347,283	14,085,068
41. Change in nonadmitted assets	(3,277,820)	4,291,858	37,592,874
42. Change in liability for reinsurance in unauthorized and certified companies			
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(3,593,596)	11,531,693	16,992,566
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period			
47. Other changes in surplus in Separate Accounts Statement			
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders			
53. Aggregate write-ins for gains and losses in surplus	338,455	315,130	(5,553,648)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(34,326,340)	25,842,862	125,058,459
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,870,816,481	1,805,927,224	1,905,142,821
DETAILS OF WRITE-INS			
08.301. Revenue sharing	478,418	416,714	1,759,902
08.302. Miscellaneous income	14,016	(11,146)	(225,579)
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	492,434	405,568	1,534,323
2701. Reinsurance ceded adjustment	6,028,084	3,749,188	(839,740)
2702. Miscellaneous charges to operations	(312,775)	(1,990,056)	1,397,795
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	5,715,309	1,759,133	558,055
5301. Reinsurance ceded adjustment	6,028,084	3,749,188	(839,740)
5302. Other changes in surplus	(5,689,629)	(3,434,058)	(4,713,908)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	338,455	315,130	(5,553,648)

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	15,892,680	43,526,569	119,867,691
2. Net investment income	74,152,009	62,390,349	220,077,426
3. Miscellaneous income	18,709,844	23,032,008	78,404,147
4. Total (Lines 1 to 3)	108,754,533	128,948,926	418,349,264
5. Benefit and loss related payments	234,768,785	304,852,597	919,432,412
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(34,017,479)	(19,312,790)	(100,244,517)
7. Commissions, expenses paid and aggregate write-ins for deductions	19,395,819	12,318,197	58,109,572
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	(541,831)	(9,843,880)	5,018,048
10. Total (Lines 5 through 9)	219,605,294	288,014,124	882,315,515
11. Net cash from operations (Line 4 minus Line 10)	(110,850,761)	(159,065,198)	(463,966,251)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	160,846,298	137,128,736	1,327,263,714
12.2 Stocks	494,865		19,279,943
12.3 Mortgage loans	7,805,350	45,139,249	172,945,416
12.4 Real estate			
12.5 Other invested assets	3,007,624	3,275,036	31,296,060
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	380,120	130,843	143,963
12.7 Miscellaneous proceeds	(40,790,705)	18,540,061	95,174,085
12.8 Total investment proceeds (Lines 12.1 to 12.7)	131,743,552	204,213,925	1,646,103,181
13. Cost of investments acquired (long-term only):			
13.1 Bonds	531,338,319	41,446,903	231,053,880
13.2 Stocks	9,482,445	2	54
13.3 Mortgage loans	19,013	1,962,063	60,753,529
13.4 Real estate			
13.5 Other invested assets	13,289,432	1,774,946	16,875,862
13.6 Miscellaneous applications	(37,793,744)	2,936,315	
13.7 Total investments acquired (Lines 13.1 to 13.6)	516,335,465	48,120,229	308,683,325
14. Net increase (or decrease) in contract loans and premium notes	(295,404)	(2,589,113)	(968,561)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(384,296,509)	158,682,809	1,338,388,417
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(2,758,089)	(4,738,160)	(13,629,617)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(2,372,219)	20,475,571	(177,464,197)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(5,130,308)	15,737,411	(191,093,814)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .	(500,277,578)	15,355,022	683,328,352
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	740,036,479	56,708,127	56,708,127
19.2 End of period (Line 18 plus Line 19.1)	239,758,901	72,063,149	740,036,479
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001. Bond conversions and refinancing	11,371,122	7,901,765	9,883,594
20.0002. Stock conversions	963,182	4,646,928	5,187,958
20.0003. Net investment income payment-in-kind bonds		85,217	15,831,834
20.0004. Transfer of bonds to partnerships and limited liability companies		35,644	35,644

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	43,693,472	48,248,589	182,614,121
2. Group life			
3. Individual annuities	27,245,693	123,874,006	291,959,649
4. Group annuities			
5. Accident & health			
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	70,939,165	172,122,595	474,573,769
9. Deposit-type contracts			
10. Total (Lines 8 and 9)	70,939,165	172,122,595	474,573,769

NOTES TO FINANCIAL STATEMENTS

TABLE OF CONTENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern
Note 2 – Accounting Changes and Corrections of Errors
Note 3 – Business Combinations and Goodwill
Note 4 – Discontinued Operations
Note 5 – Investments
Note 6 – Joint Ventures, Partnerships and Limited Liability Companies
Note 7 – Investment Income
Note 8 – Derivative Instruments
Note 9 – Income Taxes
Note 10 – Information Concerning Parent, Subsidiaries and Affiliates
Note 11 – Debt
Note 12 – Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
Note 13 – Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
Note 14 – Liabilities, Contingencies and Assessments
Note 15 – Leases
Note 16 – Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk
Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans
Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators
Note 20 – Fair Value Measurements
Note 21 – Other Items
Note 22 – Events Subsequent
Note 23 – Reinsurance
Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination
Note 25 – Change in Incurred Losses and Loss Adjustment Expenses
Note 26 – Intercompany Pooling Arrangements
Note 27 – Structured Settlements
Note 28 – Health Care Receivables
Note 29 – Participating Policies
Note 30 – Premium Deficiency Reserves
Note 31 – Reserves for Life Contracts and Annuity Contracts
Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics
Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics
Note 34 – Premium and Annuity Considerations Deferred and Uncollected
Note 35 – Separate Accounts
Note 36 – Loss/Claim Adjustment Expenses

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

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

	SSAP #	F/S Page	F/S Line #	2024	2023
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ (18,737,669)	\$ 41,247,677
(2) State prescribed practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A	-	-
(3) State permitted practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ (18,737,669)	\$ 41,247,677
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,870,816,481	\$ 1,905,142,821
(6) State prescribed practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A	-	-
(7) State permitted practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 1,870,816,481	\$ 1,905,142,821

- b. Use of estimates in the preparation of the financial statements - No change
- c. Accounting policy:
- (1) No change
- (2) Bonds are generally valued at amortized cost using the constant yield interest method with the exception of NAIC Category 6 bonds, which are in or near default, and certain residential mortgage-backed securities (RMBS) and commercial mortgage-backed securities (CMBS), which are rated by outside modelers, which are carried at the lower of amortized cost or fair value. NAIC ratings are applied to bonds and other securities. Categories 1 and 2 are considered investment grade, while Categories 3 through 6 are considered below investment grade. Bond transactions are recorded on a trade date basis, except for private placement bonds, which are recorded on the funding date.
- The fair value of bonds is based on quoted market prices when available. If quoted market prices are not available, values provided by other third-party organizations are used. If values provided by other third-party organizations are unavailable, fair value is estimated using internal models by discounting expected future cash flows using observable current market rates applicable to yield, credit quality and maturity of the investment or using quoted market values for comparable investments. Internal inputs used in the determination of fair value include estimated prepayment speeds, default rates, discount rates and collateral values, among others. Structure characteristics and cash flow priority are also considered. Fair values resulting from internal models are those expected to be received in an orderly transaction between willing market participants.
- (3-5) No change
- (6) For loan-backed and structured securities, such as asset-backed securities, mortgage-backed securities, including RMBS and CMBS, and structured securities, including collateralized debt obligations, amortization or accretion is revalued quarterly based on the current estimated cash flows, using either the prospective or retrospective adjustment methodologies.
- Certain fixed income securities with the highest ratings from a rating agency follow the retrospective method of accounting. Under the retrospective method, the recalculated effective yield equates the present value of the actual and anticipated cash flows, including new prepayment assumptions, to the original cost of the investment. Prepayment assumptions are based on borrower constraints and economic incentives such as the original term, age and coupon of the loan as affected by the interest rate environment. The current carrying value is then increased or decreased to the amount that would have resulted had the revised yield been applied since inception, and investment income is correspondingly decreased or increased.
- All other fixed income securities, such as floating rate bonds and interest only securities, including those that have been impaired, follow the prospective method of accounting. Under the prospective method, the recalculated future effective yield equates the carrying value of the investment to the present value of the anticipated future cash flows.
- (7-14) No change
- d. Going concern:
There is not substantial doubt regarding the Company's ability to continue as a going concern.

Note 2 – Accounting Changes and Corrections of Errors

- a. For the three months ended March 31, 2024, corrections of prior years' errors were recorded in surplus, net of tax:

	Quarter Ended March 31, 2024		
	Increase (Decrease) to:		
	Prior Years' Net Income	Current Year Surplus	Asset or Liability Balances
Investment income due and accrued	\$ (5,924,148)	\$ (5,924,148)	\$ (5,924,148)
Other liabilities	2,605,436	(6,268,509)	\$ 6,268,509
Cash, cash equivalents and short-term investments	(2,370,918)	(2,370,918)	(2,370,918)
Total	\$ (5,689,630)	\$ (14,563,575)	

Of the \$14,563,575 decrease to surplus for prior years' errors, \$5,689,630 was recorded as prior period adjustments, net of taxes.

NOTES TO FINANCIAL STATEMENTS

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

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

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

b. Adoption of new accounting standards:

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

As adopted, negative IMR may be admitted first in the insurer’s general account and then, if all disallowed IMR in the general account is admitted and the percentage limit is not reached, to the separate account proportionately between insulated and noninsulated accounts. If the insurer can demonstrate historical practice in which acquired gains from derivatives were also reversed to IMR (as liabilities) and amortized, there is no exclusion for derivatives losses. INT 23-01T was adopted by the Company as of September 30, 2023 and will be effective through December 31, 2025. To the extent the Company’s IMR balance is a net negative, the effects of INT 23-01T will be reflected in the Company’s financial position, results of operations, and financial statement disclosures. The Company has adopted this guidance and the adoption resulted in an admitted disallowed IMR of \$129,977,839 for the Company.

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

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

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

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

Note 3 – Business Combinations and Goodwill - No change

Note 4 – Discontinued Operations - No change

Note 5 – Investments

- a. Mortgage loans, including mezzanine real estate loans - No change
- b. Debt restructuring - No change
- c. Reverse mortgages - No change
- d. Loan-backed securities:
 - (1) Prepayment assumptions for loan-backed and structured securities are based on various assumptions and inputs obtained 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)	(2b)	
	Interest	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		2,597,476		-		21,328		2,576,147

NOTES TO FINANCIAL STATEMENTS

c.	Total first quarter	\$ 2,597,476	\$ -	\$ 21,328	\$ 2,576,147
OTTI recognized in the second quarter					
d.	Intent to sell	\$ -	\$ -	\$ -	\$ -
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-
f.	Total second quarter	\$ -	\$ -	\$ -	\$ -
OTTI recognized in the third quarter					
g.	Intent to sell	\$ -	\$ -	\$ -	\$ -
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	-	-	-	-
i.	Total third quarter	\$ -	\$ -	\$ -	\$ -
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	\$ -	\$ -	\$ -	\$ -
m.	Annual aggregate total		\$ -	\$ 21,328	

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

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

CUSIP	Amortized Cost before OTTI	Projected Cash Flow	Recognized OTTI	Amortized Cost after OTTI	Fair Value at Time of OTTI	Date of Financial Instrument Where Reported
040104RV5	\$ 139,831	\$ 137,638	\$ (2,193)	\$ 137,638	\$ 135,529	March 31, 2024
040104TG6	16,562	15,501	(1,061)	15,501	12,873	March 31, 2024
1248MGAJ3	4,536	4,382	(154)	4,382	3,724	March 31, 2024
17311YAC7	77,369	74,002	(3,367)	74,002	68,225	March 31, 2024
30247DAD3	8,612	8,294	(318)	8,294	7,762	March 31, 2024
35729RAE6	114,412	113,625	(787)	113,625	99,228	March 31, 2024
617463AA2	412	383	(29)	383	332	March 31, 2024
61750FAE0	24,365	23,700	(665)	23,700	21,861	March 31, 2024
61750MAB1	359	326	(33)	326	315	March 31, 2024
84752CAE7	16,471	16,470	(1)	16,470	14,342	March 31, 2024
93934XAB9	17,904	17,717	(187)	17,717	17,634	March 31, 2024
05535DAN4	81,094	74,442	(6,652)	74,442	76,905	March 31, 2024
22540VG71	2,152	2,133	(19)	2,133	2,073	March 31, 2024
23321P6A1	205,060	203,476	(1,584)	203,476	220,349	March 31, 2024
45254TRX4	6,875	6,580	(295)	6,580	6,430	March 31, 2024
466247XE8	63,522	62,531	(991)	62,531	56,717	March 31, 2024
761118RJ9	8,054	7,801	(253)	7,801	6,636	March 31, 2024
23332UCM4	2,941	2,930	(11)	2,930	2,854	March 31, 2024
92922FWU8	31,260	31,037	(223)	31,037	30,035	March 31, 2024
576433NH5	15,315	13,515	(1,799)	13,515	10,552	March 31, 2024
57645LAA2	966,085	965,798	(286)	965,798	1,123,082	March 31, 2024
86359DMC8	794,287	793,865	(422)	793,865	866,573	March 31, 2024
Totals	\$ 2,597,478	\$ 2,576,146	\$ (21,330)	\$ 2,576,146	\$ 2,784,031	

(4) As of March 31, 2024, the gross unrealized losses and fair values for investments in structured and loan-backed securities for which an OTTI has not been recognized in earnings follow:

a.	The aggregate amount of unrealized losses:	
1.	Less than 12 months	\$ (269,081)
2.	12 months or longer	\$ (22,952,294)
b.	The aggregate related fair value of securities with unrealized losses:	
1.	Less than 12 months	\$ 47,369,506
2.	12 months or longer	\$ 224,549,880

(5) No change

- e. Dollar repurchase agreements and/or securities lending transactions: The Company did not have any dollar repurchase agreements and/or securities lending transactions as of March 31, 2024.
- f. Repurchase agreements transactions accounted for as secured borrowing:
(1) The Company did not have any repurchase agreements as of March 31, 2024.
- g. Reverse repurchase agreements transactions accounted for as secured borrowing: The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of March 31, 2024.

NOTES TO FINANCIAL STATEMENTS

- h. Repurchase agreements transactions accounted for as a sale: The Company did not have any repurchase agreements transactions accounted for as a sale as of March 31, 2024.
- i. Reverse repurchase agreements transactions accounted for as a sale: The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of March 31, 2024.
- 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 March 31, 2024.
- n. Offsetting and netting of assets and liabilities: The Company reports derivative and repurchase agreement assets and liabilities as gross in the financial statements without offsetting as of March 31, 2024.
- o. 5GI Securities:

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds - AC	22	29	\$ 11,932,295	\$ 12,956,945	\$ 12,357,108	\$ 13,439,421
(2) LB&SS - AC	-	-	-	-	-	-
(3) Preferred Stock - AC	1	1	21,746	21,746	28,196	27,483
(4) Preferred Stock - FV	-	-	-	-	-	-
(5) Total (1+2+3+4)	23	30	\$ 11,954,041	\$ 12,978,691	\$ 12,385,304	\$ 13,466,904

AC - Amortized Cost FV - Fair Value

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

Three Months Ended March 31, 2024		
	General Account	Separate Account
1. Number of CUSIPS	5	-
2. Aggregate amount of investment income	\$ 11,896	-

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

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

Note 7 – Investment Income – No change

Note 8 – Derivative Instruments

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

Note 9 – Income Taxes - No change

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

Note 11 – Debt

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

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

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

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

- a-m. No change

Note 14 – Liabilities, Contingencies and Assessments

- a. Contingent commitments - No change
- b. Assessments - No change
- c. Gain contingencies - No change

NOTES TO FINANCIAL STATEMENTS

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 2024 or 2023.

(3) No change

(4) The Company did not have interests that continue to be held by a transferor in securitized financial assets in 2024 or 2023.

(5-7) No change

c. Wash sales:

(1) In the course of the Company's investment management activities, securities may be sold and reacquired within 30 days to enhance the Company's yield on its investment portfolio.

(2) The Company did not sell any securities with the NAIC Designation 3 or below, or unrated, through the three months ended March 31, 2024 that were reacquired within 30 days of the sale date.

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

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

Note 20 – Fair Value Measurements

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

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

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

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

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

The Company has established and maintains policies and guidelines that govern its valuation methodologies and their consistent application. These policies and guidelines address the use of inputs, price source hierarchies and provide controls around the valuation processes. These controls include appropriate review and analysis of prices against market activity or indicators for reasonableness,

NOTES TO FINANCIAL STATEMENTS

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.

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

		March 31, 2024				
		Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Financial assets:						
Bonds:						
Industrial and miscellaneous	\$	29,963,388	\$ 1,064,831	\$ 3,276,848	\$ -	\$ 34,305,067
Preferred stocks		-	-	4,355,084	-	4,355,084
Common stock - subsidiary and affiliates		-	-	6,970,730	-	6,970,730
Common stock - unaffiliated		4,184,681	-	4,187,944	-	8,372,625
Derivatives:						
Interest rate swaps		-	475,536,775	-	-	475,536,775
Options		-	42,064,058	-	-	42,064,058
Currency swaps		-	66,669,230	-	-	66,669,230
Forward contracts		-	1,241,933	-	-	1,241,933
Financial futures		5,956,045	-	-	-	5,956,045
Separate account assets		1,855,831,796	694	-	-	1,855,832,490
Total financial assets carried at fair value	\$	1,895,935,910	\$ 586,577,521	\$ 18,790,606	\$ -	\$ 2,501,304,037
Financial liabilities:						
Repurchase agreements						
Derivatives:						
Interest rate swaps	\$	-	\$ 292,760,449	\$ -	\$ -	\$ 292,760,449
Options		-	26,584,097	-	-	26,584,097
Currency swaps		-	2,315,677	-	-	2,315,677
Forward contracts		-	644,052	-	-	644,052
Total financial liabilities carried at fair value	\$	-	\$ 322,304,275	\$ -	\$ -	\$ 322,304,275

For the period ended March 31, 2024 there were no significant transfers between Level 1 and Level 2 and the Company does not have any financial instruments that are carried at NAV as a practical expedient.

NOTES TO FINANCIAL STATEMENTS

December 31, 2023					
	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Financial assets:					
Bonds:					
Industrial and miscellaneous	\$ -	\$ 1,770,717	\$ 3,577,837	\$ -	\$ 5,348,554
Preferred stocks	-	-	4,077,602	-	4,077,602
Common stock - subsidiary and affiliates	-	-	6,756,285	-	6,756,285
Common stock - unaffiliated	3,763,894	-	2,761,219	-	6,525,113
Derivatives:					
Interest rate swaps	-	421,398,998	-	-	421,398,998
Options	-	28,325,000	-	-	28,325,000
Currency swaps	-	62,100,805	-	-	62,100,805
Forward contracts	-	1,192,740	-	-	1,192,740
Financial futures - short positions	48,312,482	-	-	-	48,312,482
Separate account assets	1,731,520,000	-	-	-	1,731,520,000
Total financial assets carried at fair value	\$ 1,783,596,376	\$ 514,788,260	\$ 17,172,943	\$ -	\$ 2,315,557,579
Financial liabilities:					
Derivatives:					
Interest rate swaps	\$ -	\$ 255,819,956	\$ -	\$ -	\$ 255,819,956
Options	-	15,577,645	-	-	15,577,645
Currency swaps	-	3,782,428	-	-	3,782,428
Forward contracts	-	4,056,188	-	-	4,056,188
Total financial liabilities carried at fair value	\$ -	\$ 279,236,217	\$ -	\$ -	\$ 279,236,217

NOTES TO FINANCIAL STATEMENTS

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

	Balance as of 01/01/2024	Transfers ⁽¹⁾		Gains (Losses) in Net Income	Gains (Losses) in Surplus	Purchases	Issuances	Sales	Settlements	Balance as of 03/31/2024
		In	Out							
Financial assets:										
Bonds:										
Industrial and miscellaneous	\$ 3,577,837	\$ (291,995)	\$ -	\$ (13,336)	\$ (49,419)	\$ 216,900	\$ 2,578	\$ -	\$ (165,717)	\$ 3,276,848
Preferred stock	4,077,602	(5,868)	-	-	283,350	-	-	-	-	4,355,084
Common stock - affiliated	6,756,285	(4,626)	-	-	24,341	-	194,730	-	-	6,970,730
Common stock - unaffiliated	2,761,219	50,103	-	302,742	74,921	799,180	652,904	(423,768)	(29,357)	4,187,944
Total financial assets	\$ 17,172,943	\$ (252,386)	\$ -	\$ 289,406	\$ 333,193	\$ 1,016,080	\$ 850,212	\$ (423,768)	\$ (195,074)	\$ 18,790,606

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

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

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

(4) Valuation Techniques and Inputs

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

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

March 31, 2024									
	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	\$ 12,600,084	\$ 12,581,332	\$ -	\$ 12,600,084	\$ -	\$ -	\$ -	\$ -	-
States, territories and possessions	10,598,008	10,640,761	-	10,598,008	-	-	-	-	-
Political subdivisions	13,898,665	13,913,507	-	13,898,665	-	-	-	-	-
Special revenue	69,836,507	68,351,094	-	69,836,507	-	-	-	-	-
Industrial and miscellaneous	2,390,568,106	2,618,297,974	29,963,388	1,136,503,150	1,224,101,568	-	-	-	-
Parent, subsidiaries and affiliates	222,412,851	239,176,087	-	36,164,990	186,247,861	-	-	-	-
Preferred stocks	15,155,425	14,678,938	10,138,774	-	5,016,651	-	-	-	-
Common stock - subsidiary and affiliates ⁽¹⁾	6,970,730	6,970,730	-	-	6,970,730	-	-	-	-
Common stock - unaffiliated	8,372,625	8,372,625	4,184,681	-	4,187,944	-	-	-	-
Mortgage loans - commercial	593,889,352	637,886,642	-	-	593,889,352	-	-	-	-
Mortgage loans - residential	142,563,710	155,407,021	-	-	142,563,710	-	-	-	-
Cash, cash equivalents and short-term investments	239,758,900	239,758,900	37,573,001	202,185,899	-	-	-	-	-
Derivatives:									
Interest rate swaps	208,550,726	476,792,661	-	208,550,726	-	-	-	-	-
Options	42,064,058	42,064,058	-	42,064,058	-	-	-	-	-
Currency swaps	66,669,230	66,669,230	-	66,669,230	-	-	-	-	-
Forward contracts	1,241,933	1,241,933	-	1,241,933	-	-	-	-	-
Financial futures	5,956,045	5,956,045	5,956,045	-	-	-	-	-	-
Separate account assets	1,855,832,490	1,855,832,489	1,855,831,796	694	-	-	-	-	-
Financial liabilities:									
Individual annuity contracts	2,293,170,645	2,243,500,626	-	-	2,293,170,645	-	-	-	-
Supplementary contracts	47,709,048	47,236,682	-	-	47,709,048	-	-	-	-
Derivatives:									
Interest rate swaps	292,760,449	291,760,449	-	292,760,449	-	-	-	-	-
Options	26,584,097	26,584,097	-	26,584,097	-	-	-	-	-
Currency swaps	2,315,677	2,315,677	-	2,315,677	-	-	-	-	-
Forward contracts	644,052	644,052	-	644,052	-	-	-	-	-

⁽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 \$234,251,526.

NOTES TO FINANCIAL STATEMENTS

December 31, 2023									
		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	\$	2,946,086	\$ 3,000,000	\$ -	\$ 2,946,086	\$ -	\$ -	\$ -	-
States, territories and possessions		11,342,703	11,054,089	-	11,342,703	-	-	-	-
Political subdivisions		13,824,172	13,945,099	-	13,824,172	-	-	-	-
Special revenue		72,578,432	71,111,150	-	72,578,432	-	-	-	-
Industrial and miscellaneous		2,030,743,277	2,253,956,415	-	788,604,980	1,242,138,297	-	-	-
Parent, subsidiaries and affiliates		247,606,268	264,000,000	-	35,145,637	212,000,000	-	-	-
Preferred stocks		5,248,713	5,000,000	518,030	-	3,869,645	-	-	-
Common stock - subsidiary and affiliates ⁽¹⁾		6,480,184	6,000,000	-	-	6,480,184	-	-	-
Common stock - unaffiliated		6,600,939	6,600,939	3,763,894	-	2,761,220	-	-	-
Mortgage loans - commercial		600,946,204	642,205,732	-	-	600,946,204	-	-	-
Mortgage loans - residential		146,349,949	160,574,313	-	-	146,349,949	-	-	-
Cash, cash equivalents and									
short-term investments		740,036,479	740,036,479	34,675,499	704,703,572	-	-	-	-
Derivatives:									
Interest rate swaps		181,881,838	422,657,219	-	181,881,838	-	-	-	-
Options		28,325,000	28,325,000	-	28,325,000	-	-	-	-
Currency swaps		62,100,805	62,100,806	-	62,100,805	-	-	-	-
Forward contracts		1,192,740	1,192,740	-	1,192,740	-	-	-	-
Financial futures-Short positions		48,312,482	48,312,482	48,312,482	-	-	-	-	-
Financial futures		48,312,482	48,312,482	48,312,482	-	-	-	-	-
Separate account assets		1,731,519,436	1,731,519,436	1,731,519,033	1	-	-	-	-
Financial liabilities:									
Individual annuity contracts		2,306,143,234	2,372,973,407	-	-	2,306,143,234	-	-	-
Supplementary contracts		49,294,683	48,806,617	-	-	49,294,683	-	-	-
Derivatives:									
Interest rate swaps		254,819,956	254,819,956	-	254,819,956	-	-	-	-
Options		15,577,645	15,577,645	-	15,577,645	-	-	-	-
Currency swaps		3,782,428	3,782,428	-	3,782,428	-	-	-	-
Forward contracts		4,056,188	4,056,188	-	4,056,188	-	-	-	-

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

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

Note 21 – Other Items

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

Business risks

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

Insurance and underwriting risks

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

Investment and interest rate risks

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

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

NOTES TO FINANCIAL STATEMENTS

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

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

Currency exchange risk

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

Credit and other market risks

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

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

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

Political Uncertainties

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

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

	March 31, 2024			Three Months Ended
				March 31, 2024
	Actual	Carrying	Fair	
Alt-A:	Cost	Value	Value	OTTI
a. Residential mortgage-backed securities	\$ 5,330,564	\$ 6,614,090	\$ 6,563,562	\$ 9,996
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	\$ 250,420	\$ 322,934	\$ 329,261	\$ 50
f. Other assets	-	-	-	-
g. Total	\$ 5,580,984	\$ 6,937,024	\$ 6,892,823	\$ 10,046

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

NOTES TO FINANCIAL STATEMENTS

Alt-A:	December 31, 2023			Year Ended
	Actual	Carrying	Fair	December 31, 2023
	Cost	Value	Value	OTTI
a. Residential mortgage-backed securities	\$ 5,494,405	\$ 7,738,553	\$ 6,782,081	\$ 99,579
b. Commercial mortgage-backed securities	-	-	-	-
c. Collateralized debt obligations	-	-	-	-
d. Structured securities	-	-	-	-
e. Equity investments in SCAs *	-	-	-	-
f. Other assets	-	-	-	-
g. Total	\$ 5,494,405	\$ 7,738,553	\$ 6,782,081	\$ 99,579

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

- (4) The Company has no underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.
- g. Retained asset accounts - No change
- h. Insurance-linked securities – No change
- i. As of March 31, 2024, the Company had \$129,977,839 of net negative (disallowed) IMR in aggregate and in the general account.

As of March 31, 2024, the Company had \$129,977,839 of negative IMR admitted in the general account.

As of March 31, 2024, the calculated adjusted general capital and surplus was \$1,730,532,483.

As of March 31, 2024, the percentage of adjusted general capital and surplus for which the admitted disallowed IMR represents was 8%.

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

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

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

	March 31, 2024
Realized capital gains	\$ 370,715,692
Realized capital losses	(488,653,107)
Total allocated gains (losses) to IMR from derivatives	\$ (117,937,415)

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

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

Note 22 – Events Subsequent

Management of the Company has evaluated subsequent events through May 13, 2024, the date the financial statements were available to be issued to state regulators and subsequently on the Company's website. No events have occurred subsequent to the date of the financial statements.

Note 23 – Reinsurance - No change

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

- a – d. No change
- e. The Company does not write any accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

There was no increase to reserves in 2024 for incurred losses and loss adjustment expenses attributable to insured events of prior years, which considered corrections of prior year errors.

Note 26 – Intercompany Pooling Arrangements - No change

Note 27 – Structured Settlements - No change

Note 28 – Health Care Receivables - No change

Note 29 – Participating Policies - No change

Note 30 – Premium Deficiency Reserves - No change

NOTES TO FINANCIAL STATEMENTS

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 MARCH 31, 2024 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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
Barings LLC	Charlotte, NC				YES...
Baring International Investment Limited	London, UK				YES...
Barings Securities LLC	Charlotte, NC				YES...
MML Distributors, LLC	Springfield, MA				YES...
MML Investment Advisers, LLC	Springfield, MA				YES...
MML Investors Services, LLC	Springfield, MA				YES...
MML Strategic Distributors, LLC	Springfield, MA				YES...
The MassMutual Trust Company, OCC	Windsor, CT		YES...		
Flourish Financial, LLC	New York, NY				YES...

STATEMENT AS OF MARCH 31, 2024 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 [] No [X]
- 9.21

If the response to 9.2 is Yes, provide information related to amendment(s).
.....
- 9.3

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

Yes [] No [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:\$56,805,429
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	\$264,082,847	\$239,212,918
14.22 Preferred Stock	\$	\$
14.23 Common Stock	\$232,723,900	\$239,694,629
14.24 Short-Term Investments	\$	\$
14.25 Mortgage Loans on Real Estate	\$	\$
14.26 All Other	\$76,578,558	\$85,899,526
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$573,385,305	\$564,807,073
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$	\$

15.1

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

Yes [X] No []

15.2

If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [] N/A []
If no, attach a description with this statement.
.....

16.

For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1

Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.

\$

16.2

Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2

\$

16.3

Total payable for securities lending reported on the liability page.

\$
- 8.1

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase Bank N.A.	1 Chase Manhattan Plaza, 19th Floor, New York, NY 10005
State Street 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	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
106006	Barings LLC	549300G36F1EZS4MQM37	SEC	DS.....
162754	IFM Investors Pty Ltd	5493002BVK0Q17KI7H93	SEC	NO.....
131940	Angelo, Gordon & Co., L.P.	XXJ808RONB9FETPCB63	SEC	NO.....
801-8162	Western Asset Management Company	549300C5A561UXU1CN46	SEC	NO.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [] No [X]
- 18.2 If no, list exceptions:
At 3/31/2024, 73 issues did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these issues currently lack one or more of the following: Valid cusip/PPN, audited financials and/or executed legal documentation.
Exceptions totaled \$11,884,768.05 or 0.37% 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

\$

155,404,442

1.13

Commercial Mortgages

\$

633,958,095

1.14

Total Mortgages in Good Standing

\$

789,362,537

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

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

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

3,931,125

1.44

Total Mortgages in Process of Foreclosure

\$

3,931,125

1.5

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

\$

793,293,662

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

4.

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

Yes

[X]

No

[]

4.1

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

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

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

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

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

Yes

[]

No

[]

6.2

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

Date	Outstanding Lien Amount

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Contract	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.			Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
Active Status (a)								
1.	Alabama	AL	L.....	712,472	152,862		865,334	
2.	Alaska	AK	L.....	15,551	1,500		17,051	
3.	Arizona	AZ	L.....	2,220,725	245,218		2,465,943	
4.	Arkansas	AR	L.....	120,866	5,000		125,866	
5.	California	CA	L.....	5,466,575	817,337		6,283,912	
6.	Colorado	CO	L.....	525,738	114,793		640,531	
7.	Connecticut	CT	L.....	764,631	1,185,880		1,950,511	
8.	Delaware	DE	L.....	196,291	2,145		198,436	
9.	District of Columbia	DC	L.....	128,495	3,591		132,086	
10.	Florida	FL	L.....	3,882,680	1,023,238		4,905,918	
11.	Georgia	GA	L.....	1,317,460	700,688		2,018,148	
12.	Hawaii	HI	L.....	415,135	132,536		547,671	
13.	Idaho	ID	L.....	75,501	35,091		110,592	
14.	Illinois	IL	L.....	1,162,997	2,572,876		3,735,873	
15.	Indiana	IN	L.....	742,467	394,506		1,136,973	
16.	Iowa	IA	L.....	259,013	1,974		260,987	
17.	Kansas	KS	L.....	262,818	6,852		269,670	
18.	Kentucky	KY	L.....	237,287	401,558		638,845	
19.	Louisiana	LA	L.....	308,065	1,737,537		2,045,602	
20.	Maine	ME	L.....	100,583	8,312		108,895	
21.	Maryland	MD	L.....	1,519,664	201,157		1,720,821	
22.	Massachusetts	MA	L.....	1,274,136	2,351,096		3,625,232	
23.	Michigan	MI	L.....	830,570	1,531,103		2,361,673	
24.	Minnesota	MN	L.....	1,852,637	53,192		1,905,829	
25.	Mississippi	MS	L.....	433,519	22,300		455,819	
26.	Missouri	MO	L.....	495,065	146,526		641,591	
27.	Montana	MT	L.....	95,366	11,833		107,199	
28.	Nebraska	NE	L.....	530,060	7,873		537,933	
29.	Nevada	NV	L.....	245,147	64,093		309,240	
30.	New Hampshire	NH	L.....	314,868	221,102		535,970	
31.	New Jersey	NJ	L.....	1,743,111	1,898,650		3,641,761	
32.	New Mexico	NM	L.....	393,840	375		394,215	
33.	New York	NY	N.....	739,664	14,371		754,035	
34.	North Carolina	NC	L.....	1,063,032	67,828		1,130,860	
35.	North Dakota	ND	L.....	3,280			3,280	
36.	Ohio	OH	L.....	1,175,527	824,654		2,000,181	
37.	Oklahoma	OK	L.....	449,658	11,279		460,937	
38.	Oregon	OR	L.....	252,919	609,887		862,806	
39.	Pennsylvania	PA	L.....	2,808,594	3,050,234		5,858,828	
40.	Rhode Island	RI	L.....	146,680	1,543,070		1,689,750	
41.	South Carolina	SC	L.....	724,330	56,014		780,344	
42.	South Dakota	SD	L.....	11,152	2,500		13,652	
43.	Tennessee	TN	L.....	817,719	549,787		1,367,506	
44.	Texas	TX	L.....	2,611,691	1,244,259		3,855,950	
45.	Utah	UT	L.....	486,118	225		486,343	
46.	Vermont	VT	L.....	150,657	76,731		227,388	
47.	Virginia	VA	L.....	1,237,272	1,609,366		2,846,638	
48.	Washington	WA	L.....	831,433	5,842		837,275	
49.	West Virginia	WV	L.....	127,722	786,447		914,169	
50.	Wisconsin	WI	L.....	489,087	723,005		1,212,092	
51.	Wyoming	WY	L.....	28,527	1,500		30,027	
52.	American Samoa	AS	N.....					
53.	Guam	GU	N.....					
54.	Puerto Rico	PR	L.....	834,571	15,900		850,472	
55.	U.S. Virgin Islands	VI	N.....	185			185	
56.	Northern Mariana Islands	MP	N.....					
57.	Canada	CAN	N.....	2,014			2,014	
58.	Aggregate Other Aliens	OT	XXX.....	33,269			33,269	
59.	Subtotal	XXX.....		43,668,434	27,245,693		70,914,128	
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.....		357,722			357,722	
94.	Aggregate or other amounts not allocable by State.....	XXX.....						
95.	Totals (Direct Business).....	XXX.....		44,026,156	27,245,693		71,271,850	
96.	Plus Reinsurance Assumed.....	XXX.....						
97.	Totals (All Business).....	XXX.....		44,026,156	27,245,693		71,271,850	
98.	Less Reinsurance Ceded.....	XXX.....		33,278,047	22,101,123		55,379,170	
99.	Totals (All Business) less Reinsurance Ceded.....	XXX.....		10,748,109	5,144,570		15,892,680	
DETAILS OF WRITE-INS								
58001.	Aggregate Other Alien	XXX.....		33,269			33,269	
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.....		33,269			33,269	
9401.	.....	XXX.....						
9402.	.....	XXX.....						
9403.	.....	XXX.....						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX.....						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above).....	XXX.....						

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 51

2. R - Registered - Non-domiciled RRGs.....

3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....

4. Q - Qualified - Qualified or accredited reinsurer.....

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

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

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

	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 Special Situations Investor LLC	None		Delaware
CM Life Mortgage Lending LLC	None		Delaware
CML Mezzanine Investor III, LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities II LLC	None		Delaware
MM Global Capabilities III LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
Lyme Adirondack Timber Sales, LLC	None		Delaware
MSP-SC, LLC	04-1590850		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
ITPS Holding LLC	None		Delaware
HITPS LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
MassMutual Ventures US IV GP, LLC*	None		Delaware
MassMutual Ventures US IV, L.P.	None		Delaware
MassMutual Ventures US IV, LLC	None		Delaware
MassMutual Ventures Europe/APAC I GP, LLC	None		Delaware
MassMutual Ventures Europe/APAC I GP, L.P.	None		Cayman Islands
MassMutual Ventures Europe/APAC I L.P.	None		Cayman Islands
MassMutual Ventures Southeast Asia III LLC	None		Delaware
MMV Digital I LLC	None		Cayman Islands

*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 Domicile
Counterpointe Sustainable Advisors LLC	None		Delaware
CSA Intermediate Holdco LLC	None		Delaware
Counterpointe Trust Services LLC	None		Delaware
CP PACE LLC	None		Delaware
CSA Employee Services Company LLC	None		Delaware
Counterpointe Sustainable Real Estate II LLC	None		Delaware
Counterpointe Energy Solutions II LLC	None		Delaware
Counterpointe Energy Solutions (CA) II LLC	27-0105644		Delaware
Counterpointe Energy Solutions (FL) II LLC	None		Delaware
Counterpointe Energy Solutions (IL) LLC	None		Delaware
Loop-Counterpointe PACE LLC	None		Delaware
Counterpointe Energy Services LLC	None		Delaware
JFIN Parent LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
Jefferies MM Lending LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
Apex Credit Partners LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
JCM GP I LLC	None		Delaware
JCP Direct Lending CLO 2022 LLC	None		Delaware
Jefferies Direct Lending Europe SCSp SICAV-RAIF	None		Luxembourg
Jefferies Credit Management Holdings LLC	None		Delaware
JDLF GP (Europe) S.a.r.l	None		Luxembourg
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
JDLF II GP LLC	None		Delaware
JDLF II GP LP	None		Delaware
Jefferies Direct Lending Fund II C LP	None		Delaware
Jefferies DLF 2 C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund II C SPE LLC	None		Delaware
JDLF III GP LLC*	None		Delaware
JDLF III GP LP*	None		Delaware
Jefferies Direct Lending Fund III C LP	None		Delaware
JCP Direct Lending CLO 2023-1 LLC	None		Delaware
JCP Direct Lending CLO 2023 Ltd.	None		Jersey Channel Islands
JCP GP I LLC	None		Delaware
Jefferies Private Credit BDC Inc.	None		Maryland
JCP Funding 2024 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 Domicile
Jefferies Senior Lending LLC	None		Delaware
JFIN Revolver Holdings LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, S.L.P.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN Funding 2021 LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2017-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-V Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-IV Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-IV LLC	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
JFIN Revolver Funding 2021-III Ltd.	None		Delaware
JFIN Revolver Funding 2021-IV Ltd.	None		Delaware
JFIN Revolver Funding 2022-I Ltd.	None		Bermuda
JFIN Revolver SPE1 2022 LLC	None		Delaware
JFIN Revolver SPE3 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 Ltd.	None		Delaware
JCP Private Loan Management GP LLC	None		Delaware
JCP Private Loan Management LP	None		Delaware
Beauty Brands Acquisition Holdings LLC	None		Delaware
Beauty Brands Acquisition LLC	None		Delaware
Beauty Brands Acquisition Intermediate LLC	None		Delaware
Forma Brands, LLC	None		Delaware
Apex Credit Holdings LLC	None		Delaware
JFIN CLO 2012 Ltd.	None		Cayman Islands
JFIN CLO 2013 Ltd.	None		Cayman Islands
JFIN CLO 2014 Ltd.	None		Cayman Islands

*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 Domicile
JFIN CLO 2014-II Ltd.	None		Cayman Islands
JFIN CLO 2015 Ltd.	None		Cayman Islands
JFIN CLO 2015-II Ltd.	None		Cayman Islands
JFIN CLO 2016 Ltd.	None		Cayman Islands
JFIN CLO 2017 Ltd.	None		Cayman Islands
JFIN CLO 2017 II Ltd.	None		Cayman Islands
Tomorrow Parent, LLC	None		Delaware
Custom Ecology Holdco, LLC	None		Delaware
Glidepath Holdings Inc.	86-2294635		Delaware
MassMutual Ascend Life Insurance Company	13-1935920	63312	Ohio
AAG Insurance Agency, LLC	31-1422717		Kentucky
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
MM Ascend Life Investor Services, LLC	31-1395344		Ohio
MM Ascend Mortgage Lending LLC	None		Ohio
Manhattan National Holding, LLC	26-3260520		Ohio
Manhattan National Life Insurance Company	45-0252531	67083	Ohio
MassMutual Mortgage Lending LLC	None		Delaware
MM Copper Hill Road LLC	04-1590850		Delaware
MMV CTF I GP LLC	None		Delaware
MassMutual Ventures Climate Technology Fund I LP	None		Delaware
MM Direct Private Investments Holding LLC	None		Delaware
MM Direct Private Investments UK Limited	None		England & Wales
DPI-ACRES Capital LLC	None		Delaware
DPI-ARES Mortgage Lending LLC	None		Delaware
MM Investment Holding	None		Cayman Islands
MMIH Bond Holdings LLC	None		Delaware
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2017-B	32-0546197		Delaware
MMAF Equipment Finance LLC 2019-A	83-3722640		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
MMAF Equipment Finance LLC 2020–A	None		Delaware
MMAF Equipment Finance LLC 2020–B	None		Delaware
MMAF Equipment Finance LLC 2021-A	None		Delaware
MMAF Equipment Finance LLC 2022–A	None		Delaware
MMAF Equipment Finance LLC 2022–B	None		Delaware
MMAF Equipment Finance LLC 2023-A	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Blueprint Income LLC	None		New York
Flourish Holding Company LLC	None		Delaware
Flourish Insurance Agency 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
Flourish Digital Assets LLC	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Technologies LLC	None		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
The MassMutual Trust Company, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Low Carbon Energy Holding	None		United Kingdom
Sleeper Street LLC	None		Delaware
Haven Life Insurance Agency, LLC	46-2252944		Delaware
GASL Holdings LLC	None		Delaware
Barings Asset-Based Income Fund (US) LP*	None		Delaware
Barings Perpetual European Direct Lending Fund	None		Luxembourg
Barings Emerging Generation Fund II	88-0916548		Delaware
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Barings Global Real Assets Fund LP*	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Luxembourg
Barings North American Private Loan Fund LP	38-4010344		Delaware
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
Marco Hotel LLC	46-4255307		Delaware
HB Naples Golf Owner LLC	45-3623262		Delaware
RB Apartments LLC	82-4411267		Delaware
Intermodal Holding II LLC	None		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MMV UK/SEA Limited	None		England & Wales
MassMutual Ventures India Private Limited	None		India
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures Southeast Asia II LLC	None		Delaware
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware
MassMutual Ventures US III 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
MM Catalyst Fund LLC	None		Delaware
MM Catalyst Fund II LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Rothesay Mortgages Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Financing Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP	None		United Kingdom
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management North America LLC	None		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
MMLISI Financial Alliances, LLC	41-2011634		Delaware
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Delaware
Barings LLC	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong, Special Administrative Region of China
Baring International Fund Managers (Bermuda) Limited	98-0457465		Bermuda
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong, Special Administrative Region of China
Baring Asset Management Korea Limited	None		Korea
Barings Investment Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong, Special Administrative Region of China
Baring SICE (Taiwan) Limited	98-0457707		Taiwan ROC
Barings Singapore Pte. Ltd.	None		Singapore
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	None		Australia
Barings Australia Real Estate Holdings Pty Ltd	None		Australia
Barings Australia Real Estate Pty Ltd	14-0045656		Australia
Barings Australia Property Partners Holdings Pty Ltd	98-0457456		Australia
Barings Australia Asset Management Pty Ltd	None		Australia
Barings Australia Property Partners Pty Ltd	None		Australia
Barings Australia Structured Finance Holdings Pty Ltd	None		Australia
Barings Australia Structured Finance Pty Ltd	None		Australia
Gryphon Capital Partners Pty Ltd	None		Australia
Gryphon Capital Management Pty Ltd	None		Australia
Gryphon Capital Investments Pty Ltd	None		Australia

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

PART 1 – ORGANIZATIONAL CHART

12.6

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC`	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Real Estate Acquisitions LLC	None		Delaware
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Baring France SAS	None		France
Baring International Fund Managers (Ireland) Limited	None		Ireland
Barings GmbH	None		Germany
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Netherlands B.V.	None		Netherlands
Barings (U.K.) Limited	98-0432153		United Kingdom
Barings Switzerland Sàrl	None		Switzerland
Baring Asset Management Limited	98-0241935		United Kingdom
Barings European Direct Lending 1 GP LLP	None		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à r.l.	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à.r.l.	None		Luxembourg
Barings European Core Property Fund GP Sà.r.l	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à r. l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		Delaware
Remington L & W Holdings LLC	81-4065378		Delaware
Aland Royalty GP, LLC	None		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	None		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings CMS Fund GP, LLC	None		Delaware
Barings Infiniti Fund Management LLC	None		Delaware
Barings Hotel Opportunity Venture I 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

12.7

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Baring 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 DAPPLF1 Rated Feeder, G.P.	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership GP, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership LP	None		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF LLC	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund II Management, LLC	None		Delaware
Barings North American Private Loan Fund III Management, LLC	None		Delaware
Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	None		Delaware
Barings - MM Revolver Fund GP LLC	None		Delaware
Barings Real Estate European Value Add Fund II Feeder LLC	None		Cayman Islands
BMT RE Debt Fund GP LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Barings TYIDF2 Rated Feeder GP LLC	None		Delaware
Barings Active Passive Equity Direct EAFE LLC	None		Delaware
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Fund GP LLC	None		Delaware
BIG Real Estate Incentive I LLC	None		Delaware
BIG Real Estate Incentive II LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CREF X GP LLC	None		Delaware
Great Lakes III GP, LLC	04-1590850		Delaware
Lake Jackson LLC	None		Delaware
Barings Emerging Markets Blended Fund I GP, LLC	None		Delaware
Barings EPLF4 Rated Feeder GP LLC	None		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
Barings CLO 2022-I	98-1624360		Cayman Island
Barings CLO 2022-II	None		Cayman Island
Amherst Long Term Holdings, LLC	None		Delaware

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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
Enroll Confidently, Inc.	None		Delaware
MassMutual International LLC	04-3313782		Delaware
MassMutual Solutions LLC	None		Delaware
Haven Technologies Asia Limited	None		Hong Kong
Yunfeng Financial Group Limited	None		Hong Kong
MassMutual External Benefits Group LLC	27-3576835		Delaware
5301 Wisconsin Avenue Associates, LLC	None		District of Columbia
5301 Wisconsin Avenue GP, LLC	None		Delaware
Other Affiliates & Funds:			
100 w. 3rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware
300 South Tryon LLC	04-1590850		Delaware
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Construction Lending Fund LP	None		Delaware
Barings Emerging Generation Fund II LP	None		Delaware
Barings Emerging Generation Fund, LP	84-3784245		Delaware
Barings Emerging Markets Corporate Bond Fund	None		Ireland
Barings Hotel Opportunity Venture I LP	None		Delaware
Barings Real Estate Debt Income Fund LP	85-3449260		Delaware
Barings Real Estate European Value Add I SCSp	None		Luxembourg
Barings Small Business Fund, L.P.	None		Delaware
Barings-MM Revolver Fund LP*	None		Delaware
Barings U.S. High Yield Fund	None		Delaware
Cornerstone Permanent Mortgage Fund LLC	45-2632610		Massachusetts
CREA Ridge Apartments, LLC	None		Delaware
London Office JV Holdings LLC	None		Delaware
Riverwalk MM Member, LLC	None		Delaware
Aland Royalty Holdings LP	None		Delaware
Chassis Acquisition Holding LLC	81-2244465		Delaware
CRA Aircraft Holding LLC	81-4258759		Delaware
EIP Holdings I, LLC	None		Delaware
Red Lake Ventures, LLC	46-5460309		Delaware
Validus Holding Company LLC	46-0687392		Delaware
SBNP SIA II LLC	04-1590850		Delaware
SBNP SIA III LLC	None		Delaware
Barings European Real Estate Debt Income Fund	None		Luxembourg
Babson Capital Loan Strategies Fund, L.P.*	37-1506417		Delaware
Barings US High Yield Bond Fund	None		Ireland
Babson CLO Ltd. 2015-I	None		Cayman Islands
Babson CLO Ltd. 2015-II	None		Cayman Islands

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

12.9

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Babson CLO Ltd. 2016-I	None		Cayman Islands
Babson CLO Ltd. 2016-II	None		Cayman Islands
Barings CLO Ltd. 2017-I	None		Cayman Islands
Barings CLO 2018-III	None		Cayman Islands
Barings CLO 2018-IV	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-II	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-I	None		Cayman Islands
Barings CLO 2021-II	None		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Babson Euro CLO 2014-I BV	None		Netherlands
Babson Euro CLO 2014-II BV	None		Netherlands
Babson Euro CLO 2015-I BV	None		Netherlands
Barings Euro CLO 2019-I	3603726OH		Ireland
Barings Euro CLO 2019-II	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Euro CLO 2021-II DAC	3750378QH		Ireland
Barings Euro CLO 2021-III DAC	None		Ireland
Barings Euro CLO 2023-II DAC	None		Ireland
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Global Technology Equity Fund	None		Ireland
Barings Global Dividends Champion Fund	None		Ireland
Barings Europe Select Fund	None		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO 2018-I	None		Cayman Islands
Barings Middle Market CLO 2019-I	None		Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings Middle Market CLO Ltd 2023-I	None		Bermuda
Barings Middle Market CLO Ltd 2023-II	None		Bermuda
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings Target Yield Infrastructure Debt Fund	98-1567942		Luxembourg
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II)*	None		Luxembourg

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

PART 1 – ORGANIZATIONAL CHART

12.10

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Transportation Fund LP*	87-1262754		Delaware
Braemar Energy Ventures I, L.P.*	None		Delaware
Barings European Core Property Fund SCSp*	None		Luxembourg
Barings European Private Loan Fund III A	46-5001122		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Barings Core Property Fund LP	20-5578089		Delaware
DPI Acres Capital SPV LLC	04-1590850		Delaware
DPI-ARES Mortgage Lending SPV, LLC	04-1590850		Delaware
E2E Affordable Housing Debt Fund LLC	None		Delaware
Great Lakes III, L.P.	37-1708623		Delaware
GIA EU Holdings - Emerson JV Sarl	98-1607033		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011; 38-4041012		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
Martello Re Limited	None		Bermuda
Miami Douglas Three MM, LLC	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC*	87-4021641		Delaware
MM Direct Private Investment Holding	04-1590850		Delaware
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware
MM MD1 Station Member LLC*	04-1590850		Delaware
MM MD2 Station Member LLC*	04-1590850		Delaware
MMV Climate Technology Fund GP*	04-1590850		Delaware
MM REED District Landco Member LLC	None		Delaware
MM Subline Borrower LLC	04-1590850		Delaware
Washington Pine LLC	04-1590850		Delaware
Ten Fan Pier Boulevard LLC	35-2553915		Delaware
Tower Square Capital Partners III, L.P.	41-2280127		Delaware
Tower Square Capital Partners IIIA, L.P.	41-2280129		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Three LLC	32-0574045		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
MALIC Debt Participations LLC	None		Delaware
Barings Affiliates & Funds:			
Babson Capital Loan Strategies Master Fund LP	None		Cayman Islands
Barings China Aggregate Bond Private Securities Investment Fund	None		Peoples Republic of China
Barings Global High Yield Fund	47-3790192		Massachusetts
Great Lakes II LLC*	71-1018134		Delaware
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
Barings California Mortgage Fund IV	None		California
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg

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

12.11

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Calgary Railway Holding LLC	82-2285211		Delaware
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Fort Pierce Development, LLC*	56-2630592		Delaware
Cornerstone Permanent Mortgage Fund II LLC	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III LLC	35-2531693		Massachusetts
Cornerstone Permanent Mortgage Fund IV LLC	61-1793735		Massachusetts
CREA/PPC Venture, LLC	20-0348173		Delaware
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Euro Real Estate Holdings LLC	04-1590850		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
GIA EU Holdings LLC - Avalon Spain	04-1590850		Delaware
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MLLIC Debt Participations LLC	13-1935920		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM Ascend Mtg. Lending LLC	04-1590850		Delaware
MM Kannapolis Industrial Member LLC*	04-1590850		Delaware
MM East South Crossing Member LLC	04-1590850		Delaware
MM Horizon Savannah Member LLC*	04-1590850		Delaware
MM Horizon Savannah Member II LLC*	04-1590850		Delaware
MM National Self-Storage Program Member LLC	04-1590850		Delaware
MM 1400 E 4th Street Member LLC	04-1590850		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
Paco France Logistics LLC	04-1590850		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Three PW Office Holding LLC	81-5273574		Delaware
Trailside MM Member II LLC	04-1590850		Delaware
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
West 37th Street Hotel LLC*	88-3861481		Delaware
MassMutual Premier Funds:			
MassMutual Premier Main Street Fund	51-0529328		Massachusetts
MassMutual Premier Strategic Emerging Markets Fund	26-3229251		Massachusetts
MassMutual Select Funds:			
MassMutual Select Fundamental Growth Fund	04-3512593		Massachusetts
MassMutual Select Mid-Cap Value Fund	42-1710935		Massachusetts
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MassMutual Select Small Company Value Fund	04-3584140		Massachusetts
MassMutual Select T. Rowe Price Retirement 2005 Fund	82-3347422		Massachusetts
MassMutual Select T. Rowe Price Retirement 2010 Fund	82-3355639		Massachusetts

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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 2015 Fund	82-3382389		Massachusetts
MassMutual Select T. Rowe Price Retirement 2020 Fund	82-3396442		Massachusetts
MassMutual Select T. Rowe Price Retirement 2025 Fund	82-3417420		Massachusetts
MassMutual Select T. Rowe Price Retirement 2030 Fund	82-3430358		Massachusetts
MassMutual Select T. Rowe Price Retirement 2035 Fund	82-3439837		Massachusetts
MassMutual Select T. Rowe Price Retirement 2040 Fund	82-3451779		Massachusetts
MassMutual Select T. Rowe Price Retirement 2045 Fund	82-3472295		Massachusetts
MassMutual Select T. Rowe Price Retirement 2050 Fund	82-3481715		Massachusetts
MassMutual Select T. Rowe Price Retirement 2055 Fund	82-3502011		Massachusetts
MassMutual Select T. Rowe Price Retirement 2060 Fund	82-3525148		Massachusetts
MassMutual Select T. Rowe Price Retirement Balanced Fund	82-3533944		Massachusetts
MML Series Investment Funds:			
MML Series International Equity Fund	46-4257056		Massachusetts
MML Series Investment Funds II:			
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MML Series II Equity Rotation Fund	47-3544629		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual RetireSMART 2035 Fund	27-1933380		Massachusetts
MassMutual RetireSMART 2045 Fund	27-1932769		Massachusetts
MassMutual RetireSMART 2055 Fund	46-3289207		Massachusetts
MassMutual RetireSMART 2060 Fund	47-5326235		Massachusetts
MassMutual 20/80 Allocation Fund	45-1618155		Massachusetts
MassMutual 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual RetireSMART In Retirement Fund	03-0532464		Massachusetts
MassMutual 40/60 Allocation Fund	45-1618262		Massachusetts
MassMutual 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual ishares 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual Balanced Fund	04-3212054		Massachusetts
MassMutual Blue Chip Growth Fund	04-3556992		Massachusetts
MassMutual Core Bond Fund	04-3277549		Massachusetts
MassMutual Disciplined Growth Fund	04-3539084		Massachusetts
MassMutual Disciplined Value Fund	04-3539083		Massachusetts
MassMutual Diversified Value Fund	01-0821120		Massachusetts
MassMutual Equity Opportunities Fund	04-3512590		Massachusetts
MassMutual Growth Opportunities Fund	04-3512589		Massachusetts
MassMutual Inflation-Protected and Income Fund	03-0532475		Massachusetts
MassMutual Mid Cap Growth Fund	04-3512596		Massachusetts
MassMutual Premier Diversified Bond Fund	04-3464165		Massachusetts
MassMutual RetireSMART by JPMorgan 2065 Fund	92-1441036		Massachusetts
MassMutual Select 80/20 Allocation Fund	45-1618222		Massachusetts
MassMutual Select Fundamental Value Fund	04-3584138		Massachusetts
MassMutual Select Overseas Fund	04-3557000		Massachusetts
MassMutual Select T Rowe Price Retirement 2065 Fund	92-1427882		Massachusetts

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

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

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
MassMutual Small Cap Growth Equity Fund	04-3464205		Massachusetts
MassMutual Small Cap Opportunities Fund	04-3424705		Massachusetts
MassMutual Small Cap Value Equity Fund	02-0769954		Massachusetts
MassMutual Strategic Bond Fund	26-0099965		Massachusetts
MassMutual Clinton Municipal Credit Opportunities Fund	93-4168848		Massachusetts
MassMutual Clinton Municipal Fund	93-4190918		Massachusetts
MassMutual Clinton Short-Term Municipal Fund	93-4193313		Massachusetts

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

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	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	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
. 0435 ...	Massachusetts Mut Life Ins Co	... 65935 ...	04-1590850 ..	3848388 .....	.....	.....	Massachusetts Mutual Life Insurance Company (MMLIC)	.. MA.....	UDP.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0435 ...	Massachusetts Mut Life Ins Co	... 93432 ...	06-1041383 ..	.....	.....	.....	C.M. Life Insurance Company	.. CT.....	RE.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0435 ...	Massachusetts Mut Life Ins Co	... 70416 ...	43-0581430 ..	.....	.....	.....	MML Bay State Life Insurance Company	.. CT.....	DS.....	C.M. Life Insurance Company	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							CML Special Situations Investor LLC	.. DE.....	DS.....	C.M. Life Insurance Company	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							CM Life Mortgage Lending LLC	.. DE.....	DS.....	C.M. Life Insurance Company	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							CML Mezzanine Investor III, LLC	.. DE.....	DS.....	C.M. Life Insurance Company	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...										Massachusetts Mutual 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.....	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. Massachusetts Mutual Life Insurance Company	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							MM Global Capabilities II LLC	.. DE.....	NIA.....	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.....	Company	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Berkshire Way LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							MML Special Situations Investor LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			47-5322979 ..	.....	.....	.....	Timberland Forest Holding LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			47-5322979 ..	.....	.....	.....	Timberland Forest Holding LLC	.. DE.....	NIA.....	C.M. Life Insurance Company	Influence .....	.....	MMLIC .....	.....	.....
. 0000 ...			47-5322979 ..	.....	.....	.....	Timberland Forest Holding LLC	.. DE.....	NIA.....	Wood Creek Capital Management LLC	Management .....	.....	MMLIC .....	.....	.....
. 0000 ...							Lyme Adirondack Forest Company, LLC	.. DE.....	NIA.....	Timberland Forest Holding LLC	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Lyme Adirondack Timberlands I, LLC	.. DE.....	NIA.....	Lyme Adirondack Forest Company, LLC	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Lyme Adirondack Timberlands II, LLC	.. DE.....	NIA.....	Lyme Adirondack Forest Company, LLC	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Lyme Adirondack Timber Sales, LLC	.. DE.....	NIA.....	Lyme Adirondack Forest Company, LLC	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MSP-SC, LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Insurance Road LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MassMutual Trad Private Equity LLC	.. DE.....	NIA.....	Insurance Road LLC	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MassMutual Intellectual Property LLC	.. DE.....	NIA.....	Insurance Road LLC	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Trad Investments I LLC	.. DE.....	NIA.....	Insurance Road LLC	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...										Massachusetts Mutual Life Insurance Company	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							ITPSHolding LLC	.. DE.....	NIA.....	Company	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							HITPS LLC	.. DE.....	NIA.....	ITPS Holding LLC	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...										Massachusetts Mutual Life Insurance Company	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							EM Opportunities LLC	.. DE.....	NIA.....	Company	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							MassMutual MCAM Insurance Company, Inc.	.. VT.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures US IV GP, LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	99.000 ...	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures US IV GP, LLC	.. DE.....	NIA.....	Massachusetts Mutual Ascend	Ownership	1.000 ...	MMLIC .....	.....	.....

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000							MassMutual Ventures US IV, L.P.	..DE.....	NIA.....	MassMutual Ventures US IV GP, LLC	Ownership	100.000 ..	MMLIC		
.0000							MassMutual Ventures US IV LLC	..DE.....	NIA.....	MassMutual Ventures US IV, L.P.	Ownership	100.000 ..	MMLIC		
.0000							MassMutual Ventures Europe/APAC I GP, LLC ..	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000 ..	MMLIC		
.0000							MassMutual Ventures Europe/APAC I GP, L.P. .	..CYM.....	NIA.....	MassMutual Ventures Europe/APAC I GP, LLC	Ownership	100.000 ..	MMLIC		
.0000							MassMutual Ventures Europe/APAC I L.P.	..CYM.....	NIA.....	MassMutual Ventures Europe/APAC I GP, L.P. ..	Ownership	100.000 ..	MMLIC		
.0000							MassMutual Ventures Southeast Asia III LLC .	..DE.....	NIA.....	MassMutual Ventures Europe/APAC I L.P.	Ownership	100.000 ..	MMLIC		
.0000							MMV Digital I LLC	..CYM.....	NIA.....	MassMutual Ventures Southeast Asia III LLC ..	Ownership	100.000 ..	MMLIC		
.0000							Counterpointe Sustainable Advisors LLC	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000 ..	MMLIC		
.0000							CSA Intermediate Holdco LLC	..DE.....	NIA.....	Counterpointe Sustainable Advisors LLC	Ownership	100.000 ..	MMLIC		
.0000							Counterpointe Trust Services LLC	..DE.....	NIA.....	CSA Intermediate Holdco LLC	Ownership	100.000 ..	MMLIC		
.0000							CP PACE LLC	..DE.....	NIA.....	CSA Intermediate Holdco LLC	Ownership	100.000 ..	MMLIC		
.0000							CSA Employee Services Company LLC	..DE.....	NIA.....	CSA Intermediate Holdco LLC	Ownership	100.000 ..	MMLIC		
.0000							Counterpointe Sustainable Real Estate II LLC ..	..DE.....	NIA.....	CSA Intermediate Holdco LLC	Ownership	100.000 ..	MMLIC		
.0000							Counterpointe Energy Solutions II LLC	..DE.....	NIA.....	CSA Intermediate Holdco LLC	Ownership	100.000 ..	MMLIC		
.0000							Counterpointe Energy Solutions (CA) II LLC ..	..DE.....	NIA.....	Counterpointe Energy Solutions II LLC	Ownership	100.000 ..	MMLIC		
.0000							Counterpointe Energy Solutions (FL) II LLC ..	..DE.....	NIA.....	Counterpointe Energy Solutions II LLC	Ownership	100.000 ..	MMLIC		
.0000							Counterpointe Energy Solutions (IL) LLC	..DE.....	NIA.....	Counterpointe Energy Solutions II LLC	Ownership	100.000 ..	MMLIC		
.0000							Loop-Counterpointe PACE LLC	..DE.....	NIA.....	Counterpointe Energy Solutions (IL) LLC ...	Ownership	100.000 ..	MMLIC		
.0000							Counterpointe Energy Services LLC	..DE.....	NIA.....	CSA Intermediate Holdco LLC	Ownership	100.000 ..	MMLIC		
.0000							Massachusetts Mutual Life Insurance Company ..	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company ..	Ownership	100.000 ..	MMLIC		
.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							JFIN GP Adviser LLC	..DE.....	NIA.....	Jefferies Finance LLC	Ownership	100.000 ..	MMLIC		
.0000							Jefferies MM Lending LLC	..DE.....	NIA.....	Jefferies Finance LLC	Ownership	100.000 ..	MMLIC		
.0000							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							JCM GP I LLC	..DE.....	NIA.....	Jefferies Credit Management LLC	Ownership	100.000 ..	MMLIC		
.0000							JCP Direct Lending CLO 2022 LLC	..DE.....	NIA.....	Jefferies Credit Partners LLC	Ownership	9.900 ..	MMLIC		
.0000							Jefferies Direct Lending Europe SCSp SICAV-RAIF ..	..LUX.....	NIA.....	Jefferies Credit Partners LLC	Ownership	9.900 ..	MMLIC		
.0000							Jefferies Credit Management Holdings LLC	..DE.....	NIA.....	Jefferies Credit Partners LLC	Ownership	9.900 ..	MMLIC		
.0000							JDLF GP (Europe) S.a.r.l	..LUX.....	NIA.....	Jefferies Credit Partners LLC	Ownership	100.000 ..	MMLIC		
.0000							JFAM GP LLC	..DE.....	NIA.....	Jefferies Credit Partners LLC	Ownership	100.000 ..	MMLIC		
.0000							JFAM GP LP	..DE.....	NIA.....	Jefferies Credit Partners LLC	Ownership	100.000 ..	MMLIC		
.0000							Jefferies Direct Lending Fund C LP	..DE.....	NIA.....	JFAM GP LP	Ownership	100.000 ..	MMLIC		
.0000							Jefferies DLF C Holdings LLC	..DE.....	NIA.....	Jefferies Direct Lending Fund C LLC	Ownership	100.000 ..	MMLIC		
.0000							Jefferies Direct Lending Fund C SPE LLC	..DE.....	NIA.....	Jefferies DLF C Holdings LLC	Ownership	100.000 ..	MMLIC		
.0000							JDLF II GP LLC	..DE.....	NIA.....	Jefferies Credit Partners LLC	Ownership	100.000 ..	MMLIC		
.0000							JDLF II GP LP	..DE.....	NIA.....	JDLF II GP LLC	Ownership	100.000 ..	MMLIC		
.0000							Jefferies Direct Lending Fund II C LP	..DE.....	NIA.....	JDLF II GP LP	Ownership	100.000 ..	MMLIC		
.0000							Jefferies DLF 2 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 2 C Holdings LLC	Ownership	100.000 ..	MMLIC		
.0000							JDLF III GP LLC	..DE.....	NIA.....	Jefferies Credit Partners LLC	Ownership	100.000 ..	MMLIC		
.0000							JDLF III GP LP	..DE.....	NIA.....	JDLF III GP LLC	Ownership	100.000 ..	MMLIC		

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Perce- ntage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	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	Rela- tion- ship to Report- ing Entity	Directly Controlled by (Name of Entity/Person)					
.0000							Jefferies Direct Lending Fund III C LP	..DE	NIA	JDLF III GP LP	Ownership	100.000	MMLIC		
.0000							JCP Direct Lending CLO 2023-1 LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JCP Direct Lending CLO 2023 Ltd.	..JEY	NIA	JCP Direct Lending CLO 2023 Ltd.	Ownership	100.000	MMLIC		
.0000							JCP GP I LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Private Credit BDC Inc.	..MD	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JCP Funding 2024 LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Senior Lending LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver Holdings II LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN 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 LC Fund LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017 Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017-II Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2017-III Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2018 Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2019 Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2019-II Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2020 Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2021-II Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2021-V Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2022-II Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2022-III Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2022-IV Ltd.	..CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JFIN Revolver CLO 2022-IV LLC	..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							JFIN Revolver SPE4 2022 Ltd.	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JCP Private Loan Management GP LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							JCP Private Loan Management LP	..DE	NIA	JCP Private Loan Management GP LLC	Ownership	100.000	MMLIC		
.0000							Beauty Brands Acquisition Holdings LLC	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
.0000							Beauty Brands Acquisition LLC	..DE	NIA	Beauty Brands Acquisition Holdings LLC	Ownership	100.000	MMLIC		
.0000							Beauty Brands Acquisition Intermediate LLC	..DE	NIA	Beauty Brands Acquisition LLC	Ownership	100.000	MMLIC		
.0000							Beauty Brands Acquisition Intermediate LLC	..DE	NIA	Beauty Brands Acquisition Intermediate LLC	Ownership	100.000	MMLIC		
.0000							Forma Brands, LLC	..DE	NIA		Ownership	100.000	MMLIC		
.0000							Apex Credit Holdings LLC	..DE	NIA	JFIN Parent LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2012 Ltd.	..CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2013 Ltd.	..CYM	NIA	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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							JFIN CLO 2014 Ltd.	.CYM....	NIA.....	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2014-II Ltd.	.CYM....	NIA.....	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2015 Ltd.	.CYM....	NIA.....	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2015-II Ltd.	.CYM....	NIA.....	Apex Credit Holdings LLC	Ownership	85.000	MMLIC		
.0000							JFIN CLO 2016 Ltd.	.CYM....	NIA.....	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2017 Ltd.	.CYM....	NIA.....	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
.0000							JFIN CLO 2017-II Ltd.	.CYM....	NIA.....	Apex Credit Holdings LLC	Ownership	100.000	MMLIC		
.0000							Tomorrow Parent, LLC	.DE....	NIA.....	JFIN Parent LLC	Ownership	100.000	MMLIC		
.0000							Custom Ecology Holdco, LLC	.DE....	NIA.....	JFIN Parent LLC	Ownership	100.000	MMLIC		
.0000							Glidepath Holdings Inc.	.DE....	NIA.....	Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	63312	86-2294635				MassMutual Ascend Life Insurance Company	.OH....	IA.....	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		
.0000							AAG Insurance Agency, LLC	.KY....	NIA.....	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	93661	31-1422717				Annuity Investors Life Insurance Company	.OH....	IA.....	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Ascend Life Investor Services, LLC	.OH....	NIA.....	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Ascend Mortgage Lending LLC	.OH....	NIA.....	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Manhattan National Holding, LLC	.OH....	NIA.....	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	67083	45-0252531				Manhattan National Life Insurance Company	.OH....	IA.....	Manhattan National Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Mortgage Lending LLC	.DE....	NIA.....	Company	Ownership	100.000	MMLIC		
.0000							MM Copper Hill Road LLC	.DE....	NIA.....	Company	Ownership	100.000	MMLIC		
.0000							MMV CTF I GP LLC	.DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Climate Technology Fund I LP	.DE....	NIA.....	Company	Ownership	100.000	MMLIC		
.0000							MM Direct Private Investments Holding LLC	.DE....	NIA.....	MMV CTF I GP LLC	Ownership	100.000	MMLIC		
.0000							MM Direct Private Investments UK Limited	.GBR....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							DPI-ACRES Capital LLC	.DE....	NIA.....	MM Direct Private Investments Holding LLC	Ownership	100.000	MMLIC		
.0000							DPI-ARES Mortgage Lending LLC	.DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MM Investment Holding	.CYM....	NIA.....	Company	Ownership	100.000	MMLIC		
.0000							MMIH Bond Holdings LLC	.DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	99.610	MMLIC		
.0000							MassMutual Asset Finance LLC	.DE....	NIA.....	MM Investment Holding	Ownership	0.400	MMLIC		
.0000							MassMutual Asset Finance LLC	.DE....	NIA.....	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
.0000							MassMutual Asset Finance LLC	.DE....	NIA.....	MM Investment Holding	Ownership	99.600	MMLIC		
.0000							MMAF Equipment Finance LLC 2017-B	.DE....	NIA.....	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2019-A	.DE....	NIA.....	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2019-B	.DE....	NIA.....	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2020-A	.DE....	NIA.....	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2020-B	.DE....	NIA.....	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2021-A	.DE....	NIA.....	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2022-A	.DE....	NIA.....	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2022-B	.DE....	NIA.....	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2023-A	.DE....	NIA.....	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MML Management Corporation	.MA....	NIA.....	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MassMutual International Holding MSC, Inc.	.MA....	NIA.....	MM Investment Holding	Ownership	100.000	MMLIC	...YES...	
.0000							MassMutual Holding MSC, Inc.	.MA....	NIA.....	MML Management Corporation	Ownership	100.000	MMLIC		

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000							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 Holding Company LLC	..DE	NIA	MML CM LLC	Ownership	..100.000	MMLIC		
.0000							Flourish Insurance Agency LLC	..DE	NIA	Flourish Holding Company LLC	Ownership	..100.000	MMLIC		
.0000							Flourish Digital Assets LLC	..DE	NIA	Flourish Holding Company LLC	Ownership	..100.000	MMLIC		
.0000							Flourish Financial LLC	..DE	NIA	Flourish Holding Company LLC	Ownership	..100.000	MMLIC		
.0000							Flourish Technologies LLC	..DE	NIA	Flourish Holding Company LLC	Ownership	..100.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	..MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..99.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	..MA	NIA	MassMutual Holding LLC	Ownership	..1.000	MMLIC		
.0000							MML Investment Advisers, LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000			46-3238013				MML Strategic Distributors, LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000			06-1563535	2881445			The MassMutual Trust Company, FSB	..CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC	..YES	
.0000			04-1590850				MML Private Placement Investment Company I, LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000			04-1590850				MML Private Equity Fund Investor LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000			04-1590850				MML Private Equity Fund Investor LLC	..DE	NIA	Baring Asset Management Limited	Management		MMLIC		
.0000			04-1590850				MM Private Equity Intercontinental LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000			45-2738137				Pioneers Gate LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000			04-2854319	2392316			MassMutual Holding LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC	..YES	
.0000			37-1732913				Fern Street LLC	..DE	NIA	MassMutual Holding LLC	Ownership	..100.000	MMLIC		
.0000							Low Carbon Energy Holding	..GBR	NIA	MassMutual Holding LLC	Ownership	..49.000	MMLIC		
.0000							Sleeper Street LLC	..DE	NIA	MassMutual Holding LLC	Ownership	..100.000	MMLIC		
.0000			46-2252944				Haven Life Insurance Agency, LLC	..DE	NIA	MassMutual Holding LLC	Ownership	..100.000	MMLIC		
.0000			82-2932156				GASL Holdings LLC	..DE	NIA	MassMutual Holding LLC	Ownership	..11.300	MMLIC		
.0000			82-2932156				GASL Holdings LLC	..DE	NIA	Barings LLC	Board		MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	..DE	NIA	MassMutual Holding LLC	Ownership/Influence	..10.500	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	..DE	NIA	C.M. Life Insurance Company	Ownership/Influence	..1.030	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	..DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings Perpetual European Direct Lending Fund	..LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..100.000	MMLIC		
.0000							Barings Perpetual European Direct Lending Fund	..LUX	NIA	Barings LLC	Influence		MMLIC		
.0000			88-0916548				Barings Emerging Generation Fund II	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..71.000	MMLIC		
.0000			88-0916548				Barings Emerging Generation Fund II	..DE	NIA	Barings LLC	Influence		MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	..DE	NIA	MassMutual Holding LLC	Ownership/Influence	..29.300	MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	..DE	NIA	C.M. Life Insurance Company	Ownership	..1.900	MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	..DE	NIA	Barings LLC	Management		MMLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	..DE	NIA	MassMutual Holding LLC	Ownership/Influence	..38.100	MMLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	..DE	NIA	C.M. Life Insurance Company	Ownership	..6.600	MMLIC		

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	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	Rela- tion- ship to Report- ing Entity	Directly Controlled by (Name of Entity/Person)					
.0000			82-3867745				Barings Global Real Assets Fund LP	..DE....	..NIA....	Barings LLC	Management		MMLIC		
.0000							Barings Global Special Situations Credit Fund 3	..LUX....	..NIA....	MassMutual Holding LLC	Ownership/Influence	..16.800	MMLIC		
.0000							Barings Global Special Situations Credit Fund 3	..LUX....	..NIA....	Barings LLC	Management		MMLIC		
.0000			38-4010344				Barings North American Private Loan Fund LP	..DE....	..NIA....	MassMutual Holding LLC	Ownership/Influence	..13.800	MMLIC		
.0000			38-4010344				Barings North American Private Loan Fund LP	..DE....	..NIA....	Baring Asset Management Limited	Management		MMLIC		
.0000			06-1597528				MassMutual Assignment Company	..NC....	..NIA....	MassMutual Holding LLC	Ownership	..100.000	MMLIC		
.0000			04-1590850				MassMutual Capital Partners LLC	..DE....	..NIA....	MassMutual Holding LLC	Ownership	..100.000	MMLIC		
.0000			46-4255307				Marco Hotel LLC	..DE....	..NIA....	MassMutual Holding LLC	Ownership	..100.000	MMLIC		
.0000			45-3623262				HB Naples Golf Owner LLC	..DE....	..NIA....	MassMutual Holding LLC	Ownership	..100.000	MMLIC		
.0000			82-4411267				RB Apartments LLC	..DE....	..NIA....	MassMutual Holding LLC	Ownership	..100.000	MMLIC		
.0000							Intermodal Holding II 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							Crane Venture Partners LLP	..GBR....	..NIA....	MassMutual Ventures Holding LLC	Ownership	..33.000	MMLIC		
.0000							MassMutual Ventures Management LLC	..DE....	..NIA....	MassMutual Ventures Holding LLC	Ownership	..100.000	MMLIC		
.0000							MassMutual Ventures SEA Management Private Limited	..DE....	..NIA....	MassMutual Ventures Management LLC	Ownership	..100.000	MMLIC		
.0000							MMV UK/SEA Limited	..GBR....	..NIA....	MassMutual Ventures SEA Management Private Limited	Ownership	..100.000	MMLIC		
.0000							MassMutual Ventures India Private Limited	..IND....	..NIA....	MassMutual Ventures SEA Management Private Limited	Ownership	..100.000	MMLIC		
.0000							MassMutual Ventures Southeast Asia I LLC	..DE....	..NIA....	MassMutual Ventures Holding LLC	Ownership	..100.000	MMLIC		
.0000							MassMutual Ventures Southeast Asia II LLC	..DE....	..NIA....	MassMutual Ventures Holding LLC	Ownership	..100.000	MMLIC		
.0000							MassMutual Ventures 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							MM Catalyst Fund LLC	..DE....	..NIA....	MassMutual Holding LLC	Ownership	..100.000	MMLIC		
.0000							MM Catalyst Fund II LLC	..DE....	..NIA....	MassMutual Holding LLC	Ownership	..100.000	MMLIC		
.0000			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 Mortgages Limited	..GBR....	..NIA....	Rothesay Limited	Ownership	..100.000	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 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 Financing Limited	..GBR....	..NIA....	Rothesay Life PLC	Ownership	..100.000	MMLIC		
.0000							Rothesay Property Partnership 1 LLP	..GBR....	..NIA....	Rothesay Life PLC	Ownership	..100.000	MMLIC		
.0000							Rothesay Foundation	..GBR....	..NIA....	Rothesay Limited	Ownership	..100.000	MMLIC		
.0000							Rothesay Pensions Management Limited	..GBR....	..NIA....	Rothesay Limited	Ownership	..100.000	MMLIC		
.0000							Rothesay Asset Management UK Limited	..GBR....	..NIA....	Rothesay Limited	Ownership	..100.000	MMLIC		
.0000							Rothesay Asset Management Australia Pty Ltd	..AUS....	..NIA....	Rothesay Asset Management UK Limited	Ownership	..100.000	MMLIC		
.0000							Rothesay Asset Management North America LLC	..DE....	..NIA....	Rothesay Asset Management UK Limited	Ownership	..100.000	MMLIC		
.0000			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			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		

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 Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000			51-0504477				Barings LLC	.MA		MassMutual Holding LLC	Ownership	100.000	MLL IC		
.0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	.HKG	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000			98-0457465				Baring International Fund Managers (Bermuda) Limited	.BMU	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MLL IC		
.0000			98-0457463				Baring Asset Management (Asia) Limited	.HKG	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MLL IC		
.0000							Baring Asset Management Korea Limited	.KOR	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MLL IC		
.0000							Barings Investment Management (Shanghai) Limited	.HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MLL IC		
.0000							Barings Overseas Investment Fund Management (Shanghai) Limited	.HKG	NIA	Barings Investment Management (Shanghai) Limited	Ownership	100.000	MLL IC		
.0000			98-0457707				Baring SICE (Taiwan) Limited	.TWN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MLL IC		
.0000							Barings Singapore Pte. Ltd.	.SGP	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MLL IC		
.0000			98-0236449				Barings Japan Limited	.JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MLL IC		
.0000							Barings Australia Holding Company Pty Ltd	.AUS	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MLL IC		
.0000							Barings Australia Pty Ltd	.AUS	NIA	Barings Australia Holding Company Pty Ltd	Ownership	100.000	MLL IC		
.0000							Barings Australia Real Estate Holdings Pty Ltd	.AUS	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000			14-0045656				Barings Australia Real Estate Pty Ltd	.AUS	NIA	Barings Australia Real Estate Holdings Pty Ltd	Ownership	100.000	MLL IC		
.0000			98-0457456				Barings Australia Property Partners Holdings Pty Ltd	.AUS	NIA	Barings Australia Real Estate Pty Ltd	Ownership	100.000	MLL IC		
.0000							Barings Australia Asset Management Pty Ltd	.AUS	NIA	Barings Australia Property Partners Holdings Pty Ltd	Ownership	100.000	MLL IC		
.0000							Barings Australia Property Partners Pty Ltd	.AUS	NIA	Barings Australia Property Partners Holdings Pty Ltd	Ownership	100.000	MLL IC		
.0000							Barings Australia Structured Finance Holdings Pty Ltd	.AUS	NIA	Barings Australia Structured Finance Holdings Pty Ltd	Ownership	100.000	MLL IC		
.0000							Barings Australia Structured Finance Pty Ltd	.AUS	NIA	Barings Australia Structured Finance Holdings Pty Ltd	Ownership	100.000	MLL IC		
.0000							Gryphon Capital Partners Pty Ltd	.AUS	NIA	Barings Australia Structured Finance Pty Ltd	Ownership	100.000	MLL IC		
.0000							Gryphon Capital Management Pty Ltd	.AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MLL IC		
.0000							Gryphon Capital Investments Pty Ltd	.AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MLL IC		
.0000			80-0875475				Barings Finance LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							BCF Europe Funding Limited	.IRL	NIA	Barings Finance LLC	Ownership	100.000	MLL IC		
.0000							BCF Senior Funding I LLC	.DE	NIA	Barings Finance LLC	Ownership	100.000	MLL IC		
.0000							BCF Senior Funding I Designated Activity Company	.IRL	NIA	Barings Finance LLC	Ownership	100.000	MLL IC		
.0000							Barings Real Estate Acquisitions LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000			04-3238351				Barings Securities LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000			98-0437588				Barings Guernsey Limited	.GGY	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							Barings Europe Limited	.GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MLL IC		
.0000							Barings Asset Management Spain SL	.ESP	NIA	Barings Europe Limited	Ownership	100.000	MLL IC		
.0000							Baring France SAS	.FRA	NIA	Barings Europe Limited	Ownership	100.000	MLL IC		
.0000							Baring International Fund Managers (Ireland) Limited		NIA	Barings Europe Limited	Ownership	100.000	MLL IC		

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percent- age	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	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)					
.0000							Barings GmbH	.DEU	NIA	Barings Europe Limited	Ownership	100.000	MLL IC		
.0000							Barings Italy S.r.l.	.ITA	NIA	Barings Europe Limited	Ownership	100.000	MLL IC		
.0000							Barings Sweden AB	.SWE	NIA	Barings Europe Limited	Ownership	100.000	MLL IC		
.0000							Barings Netherlands B.V.	.NLD	NIA	Barings Europe Limited	Ownership	100.000	MLL IC		
.0000			98-0432153				Barings (U.K.) Limited	.GBR	NIA	Barings Europe Limited	Ownership	100.000	MLL IC		
.0000							Barings Switzerland Sàrl	.CHE	NIA	Barings Europe Limited	Ownership	100.000	MLL IC		
.0000			98-0241935				Baring Asset Management Limited	.GBR	NIA	Barings Europe Limited	Ownership	100.000	MLL IC		
.0000							Barings European Direct Lending 1 GP LLP	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLL IC		
.0000			98-0457328				Baring International Investment Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLL IC		
.0000			98-0457586				Baring Fund Managers Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLL IC		
.0000							BCGSS 2 GP LLP	.GBR	NIA	Baring Fund Managers Limited	Ownership	100.000	MLL IC		
.0000			98-0457578				Baring Investment Services Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLL IC		
.0000							Barings Core Fund Feeder I GP S.à.r.l.	.LUX	NIA	Barings Asset Management Limited	Ownership	100.000	MLL IC		
.0000							Barings Investment Fund (LUX) GP S.à. r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MLL IC		
.0000							Barings BME GP S.à.r.l.	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLL IC		
.0000							Barings GPC GP S.à. r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MLL IC		
.0000							Barings European Core Property Fund GP Sàrl	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLL IC		
.0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MLL IC		
.0000							GPLF4(S) GP S.à. r. l	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MLL IC		
.0000							PREIF Holdings Limited Partnership	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLL IC		
.0000							BMC Holdings DE LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	.CA	NIA	Barings LLC	Ownership	100.000	MLL IC		
							Massachusetts Mutual Life Insurance Company								
.0000			81-4065378				Remington L & W Holdings LLC	.DE	NIA	Barings LLC	Ownership/Influence	19.900	MLL IC		
.0000			81-4065378				Remington L & W Holdings LLC	.DE	NIA	Barings LLC	Influence		MLL IC		
.0000							Aland Royalty GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							Alaska Future Fund GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							BAI Funds SLP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							BAI GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							Baring Asset-Based Income Fund (US) GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							Barings CMS Fund GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							Barings Infiniti Fund Management LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
							Massachusetts Mutual Life Insurance Company								
.0000							Barings Hotel Opportunity Venture I GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							Baring Investment Series LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							Barings Emerging Generation Fund GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							Barings Emerging Generation Fund GP II, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							Barings ERS PE Emerging Manager III GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							Barings Global Investment Funds (U.S.) Management LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000			04-1590850				Barings CLO Investment Partners GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							Barings Core Property Fund GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							Barings DAPPLF1 Rated Feeder, G.P.	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							Barings Direct Lending GP Ltd.	.CYM	NIA	Barings LLC	Ownership	100.000	MLL IC		
							Barings Global Energy Infrastructure Advisors, LLC								
.0000							Barings Centre Street CLO Equity Partnership	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		
.0000							GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLL IC		

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
.0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	..DE	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..22.100	MMLIC		
.0000			88-3792609				Barings Centre Street CLO Equity Partnership LP	..DE	NIA.....	Barings LLC	Management		MMLIC		
.0000							Barings Global Real Assets Fund GP, LLC	..DE	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings GPSF LLC	..DE	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings North American Private Loan Fund Management, LLC	..DE	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings North American Private Loan Fund II Management, LLC	..DE	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings North American Private Loan Fund III Management, LLC	..DE	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	..DE	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings – MM Revolver Fund GP LLC	..DE	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings Real Estate European Value Add Fund II Feeder LLC	..CYM	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000							BMT RE Debt Fund GP LLC	..DE	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000			84-5063008				Barings Small Business Fund LLC	..DE	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..36.980	MMLIC		
.0000			84-5063008				Barings Small Business Fund LLC	..DE	NIA.....	Barings LLC	Management		MMLIC		
.0000							Barings TYIDF2 Rated Feeder GP LLC	..DE	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000			98-0536233				Benton Street Advisors, Inc.	..CYM	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings Active Passive Equity Direct EAFE LLC	..DE	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000							BHOVI Incentive LLC	..DE	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000							BIG Real Estate Fund GP LLC	..DE	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000							BIG Real Estate Incentive I LLC	..DE	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000							BIG Real Estate Incentive II LLC	..DE	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000							BRECS VII GP LLC	..DE	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000							BREDIF GP LLC	..DE	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000							CREF X GP LLC	..DE	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000			04-1590850				Great Lakes III GP, LLC	..DE	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Lake Jackson LLC	..DE	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings Emerging Markets Blended Fund I GP, LLC	..DE	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.0000							Barings EPLF4 Rated Feeder GP LLC	..DE	NIA.....	Barings LLC	Ownership	..100.000	MMLIC		
.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			98-1624360				Barings CLO 2022-I	..CYM	NIA.....	Barings LLC	Influence		MMLIC		
.0000							Barings CLO 2022-II	..CYM	NIA.....	Barings LLC	Influence		MMLIC		
.0000							Massachusetts Mutual Life Insurance Company	..DE	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..24.500	MMLIC		
.0000							Enroll Confidently, Inc.	..DE	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..25.000	MMLIC		
.0000			04-3313782				MassMutual International LLC	..DE	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC	...YES...	
.0000							MassMutual Solutions LLC	..DE	NIA.....	MassMutual International LLC	Ownership	..100.000	MMLIC		
.0000							Haven Technologies Asia Limited	..HKG	NIA.....	MassMutual Solutions LLC	Ownership	..100.000	MMLIC		

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	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)					
.0000							Yunfeng Financial Group Limited	.HKG.....	NIA.....	MassMutual International LLC	Ownership	24.900	MMLIC		
.0000			27-3576835				MassMutual External Benefits Group LLC	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							5301 Wisconsin Avenue Associates, LLC	.DC.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
.0000							5301 Wisconsin Avenue GP, LLC	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				100 w. 3rd Street LLC	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			82-2432216				300 South Tryon Hotel LLC	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				300 South Tryon LLC	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Almack Mezzanine Fund II Unleveraged LP	.GBR.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Barings Affordable Housing Mortgage Fund I LLC	.DE.....	NIA.....	Barings LLC	Management		MMLIC		
.0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	.DE.....	NIA.....	Barings LLC	Management		MMLIC		
.0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	.DE.....	NIA.....	Barings LLC	Management		MMLIC		
.0000							Barings Construction Lending Fund LP	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	75.000	MMLIC		
.0000							Barings Emerging Generation Fund II LP	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	39.700	MMLIC		
.0000			84-3784245				Barings Emerging Generation Fund, LP	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	34.240	MMLIC		
.0000			84-3784245				Barings Emerging Generation Fund, LP	.DE.....	NIA.....	Barings LLC	Management		MMLIC		
.0000							Barings Emerging Markets Corporate Bond Fund LLC	.IRL.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence		MMLIC		
.0000							Barings Emerging Markets Corporate Bond Fund LLC	.IRL.....	NIA.....	Barings LLC	Ownership	45.900	MMLIC		
.0000							Barings Hotel Opportunity Venture I LP	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	65.000	MMLIC		
.0000							Barings Hotel Opportunity Venture I LP	.DE.....	NIA.....	Barings LLC	Management		MMLIC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.530	MMLIC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE.....	NIA.....	C.M. Life Insurance Company	Influence		MMLIC		
.0000			85-3449260				Barings Real Estate Debt Income Fund LP	.DE.....	NIA.....	Barings LLC	Management		MMLIC		
.0000							Barings Real Estate European Value Add I SCSp LLC	.GBR.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	42.900	MMLIC		
.0000							Barings Real Estate European Value Add I SCSp LLC	.GBR.....	NIA.....	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
.0000							Barings Real Estate European Value Add I SCSp LLC	.GBR.....	NIA.....	Barings LLC	Management		MMLIC		

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0000							Barings Small Business Fund, L.P.	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..33.600	MMLIC		
. 0000							Barings U.S. High Yield Fund	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..30.090	MMLIC		
. 0000							Barings-MM Revolver Fund LP	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..86.000	MMLIC		
. 0000							Barings-MM Revolver Fund LP	.. DE.....	NIA.....	MM Ascend	Ownership/Influence	..14.000	MMLIC		
. 0000			45-2632610 ..				Cornerstone Permanent Mortgage Fund LLC	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
. 0000			45-2632610 ..				Cornerstone Permanent Mortgage Fund LLC	.. MA.....	NIA.....	Barings LLC	Management		MMLIC		
. 0000							CREA Ridge Apartments, LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
. 0000							London Office JV Holdings LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
. 0000							Riverwalk MM Member, LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
. 0000			83-0560183 ..				Aland Royalty Holdings LP	.. DE.....	NIA.....	MassMutual Holding LLC	Ownership/Influence	..26.690	MMLIC		
. 0000			83-0560183 ..				Aland Royalty Holdings LP	.. DE.....	NIA.....	Barings LLC	Management		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							EIP Holdings I, LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..29.000	MMLIC		
. 0000			46-5460309 ..				Red Lake Ventures, LLC	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..31.520	MMLIC		
. 0000			46-5460309 ..				Red Lake Ventures, LLC	.. DE.....	NIA.....	Barings LLC	Influence		MMLIC		
. 0000			46-0687392 ..				Validus Holding Company LLC	.. DE.....	NIA.....	Barings LLC	Ownership	..40.440	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							Barings European Real Estate Debt Income Fund	..LUX.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..54.900	MMLIC		
. 0000							Barings European Real Estate Debt Income Fund	..LUX.....	NIA.....	Barings LLC	Influence		MMLIC		
. 0000			37-1506417 ..				Babson Capital Loan Strategies Fund, L.P. ...	.. DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..76.630	MMLIC		
. 0000			37-1506417 ..				Babson Capital Loan Strategies Fund, L.P. ...	.. DE.....	NIA.....	C.M. Life Insurance Company	Ownership	..3.800	MMLIC		
. 0000			37-1506417 ..				Babson Capital Loan Strategies Fund, L.P. ...	.. DE.....	NIA.....	Barings LLC	Management		MMLIC		
. 0000							Barings US High Yield Bond Fund	..IRL.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence		MMLIC		
. 0000							Barings US High Yield Bond Fund	..IRL.....	NIA.....	Barings LLC	Management		MMLIC		
. 0000							Babson CLO Ltd. 2015-I	..CYM.....	NIA.....	Barings LLC	Influence		MMLIC		2
. 0000							Babson CLO Ltd. 2015-II	..CYM.....	NIA.....	Barings LLC	Influence		MMLIC		3
. 0000							Babson CLO Ltd. 2016-I	..CYM.....	NIA.....	Barings LLC	Influence		MMLIC		
. 0000							Babson CLO Ltd. 2016-II	..CYM.....	NIA.....	Barings LLC	Influence		MMLIC		
. 0000							Barings CLO Ltd. 2017-I	..CYM.....	NIA.....	Barings LLC	Influence		MMLIC		
. 0000							Barings CLO 2018-III	..CYM.....	NIA.....	Barings LLC	Influence		MMLIC		
. 0000							Barings CLO 2018-IV	..CYM.....	NIA.....	Barings LLC	Influence		MMLIC		
. 0000			98-1473665 ..				Barings CLO 2019-II	..CYM.....	NIA.....	Barings LLC	Influence		MMLIC		
. 0000							Barings CLO 2019-III	..CYM.....	NIA.....	Barings LLC	Influence		MMLIC		

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
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.0000							Barings CLO 2019-IV	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings CLO 2020-I	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings CLO 2020-II	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings CLO 2020-III	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings CLO 2020-IV	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings CLO 2021-I	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings CLO 2021-II	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings CLO 2021-III	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Babson Euro CLO 2014-I BV	.NLD	NIA	Barings LLC	Influence		MLIC		
.0000							Babson Euro CLO 2014-II BV	.NLD	NIA	Barings LLC	Influence		MLIC		
.0000							Babson Euro CLO 2015-I BV	.NLD	NIA	Barings LLC	Influence		MLIC		
.0000			36-037260H				Barings Euro CLO 2019-I BV	.IRL	NIA	Barings LLC	Influence		MLIC		
.0000							Barings Euro CLO 2019-II BV	.IRL	NIA	Barings LLC	Influence		MLIC		
.0000							Barings Euro CLO 2020-I DAC	.IRL	NIA	Barings LLC	Influence		MLIC		
.0000			37-15576VH				Barings Euro CLO 2021-I DAC	.IRL	NIA	Barings LLC	Influence		MLIC		
.0000							Barings Euro CLO 2021-II DAC	.IRL	NIA	Barings LLC	Influence		MLIC		
.0000							Barings Euro CLO 2021-III DAC	.IRL	NIA	Barings LLC	Influence		MLIC		
.0000							Barings Euro CLO 2023-II DAC	.IRL	NIA	Barings LLC	Influence		MLIC		
.0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	.CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..91.220	MLIC		
.0000							Barings Global Special Situations Credit 4 Delaware	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..67.500	MLIC		
.0000							Barings Global Special Situations Credit 4 Delaware	.DE	NIA	C.M. Life Insurance Company	Ownership	..3.540	MLIC		
.0000							Barings Global Special Situations Credit 4 Delaware	.DE	NIA	Barings LLC	Management		MLIC		
.0000							Barings Global Special Situations Credit 4 LUX	.LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..12.500	MLIC		
.0000							Barings Global Special Situations Credit 4 LUX	.LUX	NIA	C.M. Life Insurance Company	Ownership	..0.700	MLIC		
.0000							Barings Global Special Situations Credit 4 LUX	.LUX	NIA	Barings LLC	Management		MLIC		
.0000							Barings Global Technology Equity Fund	.IRL	NIA	Barings LLC	Ownership/Influence	..70.780	MLIC		
.0000							Barings Global Dividends Champion Fund	.IRL	NIA	Barings LLC	Management		MLIC		
.0000							Barings Europe Select Fund	.IRL	NIA	Barings LLC	Management		MLIC		
.0000			87-0977058				Barings Hotel Opportunity Venture	.CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..51.030	MLIC		
.0000			87-0977058				Barings Hotel Opportunity Venture	.CT	NIA	Barings LLC	Management		MLIC		
.0000			86-3661023				Barings Innovations & Growth Real Estate Fund	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..29.700	MLIC		
.0000			86-3661023				Barings Innovations & Growth Real Estate Fund	.DE	NIA	C.M. Life Insurance Company	Ownership	..0.400	MLIC		
.0000							Barings Middle Market CLO 2017-I Ltd & LLC	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings Middle Market CLO 2018-I	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings Middle Market CLO 2019-I	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	.CYM	NIA	Barings LLC	Influence		MLIC		
.0000							Barings Middle Market CLO Ltd 2023-I	.BMU	NIA	Barings LLC	Influence		MLIC		
.0000							Barings Middle Market CLO Ltd 2023-II	.BMU	NIA	Barings LLC	Influence		MLIC		
.0000			98-1332384				Barings RE Credit Strategies VII LP	.DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..34.570	MLIC		

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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 Owner-ship 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.....	Baring Asset Management Limited	Management		MMLIC		
. 0000 ...			98-1567942 ..				Barings Target Yield Infrastructure Debt Fund	.. LUX.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..18.470 ..	MMLIC		
. 0000 ...			98-1567942 ..				Barings Target Yield Infrastructure Debt Fund	.. LUX.....	.. NIA.....	Baring Asset Management Limited	Management		MMLIC		
. 0000 ...			81-0841854 ..				Barings CLO Investment Partners LP	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..94.370 ..	MMLIC		
. 0000 ...			81-0841854 ..				Barings CLO Investment Partners LP	.. DE.....	.. NIA.....	Barings LLC	Management		MMLIC		
. 0000 ...							Barings Euro Value Add II (BREEVA II)	.. LUX.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..29.000 ..	MMLIC		
. 0000 ...							Barings Euro Value Add II (BREEVA II)	.. LUX.....	.. NIA.....	C.M. Life Insurance Company	Ownership	..2.500 ..	MMLIC		
. 0000 ...							Barings Euro Value Add II (BREEVA II)	.. LUX.....	.. NIA.....	Barings LLC	Management		MMLIC		
. 0000 ...			87-1262754 ..				Barings Transportation Fund LP	.. DE.....	.. NIA.....	MassMutual Holding LLC	Ownership/Influence	..10.700 ..	MMLIC		
. 0000 ...			87-1262754 ..				Barings Transportation Fund LP	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..7.900 ..	MMLIC		
. 0000 ...							Braemar Energy Ventures I, L.P.	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..63.600 ..	MMLIC		
. 0000 ...							Braemar Energy Ventures I, L.P.	.. DE.....	.. NIA.....	C.M. Life Insurance Company	Ownership	..1.000 ..	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	..12.590 ..	MMLIC		
. 0000 ...							Barings European Core Property Fund SCSp	.. LUX.....	.. NIA.....	C.M. Life Insurance Company	Ownership	..0.800 ..	MMLIC		
. 0000 ...							Barings European Core Property Fund SCSp	.. LUX.....	.. NIA.....	Barings Real Estate Advisers LLC	Management		MMLIC		
. 0000 ...			46-5001122 ..				Barings European Private Loan Fund III A ...	.. LUX.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..45.150 ..	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	..24.180 ..	MMLIC		
. 0000 ...			20-5578089 ..				Barings Core Property Fund LP	.. DE.....	.. NIA.....	Barings Real Estate Advisers LLC	Management		MMLIC		
. 0000 ...			04-1590850 ..				DPI Acres Capital SPV LLC	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000 ..	MMLIC		
. 0000 ...			04-1590850 ..				DPI-ARES Mortgage Lending SPV, LLC	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000 ..	MMLIC		
. 0000 ...							E2E Affordable Housing Debt Fund LLC	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..100.000 ..	MMLIC		
. 0000 ...			37-1708623 ..				Great Lakes III, L.P.	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..41.570 ..	MMLIC		
. 0000 ...			37-1708623 ..				Great Lakes III, L.P.	.. DE.....	.. NIA.....	Barings LLC	Management		MMLIC		
. 0000 ...			98-1607033 ..				GIA EU Holdings - Emerson JV Sarl	.. LUX.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..70.000 ..	MMLIC		
. 0000 ...			98-1607033 ..				GIA EU Holdings - Emerson JV Sarl	.. LUX.....	.. NIA.....	Barings LLC	Management		MMLIC		
. 0000 ...							JPMCC Commercial Mortgage Securities Trust								
. 0000 ...			38-4041011 ..				2017-JP7	.. NY.....	.. NIA.....	Barings LLC	Influence		MMLIC		
. 0000 ...			38-4032059 ..				JPMDB Commercial Mortgage Securities Trust	.. NY.....	.. NIA.....	Barings LLC	Influence		MMLIC		
. 0000 ...							2017-C5			Massachusetts Mutual Life Insurance Company					
. 0000 ...							Martello Re Limited	.. BMJ.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..27.450 ..	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		

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0000 ...			87-4021641 ..	.....	.....	.....	MM BIG Peninsula Co-Invest Member LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership	.. 0.800	MM LIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Direct Private Invetment Holding	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	.. 100.000	MM LIC .....	.....	.....
. 0000 ...							MM CM Holding LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	.. 100.000	MM LIC .....	.....	.....
. 0000 ...			81-3000420 ..	.....	.....	.....	MM Debt Participations LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	.. 100.000	MM LIC .....	.....	.....
. 0000 ...			81-3000420 ..	.....	.....	.....	MM Debt Participations LLC	.. DE.....	 NIA.....	Barings LLC	Management .....	.....	MM LIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM MD1 Station Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	.. 47.000	MM LIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM MD1 Station Member LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership	.. 3.100	MM LIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM MD2 Station Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	.. 47.000	MM LIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM MD2 Station Member LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership	.. 3.100	MM LIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MMV Climate Technology Fund GP	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	.. 99.000	MM LIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MMV Climate Technology Fund GP	.. DE.....	 NIA.....	Massachusetts Mutual Ascend	Ownership	.. 1.000	MM LIC .....	.....	.....
. 0000 ...							MM REED District Landco Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	.. 100.000	MM LIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Subline Borrower LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	.. 100.000	MM LIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Washington Pine LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	.. 100.000	MM LIC .....	.....	.....
. 0000 ...			35-2553915 ..	.....	.....	.....	Ten Fan Pier Boulevard LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	.. 100.000	MM LIC .....	.....	.....
. 0000 ...			41-2280127 ..	.....	.....	.....	Tower Square Capital Partners III, L.P.	.. DE.....	 NIA.....	Barings LLC	Management .....	.....	MM LIC .....	.....	.....
. 0000 ...			41-2280127 ..	.....	.....	.....	Tower Square Capital Partners III, L.P.	.. DE.....	 NIA.....	MassMutual Holding LLC	Ownership/Influence	.. 18.210	MM LIC .....	.....	.....
. 0000 ...			41-2280129 ..	.....	.....	.....	Tower Square Capital Partners IIIA, L.P.	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	.. 100.000	MM LIC .....	.....	.....
. 0000 ...			41-2280129 ..	.....	.....	.....	Tower Square Capital Partners IIIA, L.P.	.. DE.....	 NIA.....	Barings LLC	Management .....	.....	MM LIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Trailside MM Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	.. 66.970	MM LIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Trailside MM Member LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership	.. 7.380	MM LIC .....	.....	.....
. 0000 ...			83-1325764 ..	.....	.....	.....	Washington Gateway Two LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	.. 95.800	MM LIC .....	.....	.....
. 0000 ...			83-1325764 ..	.....	.....	.....	Washington Gateway Two LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership	.. 4.200	MM LIC .....	.....	.....
. 0000 ...			32-0574045 ..	.....	.....	.....	Washington Gateway Three LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	.. 95.230	MM LIC .....	.....	.....
. 0000 ...							MALIC Debt Participations LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	.. 100.000	MM LIC .....	.....	.....
. 0000 ...							Babson Capital Loan Strategies Master Fund LP	.. CYM.....	 NIA.....	Barings LLC	Management .....	.....	MM LIC .....	.....	.....
. 0000 ...							Barings China Aggregate Bond Private Securities Investment Fund	.. CHN.....	 NIA.....	Barings LLC	Management .....	.....	MM LIC .....	.....	.....
. 0000 ...			47-3790192 ..	.....	.....	.....	Barings Global High Yield Fund	.. MA.....	 NIA.....	Barings LLC	Management .....	.....	MM LIC .....	.....	.....
. 0000 ...			71-1018134 ..	.....	.....	.....	Great Lakes II LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	.. 10.600	MM LIC .....	.....	.....
. 0000 ...			71-1018134 ..	.....	.....	.....	Great Lakes II LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership	.. 0.980	MM LIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Wood Creek Venture Fund LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	.. 40.000	MM LIC .....	.....	.....

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary 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							Barings California Mortgage Fund IV	..CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	..LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.960	MMLIC		
.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	..LUX	NIA	C.M. Life Insurance Company	Ownership	2.300	MMLIC		
.0000			82-2285211				Calgary Railway Holding LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			82-3307907				Cornbrook PRS Holdings LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund I LLC	..CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund II LLC	..CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			95-4207717				Cornerstone California Mortgage Fund III LLC	..CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			56-2630592				Cornerstone Fort Pierce Development LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
.0000			56-2630592				Cornerstone Fort Pierce Development LLC	..DE	NIA	C.M. Life Insurance Company	Ownership	5.900	MMLIC		
.0000			61-1750537				Cornerstone Permanent Mortgage Fund II	..MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			61-1750537				Cornerstone Permanent Mortgage Fund II	..MA	NIA	Barings LLC	Management		MMLIC		
.0000							Cornerstone Permanent Mortgage Fund III LLC	..MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			61-1793735				Cornerstone Permanent Mortgage Fund IV	..MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			20-0348173				CREA/PPC Venture LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	28.520	MMLIC		
.0000			82-2783393				Danville Riverwalk Venture, LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	94.400	MMLIC		
.0000			04-1590850				Euro Real Estate Holdings LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
.0000			20-3347091				Fan Pier Development LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	65.000	MMLIC		
.0000			20-3347091				Fan Pier Development LLC	..DE	NIA	C.M. Life Insurance Company	Ownership	5.850	MMLIC		
.0000			04-1590850				GIA EU Holdings LLC - Avalon Spain	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				GIA EU Holdings LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			81-5360103				Landmark Manchester Holdings LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			13-1935920				MMLIC Debt Participations LLC	..DE	NIA	Massachusetts Mutual Ascend	Ownership	100.000	MMLIC		
.0000			04-1590850				MM Brookhaven Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
.0000			04-1590850				MM Ascend Mtg. Lending LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MM Kannapolis Industrial Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	82.720	MMLIC		
.0000			04-1590850				MM Kannapolis Industrial Member LLC	..DE	NIA	Massachusetts Mutual Ascend	Ownership	12.280	MMLIC		
.0000			04-1590850				MM East South Crossing Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
.0000			04-1590850				MM Horizon Savannah Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Horizon Savannah Member LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company Massachusetts Mutual Life Insurance Company	Ownership	3.700 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Horizon Savannah Member II LLC	.. DE.....	 NIA.....	 Massachusetts Mutual Life Insurance Company	Ownership	4.430 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Horizon Savannah Member II LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership	0.180 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Horizon Savannah Member II LLC	.. DE.....	 NIA.....	Massachusetts Mutual Ascend	Ownership	0.380 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM National Self-Storage Program Member LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership	98.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM 1400 E 4th Street Member LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company Massachusetts Mutual Life Insurance Company	Ownership	96.000 ...	MMLIC .....	.....	.....
. 0000 ...			80-0948028 ..	.....	.....	.....	One Harbor Shore LLC	.. DE.....	 NIA.....	 Company	Ownership	94.990 ...	MMLIC .....	.....	.....
. 0000 ...			80-0948028 ..	.....	.....	.....	One Harbor Shore LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company Massachusetts Mutual Life Insurance Company	Ownership	5.010 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Paco France Logistics LLC	.. DE.....	 NIA.....	 Company	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Salomon Brothers Commercial Mortgage Trust 2001-MM	.. DE.....	 NIA.....	Barings Real Estate Advisers LLC	Influence .....	.....	MMLIC .....	.....	.....
. 0000 ...			81-5273574 ..	.....	.....	.....	Three PW Office Holding LLC	.. DE.....	 NIA.....	 Company	Ownership	95.100 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Trailside MM Member II LLC	.. DE.....	 NIA.....	 Company	Ownership	47.100 ...	MMLIC .....	.....	.....
. 0000 ...			82-3250684 ..	.....	.....	.....	Unna, Dortmund Holding LLC	.. DE.....	 NIA.....	 Company	Ownership	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			45-5401109 ..	.....	.....	.....	Washington Gateway Apartments Venture LLC ...	.. DE.....	 NIA.....	 Company	Ownership	95.440 ...	MMLIC .....	.....	.....
. 0000 ...			45-5401109 ..	.....	.....	.....	Washington Gateway Apartments Venture LLC ...	.. DE.....	 NIA.....	C.M. Life Insurance Company Massachusetts Mutual Life Insurance Company	Ownership	4.560 ...	MMLIC .....	.....	.....
. 0000 ...			88-3861481 ..	.....	.....	.....	West 37th Street Hotel LLC	.. DE.....	 NIA.....	 Company	Ownership	93.800 ...	MMLIC .....	.....	.....
. 0000 ...			88-3861481 ..	.....	.....	.....	West 37th Street Hotel LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company Massachusetts Mutual Life Insurance Company	Ownership	6.200 ...	MMLIC .....	.....	.....
. 0000 ...			51-0529328 ..	.....	0000927972 ..	OQ	MassMutual Premier Main Street Fund	.. MA.....	 NIA.....	 Company	Ownership	90.220 ...	MMLIC .....	.....	.....
. 0000 ...			26-3229251 ..	.....	0000927972 ..	OQ	MassMutual Premier Strategic Emerging Markets Fund	.. MA.....	 NIA.....	 Company	Ownership	59.500 ...	MMLIC .....	.....	.....
. 0000 ...			04-3512593 ..	.....	0000916053 ..	OQ	MassMutual Select Fundamental Growth Fund ...	.. MA.....	 NIA.....	 Company	Ownership	5.330 ...	MMLIC .....	.....	.....
. 0000 ...			42-1710935 ..	.....	0000916053 ..	OQ	MassMutual Select Mid-Cap Value Fund	.. MA.....	 NIA.....	 Company	Ownership	29.020 ...	MMLIC .....	.....	.....
. 0000 ...			02-0769954 ..	.....	0000916053 ..	OQ	MassMutual Select Small Capital Value Equity Fund	.. MA.....	 NIA.....	 Company	Influence .....	.....	MMLIC .....	.....	.....
. 0000 ...			04-3584140 ..	.....	0000916053 ..	OQ	MassMutual Select Small Company Value Fund ..	.. MA.....	 NIA.....	 Company	Ownership	18.060 ...	MMLIC .....	.....	.....
. 0000 ...			82-3347422 ..	.....	0000916053 ..	OQ	MassMutual Select T. Rowe Price Retirement 2005 Fund	.. MA.....	 NIA.....	 Company	Ownership	10.810 ...	MMLIC .....	.....	.....
. 0000 ...			82-3355639 ..	.....	0000916053 ..	OQ	MassMutual Select T. Rowe Price Retirement 2010 Fund	.. MA.....	 NIA.....	 Company	Influence .....	.....	MMLIC .....	.....	.....
. 0000 ...			82-3382389 ..	.....	0000916053 ..	OQ	MassMutual Select T. Rowe Price Retirement 2015 Fund	.. MA.....	 NIA.....	 Company	Influence .....	.....	MMLIC .....	.....	.....
. 0000 ...			82-3396442 ..	.....	0000916053 ..	OQ	MassMutual Select T. Rowe Price Retirement 2020 Fund	.. MA.....	 NIA.....	 Company	Influence .....	.....	MMLIC .....	.....	.....
. 0000 ...			82-3417420 ..	.....	0000916053 ..	OQ	MassMutual Select T. Rowe Price Retirement 2025 Fund	.. MA.....	 NIA.....	 Company	Influence .....	.....	MMLIC .....	.....	.....
. 0000 ...			82-3430358 ..	.....	0000916053 ..	OQ	MassMutual Select T. Rowe Price Retirement 2030 Fund	.. MA.....	 NIA.....	 Company	Influence .....	.....	MMLIC .....	.....	.....
. 0000 ...			82-3439837 ..	.....	0000916053 ..	OQ	MassMutual Select T. Rowe Price Retirement 2035 Fund	.. MA.....	 NIA.....	 Company	Influence .....	.....	MMLIC .....	.....	.....

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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 ...			82-3451779 ..	.....	0000916053 ..	OQ	MassMutual Select T. Rowe Price Retirement 2040 Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Influence .....	.....	MMLIC .....	.....	.....
. 0000 ...			82-3472295 ..	.....	0000916053 ..	OQ	MassMutual Select T. Rowe Price Retirement 2045 Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Influence .....	.....	MMLIC .....	.....	.....
. 0000 ...			82-3481715 ..	.....	0000916053 ..	OQ	MassMutual Select T. Rowe Price Retirement 2050 Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Influence .....	.....	MMLIC .....	.....	.....
. 0000 ...			82-3502011 ..	.....	0000916053 ..	OQ	MassMutual Select T. Rowe Price Retirement 2055 Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Influence .....	.....	MMLIC .....	.....	.....
. 0000 ...			82-3525148 ..	.....	0000916053 ..	OQ	MassMutual Select T. Rowe Price Retirement 2060 Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Influence .....	.....	MMLIC .....	.....	.....
. 0000 ...			82-3533944 ..	.....	0000916053 ..	OQ	MassMutual Select T. Rowe Price Retirement Balanced Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Influence .....	.....	MMLIC .....	.....	.....
. 0000 ...			46-4257056 ..	.....	.....	.....	MML Series International Equity Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC .....	.....	.....
. 0000 ...			47-3529636 ..	.....	.....	.....	MML Series II Dynamic Bond Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Influence .....	.....	MMLIC .....	.....	.....
. 0000 ...			47-3544629 ..	.....	.....	.....	MML Series II Equity Rotation Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	97.160	MMLIC .....	.....	.....
. 0000 ...			27-1933389 ..	.....	0000916053 ..	OQ	MassMutual RetireSMART 2035 Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	3.250	MMLIC .....	.....	.....
. 0000 ...			27-1932769 ..	.....	0000916053 ..	OQ	MassMutual RetireSMART 2045 Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	7.380	MMLIC .....	.....	.....
. 0000 ...			46-3289207 ..	.....	0000916053 ..	OQ	MassMutual RetireSMART 2055 Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	20.180	MMLIC .....	.....	.....
. 0000 ...			47-5326235 ..	.....	0000916053 ..	OQ	MassMutual RetireSMART 2060 Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	36.540	MMLIC .....	.....	.....
. 0000 ...			45-1618155 ..	.....	0000916053 ..	OQ	MassMutual 20/80 Allocation Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC .....	.....	.....
. 0000 ...			45-1618222 ..	.....	0000916053 ..	OQ	MassMutual 80/20 Allocation Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	39.030	MMLIC .....	.....	.....
. 0000 ...			03-0532464 ..	.....	0000916053 ..	OQ	MassMutual RetireSMART In Retirement Fund ...	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	8.500	MMLIC .....	.....	.....
. 0000 ...			45-1618262 ..	.....	0000916053 ..	OQ	MassMutual 40/60 Allocation Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Influence	100.000	MMLIC .....	.....	.....
. 0000 ...			45-1618046 ..	.....	0000916053 ..	OQ	MassMutual 60/40 Allocation Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC .....	.....	.....
. 0000 ...			45-1618046 ..	.....	0000916053 ..	OQ	MassMutual ishares 60/40 Allocation Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	63.350	MMLIC .....	.....	.....
. 0000 ...			04-3212054 ..	.....	0000916053 ..	OQ	MassMutual Balanced Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC .....	.....	.....
. 0000 ...			04-3556992 ..	.....	0000916053 ..	OQ	MassMutual Blue Chip Growth Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC .....	.....	.....
. 0000 ...			04-3277549 ..	.....	0000916053 ..	OQ	MassMutual Core Bond Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC .....	.....	.....
. 0000 ...			04-3539084 ..	.....	0000916053 ..	OQ	MassMutual Disciplined Growth Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC .....	.....	.....
. 0000 ...			04-3539083 ..	.....	0000916053 ..	OQ	MassMutual Disciplined Value Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC .....	.....	.....
. 0000 ...			01-0821120 ..	.....	0000916053 ..	OQ	MassMutual Diversified Value Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC .....	.....	.....
. 0000 ...			04-3512590 ..	.....	0000916053 ..	OQ	MassMutual Equity Opportunities Fund	.. MA.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC .....	.....	.....

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	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)					
. 0000 ...			04-3512589 ..	.....	0000916053 ..	OQ	MassMutual Growth Opportunities Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC .....	.....	.....
. 0000 ...			03-0532475 ..	.....	0000916053 ..	OQ	MassMutual Inflation-Protected and Income Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..99.790	MMLIC .....	.....	.....
. 0000 ...			04-3512596 ..	.....	0000916053 ..	OQ	MassMutual Mid Cap Growth Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC .....	.....	.....
. 0000 ...			04-3464165 ..	.....	0000916053 ..	OQ	MassMutual Premier Diversified Bond Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC .....	.....	.....
. 0000 ...			92-1441036 ..	.....	0000916053 ..	OQ	MassMutual RetireSMART by JPMorgan 2065 Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC .....	.....	.....
. 0000 ...			45-1618222 ..	.....	0000916053 ..	OQ	MassMutual Select 80/20 Allocation Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC .....	.....	.....
. 0000 ...			04-3584138 ..	.....	0000916053 ..	OQ	MassMutual Select Fundamental Value Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC .....	.....	.....
. 0000 ...			04-3557000 ..	.....	0000916053 ..	OQ	MassMutual Select Overseas Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC .....	.....	.....
. 0000 ...			92-1427882 ..	.....	0000916053 ..	OQ	MassMutual Select T Rowe Price Retirement 2065 Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..29.410	MMLIC .....	.....	.....
. 0000 ...			04-3464205 ..	.....	0000916053 ..	OQ	MassMutual Small Cap Growth Equity Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..61.320	MMLIC .....	.....	.....
. 0000 ...			04-3424705 ..	.....	0000916053 ..	OQ	MassMutual Small Cap Opportunities Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC .....	.....	.....
. 0000 ...			02-0769954 ..	.....	0000916053 ..	OQ	MassMutual Small Cap Value Equity Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC .....	.....	.....
. 0000 ...			26-0099965 ..	.....	0000916053 ..	OQ	MassMutual Strategic Bond Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC .....	.....	.....
. 0000 ...			93-4168848 ..	.....	0000916053 ..	OQ	MassMutual Clinton Municipal Credit Opportunities Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC .....	.....	.....
. 0000 ...			93-4190918 ..	.....	0000916053 ..	OQ	MassMutual Clinton Municipal Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC .....	.....	.....
. 0000 ...			93-4193313 ..	.....	0000916053 ..	OQ	MassMutual Clinton Short-Term Municipal Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC .....	.....	.....

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

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

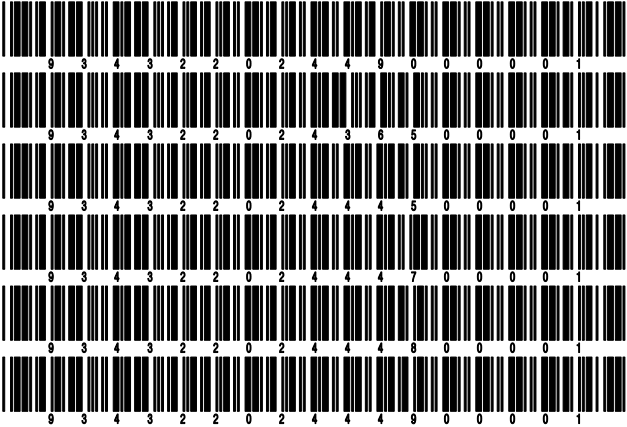
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

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

Bar Code:

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



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	806,794,193	918,155,704
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		58,529,100
2.2 Additional investment made after acquisition	19,013	2,224,429
3. Capitalized deferred interest and other		273,544
4. Accrual of discount	(183,503)	1,541,989
5. Unrealized valuation increase/(decrease)		
6. Total gain (loss) on disposals	538,208	(4,361,181)
7. Deduct amounts received on disposals	7,805,350	172,945,416
8. Deduct amortization of premium and mortgage interest points and commitment fees	864,400	1,848,742
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	(963,290)	5,224,766
10. Deduct current year's other than temporary impairment recognized		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	797,534,871	806,794,193
12. Total valuation allowance	(4,241,209)	(4,014,159)
13. Subtotal (Line 11 plus Line 12)	793,293,662	802,780,034
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	793,293,662	802,780,034

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	147,480,674	171,779,043
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	770,678	
2.2 Additional investment made after acquisition	12,518,755	16,911,506
3. Capitalized deferred interest and other		
4. Accrual of discount	1,195	390,481
5. Unrealized valuation increase/(decrease)	685,209	(2,090,270)
6. Total gain (loss) on disposals	114,145	3,374,847
7. Deduct amounts received on disposals	3,203,624	41,204,243
8. Deduct amortization of premium and depreciation	(4,057)	9,425
9. Total foreign exchange change in book/adjusted carrying value	(242,241)	335,171
10. Deduct current year's other than temporary impairment recognized	1,018,800	2,006,437
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	157,110,047	147,480,674
12. Deduct total nonadmitted amounts	1,301,864	285,863
13. Statement value at end of current period (Line 11 minus Line 12)	155,808,183	147,194,810

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	2,867,903,565	4,020,617,947
2. Cost of bonds and stocks acquired	543,837,149	271,964,683
3. Accrual of discount	33,335	2,535,974
4. Unrealized valuation increase/(decrease)	3,501,004	(22,221,313)
5. Total gain (loss) on disposals	851,614	(72,973,943)
6. Deduct consideration for bonds and stocks disposed of	174,497,330	1,357,402,455
7. Deduct amortization of premium	516,066	2,343,346
8. Total foreign exchange change in book/adjusted carrying value	(13,730,276)	28,755,965
9. Deduct current year's other than temporary impairment recognized	160,318	723,003
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	11,896	(306,943)
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	3,227,234,574	2,867,903,565
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	3,227,234,574	2,867,903,565

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	1,433,640,693	813,345,250	731,002,028	(491,988)	1,515,491,927			1,433,640,693
2. NAIC 2 (a)	1,493,104,080	2,560,023,692	2,774,509,501	(4,503,318)	1,274,114,954			1,493,104,080
3. NAIC 3 (a)	287,107,161	27,325,605	55,623,730	(1,944,689)	256,864,347			287,107,161
4. NAIC 4 (a)	67,863,629	4,654,517	5,985,481	2,342,102	68,874,767			67,863,629
5. NAIC 5 (a)	31,222,780	416,928	2,669,274	(1,778,468)	27,191,967			31,222,780
6. NAIC 6 (a)	9,196,206	408,428	2,390,952	287,631	7,501,313			9,196,206
7. Total Bonds	3,322,134,549	3,406,174,420	3,572,180,966	(6,088,730)	3,150,039,274			3,322,134,549
PREFERRED STOCK								
8. NAIC 1	561,302				561,302			561,302
9. NAIC 2	4,349,532	9,229,778		242,188	13,821,498			4,349,532
10. NAIC 3	758				758			758
11. NAIC 4	60,739				60,739			60,739
12. NAIC 5	21,746				21,746			21,746
13. NAIC 6	254,636		41,740		212,896			254,636
14. Total Preferred Stock	5,248,713	9,229,778	41,740	242,188	14,678,939			5,248,713
15. Total Bonds and Preferred Stock	3,327,383,262	3,415,404,198	3,572,222,706	(5,846,542)	3,164,718,212			3,327,383,262

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$; NAIC 2 \$186,713,572 ; NAIC 3 \$115,073 NAIC 4 \$ 249,874 ; NAIC 5 \$; NAIC 6 \$

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	20,342,480	xxx	20,083,821	8,259	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	657,408	97,704
2. Cost of short-term investments acquired	40,049,430	48,034,994
3. Accrual of discount	409,271	573,546
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	2,763	(25,125)
6. Deduct consideration received on disposals	20,776,393	48,023,711
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	20,342,480	657,408
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	20,342,480	657,408

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	234,039,549
2.	Cost Paid/(Consideration Received) on additions	2,814,107
3.	Unrealized Valuation increase/(decrease)	29,563,329
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	1,129,706
6.	Considerations received/(paid) on terminations	3,947,285
7.	Amortization	(2,337)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(133,462)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	263,463,606
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	263,463,606

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	48,312,482
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
3.11	Section 1, Column 15, current year to date minus	
3.12	Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
3.13	Section 1, Column 18, current year to date minus	5,956,045
3.14	Section 1, Column 18, prior year	48,312,482 (42,356,436) (42,356,436)
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	5,956,045
3.24	Section 1, Column 19, prior year plus	48,312,482
3.25	SSAP No. 108 adjustments	(42,356,436) (42,356,436)
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	19,130,656
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	(29,181,826)
	4.23 SSAP No. 108 adjustments	(29,181,826)
4.3	Subtotal (Line 4.1 minus Line 4.2)	48,312,482
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	(5,956,045)
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	5,956,045
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	5,956,045

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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	4,111,578	(115,412,401)	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared	111,578	(119,413,817)	04017Q-AE-5	ARES CLO Ltd-SERIES 18-2BRA CLASS B	1	4,000,000	4,001,416
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,400,112	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			38137P-AU-4	Goldentree Loan Opportun-SERIES 2015-10A CLASS BR	1	3,400,000	3,400,112
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,000,000	20,009,220	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			04015G-AX-7	Ares XXXIV CLO Ltd-ARES 2015-2A AR3	1	20,000,000	20,009,220
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,400,119	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			64130H-AN-1	Neuberger Berman Loan Ad-NEUB 2017-24A BR FLOATING	1	3,400,000	3,400,119
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,400,061	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			88434H-AG-8	THL Credit Wind River 20-WINDR 2018-2A B	1	3,400,000	3,400,061
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,100,000	3,100,043	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			124166-AE-9	Buttermilk Park CLO Ltd-BMILK 2018-1A B1	1	3,100,000	3,100,043
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,900,000	2,849,093	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06760W-AG-6	Barings Middle Market CL-BMM 2021-1A A2	1	2,900,000	2,849,093
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,800,000	2,800,232	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			17181T-AC-5	CIFC Funding 2018-IV Ltd-SERIES 18-4A CLASS A2	1	2,800,000	2,800,232
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,700,000	2,690,385	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			94949J-AC-9	Wellfleet CLO 2018-2 Ltd-WELF 2018-2A A2	1	2,700,000	2,690,385
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,700,000	2,700,008	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			03331J-AJ-1	Anchorage Capital CLO Lt-ANCHC 2018-10A B	1	2,700,000	2,700,008
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,600,000	2,600,325	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			40437L-AG-7	HPS Loan Management 13-2-HLM 13A-18 B	1	2,600,000	2,600,325
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,485,850	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06760W-AG-1	Barings Middle Market CL-BMM 2021-1A B	1	2,500,000	2,485,850
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,499,928	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06760B-AE-2	BABSON CLO LTD-SERIES 17-1A CLASS B1	1	2,500,000	2,499,928
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,800,000	2,800,101	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			03328T-BC-8	Anchorage Capital CLO 7 -ANCHC 2015-7A BR2 FLOATING	1	2,800,000	2,800,101
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,300,000	2,301,916	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			67113G-AG-2	Oak Hill Credit Partners-OAKC 2020-5A B	1	2,300,000	2,301,916
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,300,000	2,300,313	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			40436X-AE-7	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLAS A2R	1	2,300,000	2,300,313
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,020,000	2,020,051	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			14942Q-AE-1	CATSKILL PARK CLO LTD.-SERIES 17-1A CLASS A2	1	2,020,000	2,020,051
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	2,000,234	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			67115W-AG-5	OHA Credit Funding 1 LTD-SERIES 18-1A CLASS B	1	2,000,000	2,000,234
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	2,000,218	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			27831B-AE-3	Eaton Vance CLO 2018-1 L-EATON 2018-1A B	1	2,000,000	2,000,218
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	2,000,080	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			74979V-AE-3	RR Ltd-RRAM 2018-5A A2	1	2,000,000	2,000,080
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,700,000	1,701,304	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			29002G-AC-5	Elmwood CLO IV Ltd-ELMW4 2020-1A B	1	1,700,000	1,701,304
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,700,000	1,700,360	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05684D-AG-8	Bain Capital Credit CLO-BCC 2020-1A B FLOATING	1	1,700,000	1,700,360
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,600,800	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			77342K-AC-4	Rockford Tower CLO 2018-2 Ltd	1	1,600,000	1,600,800
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,599,998	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			48250R-BN-5	KKR CLO 12 Ltd-KKR 12 BR2	1	1,600,000	1,599,998
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,600,083	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			64130H-AQ-4	Neuberger Berman Loan Ad-SERIES 2017-24A CLASS CR	1	1,600,000	1,600,083
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,430,000	1,430,129	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			48249V-AQ-4	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS A2R	1	1,430,000	1,430,129
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,399,909	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			50184N-AP-7	LCM LTD PARTNERSHIP-SERIES 15A CLASS CR	1	1,400,000	1,399,909
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,400,000	1,400,217	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06760G-AB-7	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS A2	1	1,400,000	1,400,217

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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		1,300,000	1,299,988	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			55821L-AC-8	Madison Park Funding XXX-MDPK 2021-39A B	1	1,300,000	1,299,988
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,301,195	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			29002H-AN-9	Elmwood CLO III Ltd-ELMW3 2019-3A BR	1	1,300,000	1,301,195
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,300,199	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			70470M-AE-5	Peace Park CLO Ltd-PCEPK 2021-1A B1	1	1,300,000	1,300,199
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,299,969	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			97316D-AC-0	Wind River CLO Ltd-WINDR 2021-3A B1	1	1,300,000	1,299,969
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,290,994	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			12481Q-AE-5	Cham 2018-5 Ltd-SERIES 18-5A CLASS B1	1	1,300,000	1,290,994
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,298,148	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			87168B-AE-0	SYMP-SYMP 2021-28A B	1	1,300,000	1,298,148
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,297,602	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05682L-AL-1	Bain Capital Credit CLO -BCC 2019-2A BR	1	1,300,000	1,297,602
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,300,052	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			55822A-AN-7	Madison Park Funding XLV-MDPK 2020-46A B1R	1	1,300,000	1,300,052
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,300,038	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			48255A-AC-2	KKR CLO 36 Ltd-KKR 36A B	1	1,300,000	1,300,038
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,299,969	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06760B-AC-6	BABSON CLO LTD-SERIES 17-1A CLASS A2	1	1,300,000	1,299,969
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,197,298	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			03766G-AQ-5	Apidos CLO XXVI-APID 2017-26A A2R Dryden 64 CLO Ltd-DRSLF 2018-64A B	1	1,200,000	1,197,298
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,479	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			26251L-AE-4	Ares XXVII CLO Ltd-ARES 2013-2A BR2	1	1,100,000	1,100,479
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,263	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			00190Y-BF-1	ARES L CLO Ltd-SERIES 19-53A CLASS B	1	1,100,000	1,100,263
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,893	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			04009G-AE-7	HIGHBRIDGE LOAN MANAGEME-SERIES 2014 CLASS BR	1	1,100,000	1,100,893
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,065	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			40436X-AG-2	Regatta XIV Funding Ltd-SERIES 18-3A CLASS B	1	1,100,000	1,100,065
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,902	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			75888M-AG-5	Goldentree Loan Manageme-GLM 2019-5A CR	1	1,100,000	1,100,902
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,160	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			38138D-AS-5	KKR Clo 25 Ltd-SERIES 25 CLASS BR	1	1,100,000	1,100,160
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,531	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			48252U-AJ-6	Benefit Street Partners -BSP 2018-15A A2A	1	1,100,000	1,100,531
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,110	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			08179M-AC-3	Gulf Stream Meridian-GSM 2021-6A A2	1	1,100,000	1,100,110
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,059	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			40256G-AC-5	BlueMountain CLO 2015-3 -BLUEM 2015-3A A2R	1	1,100,000	1,100,059
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,009	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			09628J-AN-1	Neuberger Berman CLO Ltd-NEUB 2021-44A B	1	1,100,000	1,100,009
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,781	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			64133V-AC-1	BALLYROCK CLO 2018-1 LTD-SERIES 2018-1A CLASS A2	1	1,100,000	1,100,781
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,851,177	1,900,051	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05875H-AC-7	Oak Hill Credit Partners-OAKC 2021-16A B	1	1,851,177	1,900,051
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,916	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			67115L-AC-8	Anchorage Capital CLO Lt-ANCHC 2018-1RA B	1	1,100,000	1,100,916
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,098,511	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			03328Y-AE-4	Babson CLO Ltd-Cayman Is-BABSN 2021-2A B	1	1,100,000	1,098,511
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,155	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06762J-AC-7	RR 19 Ltd-RRAM 2021-19A A2	1	1,100,000	1,100,155
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	999,949	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			74983A-AC-7	Goldentree Loan Manageme-GLM 2019-5A BR	1	1,000,000	999,949
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,000,133	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			38138D-AQ-9		1	1,000,000	1,000,133

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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		1,000,000	989,678	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			86271P-AE-5	Strata CLO II Ltd-STRTA 2021-1A B Canyon CLO 2021-3 Ltd-CANYC 2021-3A	1	1,000,000	989,678
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	999,968	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			13875M-AC-0	CIFC FUNDING LTD-SERIES 17-3A CLASS A2	1	1,000,000	999,968
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,000,380	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			12548J-AE-2	LCM LTD PARTNERSHIP-SERIES 15A CLASS BR	1	1,000,000	1,000,380
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		950,000	950,070	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			50184N-AN-2	Sound Point Clo XXXI Ltd-SNDPT 2021-3A B	1	950,000	950,070
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	895,305	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			83615P-AC-1	CIFC Funding 2017-IV Ltd-CIFC 2017-4A BR	1	900,000	895,305
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	900,811	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			12551J-AQ-9	Voya CLO Ltd-VOYA 2021-1A B	1	900,000	900,811
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	899,166	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			92918Q-AE-0	Kayne CLO 4 Ltd-SERIES 19-4A CLASS B1	1	900,000	899,166
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	900,127	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			48661Y-AA-2	Strata CLO II Ltd-STRTA 2021-1A C Madison Park Funding Ltd-SERIES 18-30A CLASS B	1	900,000	900,127
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	885,235	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			86271P-AG-0	Aimco CDO-AIMCO 2021-15A B	1	900,000	885,235
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	898,640	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			55821T-AC-1	SYMP 2019-21A BR	1	900,000	898,640
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	900,031	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			00889B-AB-7	BABSON CLO LTD-SERIES 17-1A CLASS C	1	900,000	900,031
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	900,000	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			87166B-DG-9	Carlyle Global Market St-CGMS 2021-7A A2	1	900,000	900,000
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	899,263	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06760B-AJ-1	CIFC Funding 2020-I Ltd-CIFC 2020-1A BR	1	900,000	899,263
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,016	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			14316W-AC-3	CIFC Funding 2020-II Ltd-CIFC 2020-2A BR	1	800,000	800,016
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,101	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			12555Q-AS-5	Neuberger Berman CLO XIV-NEUB 2013-14A BR2	1	800,000	800,101
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,117	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			12547L-AQ-1	GREYWOLF CLO VI Ltd-GWOLF 2018-1A A2	1	800,000	800,117
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	799,767	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			64129J-BG-4	Goldentree Loan Manageme-GLM 2020-8A BR	1	800,000	799,767
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	795,698	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			39809G-AC-9	TICP CLO X LTD-SERIES 18-10A CLASS B	1	800,000	795,698
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,762	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			38136N-AS-5	Canyon CLO 2020-2 Ltd-CANYC 2020-2A BR	1	800,000	800,762
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,348	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			87249C-AC-5	ARES CLO-ARES 2021-ALFA B	1	800,000	800,348
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	799,986	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			13876N-AN-3	Ares XXXVIII CLO Ltd-SERIES 15-38A CLASS BR	1	800,000	799,986
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,036	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			04018X-AE-9	Niagara Park Clo Ltd-NIAPK 2019-1A BR	1	800,000	800,036
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,259	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			04015U-AJ-7	Diameter Capital Clo 2 L-DCLQ 2021-2A A2	1	800,000	800,259
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,270	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			65357L-AL-9	Canyon Capital CLO 2017--CANYC 2017-1A BR	1	800,000	800,270
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,067	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			25255L-AC-6	Anchorage Capital Clo 11-ANCHC 2019-11A BR	1	800,000	800,067
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,210	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			13876G-AL-2	Anchorage Capital CLO 9 -ANCHC 2016-9A BR2	1	800,000	800,210
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	799,980	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			03330N-AK-0		1	800,000	799,980
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	797,679	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			03328W-AU-2		1	800,000	797,679

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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	800,039	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			48253H-AQ-8	KKR CLO 26 Ltd-KKR 26 BR	1	800,000	800,039
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	699,266	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			04016P-AN-8	Ares XLIII CLO Ltd-SERIES 2017-43A CLASS CR	1	700,000	699,266
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	700,494	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			12551J-AN-6	CIFC Funding 2017-IV Ltd-CIFC 2017-4A A2R	1	700,000	700,494
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	700,032	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			03328W-AW-8	Anchorage Capital CLO 9 –ANCHC 2016-9A CR2	1	700,000	700,032
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	699,989	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			48252R-AQ-7	KKR CLO 24 Ltd-KKR 24 BR	1	700,000	699,989
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	699,981	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			13877P-AC-1	CANYC-2021-4A B	1	700,000	699,981
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	700,187	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			00190Y-BH-7	Ares XXVII CLO Ltd-ARES 2013-2A CR2	1	700,000	700,187
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	700,286	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			04019L-AN-4	ARES LI CLO Ltd-ARES 2019-51A BR	1	700,000	700,286
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	698,162	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			13875M-AE-6	Canyon CLO 2021-3 Ltd-CANYC 2021-3A C	1	700,000	698,162
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	700,095	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			143133-AE-6	CGMS 2021-6A B-CGMS 2021-6A B	1	700,000	700,095
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,065	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			25255D-AE-0	Diameter Capital CLO 1 L-DCLC 2021-1A A2	1	600,000	600,065
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	598,497	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			92917A-AE-6	Voya CLO Ltd-SERIES 18-1A CLASS B Magnetite XXVI Ltd-MAGNE 2020-26A BR	1	600,000	598,497
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,585	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			55954Y-AL-9	Wind River CLO Ltd-WINDR 2021-2A B	1	600,000	600,585
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	598,877	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			97315V-AE-7	Eaton Vance CLO 2020-1 L-EATON 2020-1A CR	1	600,000	598,877
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	599,975	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			278300-AN-8	AIMCO CLO Series 2015-A-AIMCO 2015-AA CR2	1	600,000	599,975
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	599,991	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			00900L-AS-3	Newark BSL CLO 1 Ltd-NBCLO 2016-1A A2R	1	600,000	599,991
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,451	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			65023T-AK-8	Bain Capital Credit CLO-BCC 2021-4A B	1	600,000	600,451
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,003	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			05685A-AG-3	KVK CLO 2016-1 Ltd-KVK 2016-1A BR2	1	600,000	600,003
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	596,986	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			97314D-AE-8		1	600,000	596,986
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	599,695	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			12565E-AE-1	CIFC Funding Ltd-CIFC 2021-5A C	1	600,000	599,695
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	599,993	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			143133-AG-1	CGMS 2021-6A C	1	600,000	599,993
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,049	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			00119V-AQ-2	AGL CLO 6 LTD-AGL 2020-6A BR	1	600,000	600,049
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,028	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			05685A-AJ-7	Bain Capital Credit CLO-BCC 2021-4A C	1	600,000	600,028
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	599,990	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			05682E-AE-3	Bain Capital Credit CLO –BCC 2021-5A B	1	600,000	599,990
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	592,172	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			06760G-AC-5	Barings CLO Ltd 2018-I-SERIES 18-1A CLASS B	1	600,000	592,172
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,061	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			087598-AC-2	BETHPAGE PARK CLO LTD-BETHP 2021-1A B	1	600,000	600,061
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	599,115	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			61773K-AC-6	Morgan Stanley Eaton Van-MSEV 2021-1A B	1	600,000	599,115
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,588	07/14/2023	07/14/2051	SOFR Replacement Swap – CME cleared			67110U-AN-9	OHA Loan Funding 2016-1 –OHALF 2016-1A B1R	1	600,000	600,588

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,386	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			38136N-AU-0	Goldentree Loan Manageme-GLM 2020-8A CR	1	600,000	600,386
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	596,421	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			87168B-AG-5	SYMP 2021-28A C-SYMP 2021-28A C .. AIMCO CLO 10 Ltd-AIMCO 2019-10A BR	1	600,000	596,421
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,033	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			00901A-AL-1	Elmwood CLO III Ltd-ELMW3 2019-3A CR	1	600,000	600,033
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,428	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			29002H-AQ-2		1	500,000	500,428
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,231	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			48253U-AC-0	KKR-SERIES 34A CLASS B	1	500,000	500,231
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,203	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			78108Y-AQ-5	RR 1 LLC-RRAM 2017-1A A2B	1	500,000	500,203
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,052	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			33835N-AE-1	ASSURANT CLO LTD-MORGN 2018-3A CR	1	500,000	500,052
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,056	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			949723-AC-4	Wellman Park CLO Ltd-SERIES 21-1A CLASS B	1	500,000	500,056
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,052	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			77340G-AL-5	Rockford Tower CLO 2017-2 Ltd	1	500,000	500,052
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,028	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			08182B-AN-8	Benefit Street Partners -BSP 2019-17A BR	1	500,000	500,028
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	494,621	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			73052V-AG-0	Point Au Roche Park CLO -PARPK 2021-1A C	1	500,000	494,621
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	499,974	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			95023A-AC-4	Wellfleet CLO Ltd-WELF 2021-2A B	1	500,000	499,974
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,089	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			04943A-AG-4	ATLAS SENIOR LOAN FUND L-SERIES 17-8A CLASS C	1	500,000	500,089
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	499,977	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			13887T-AN-7	Canyon Capital CLO 2019-CANYC 2019-1A BR	1	500,000	499,977
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,073	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			55820B-AL-1	Madison Park Funding XLV-MDPK 2020-45A BR	1	500,000	500,073
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	499,176	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			03766G-AS-1	Apidos CLO XXVI-APID 2017-26A BR	1	500,000	499,176
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	499,988	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			670881-AP-6	OCF CLO 2020-19 Ltd-OCF 2020-19A BR	1	500,000	499,988
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	498,141	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			14317Y-AG-9	Carlyle Global Market St-SERIES 21-5A CLASS C	1	500,000	498,141
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,129	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05683H-AS-4	Bain Capital Credit CLO -BCC 2017-2A CR2	1	500,000	500,129
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,136	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06762L-AN-8	Barings CLO Ltd 2020-I-BABSN 2020-1A BR	1	500,000	500,136
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	498,798	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			09627F-AQ-3	BlueMountain CLO XXV Ltd-BLUEM 2019-25A BR	1	500,000	498,798
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	499,216	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			97316D-AG-1	Wind River CLO Ltd-WINDR 2021-3A C	1	500,000	499,216
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		480,000	480,130	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			48249V-AS-0	KKR FINANCIAL CLO LTD-SERIES 13-1A CLASS BR	1	480,000	480,130
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	399,153	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			125550-AU-0	CIFC Funding 2020-I Ltd-CIFC 2020-1A CR	1	400,000	399,153
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,316	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			67110N-AT-2	QHA Credit Partners XIII-OAKC 2016-13A CR	1	400,000	400,316
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,047	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			48255A-AE-8	KKR CLO 36 Ltd-KKR 36A C	1	400,000	400,047
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,029	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05682E-AG-8	Bain Capital Credit CLO -BCC 2021-5A C	1	400,000	400,029
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,157	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			87249C-AE-1	TICP CLO X LTD-SERIES 18-10A CLASS C	1	400,000	400,157

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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		400,000	400,192	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			40637L-AC-4	Halsey Point CLO Ltd-SERIES 2021-4A CLASS B	1	400,000	400,192
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	393,517	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05683L-AG-1	Bain Capital Credit CLO -SERIES 1A CLASS C	1	400,000	393,517
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	399,153	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			83012K-AE-7	SIXST-SERIES 2021-19A CLASS C	1	400,000	399,153
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	398,525	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			92918Q-AG-5	Voya CLO Ltd-VOYA 2021-1A C	1	400,000	398,525
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	398,990	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			03328Y-AG-9	Anchorage Capital CLO Lt-ANCHC 2018-1RA C	1	400,000	398,990
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	397,600	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			61773K-AE-2	Morgan Stanley Eaton Van-MSEV 2021-1A C	1	400,000	397,600
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,255	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			38138T-AG-6	Goldentree Loan Managem-GLM 2021-10A C	1	400,000	400,255
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	399,991	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			55822A-AQ-0	Madison Park Funding XLV-MDPK 2020-46A CR	1	400,000	399,991
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	396,433	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			50189P-AN-2	LCM LTD PARTNERSHIP-SERIES 25A CLASS C2	1	400,000	396,433
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	395,924	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			97314D-AG-3	KVK CLO 2016-1 Ltd-KVK 2016-1A CR2	1	400,000	395,924
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	398,673	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05875H-AE-3	Ballyrock CLO 2018-1 Ltd-SERIES 2018-1A CLASS B	1	400,000	398,673
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	399,139	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			13876N-AS-2	Canyon CLO 2020-2 Ltd-CANYC 2020-2A CR	1	400,000	399,139
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	399,130	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			70470M-AJ-4	Peace Park CLO Ltd-PCEPK 2021-1A C	1	400,000	399,130
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,431	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			67110N-AP-0	OHA Credit Partners XIII-OAKC 2016-13A BR	1	400,000	400,431
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,174	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			74980Q-AE-1	ALM Ltd/KY-RRAM 2021-17A A2	1	400,000	400,174
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	399,833	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			29002V-AE-8	ELM10 2021-3A C-ELM10 2021-3A C	1	400,000	399,833
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,706,137	4,367,228	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			747525-AV-5	QUALCOMM INC-SENIOR UNSECURED Landmark Equity Partners XVI-D, LLC	1	5,706,137	4,367,228
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		20,875,000	20,875,000	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			515095-MM-6	SCL XL I FUND L.P. - Senior Secured Revolving Facility	1	20,875,000	20,875,000
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,859,548	7,859,548	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			78401Z-MM-2	SSE PLC Senior Note Ser	2	7,859,548	7,859,548
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,750,000	7,740,700	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			78467K-B*-7	KKR Core Holding Company LLC	2	7,750,000	7,740,700
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,250,012	15,892,095	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			48255K-AA-4	Palmer Square CLO 2019-1-PLMRS 2019-1A A2R	1	19,250,012	15,892,095
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,302,462	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			69700G-AL-6	ASSURANT CLO I LTD-MORGN 2017-1A BR	1	1,300,000	1,302,462
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,298,688	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			33836J-AE-9	Anchorage Capital CLO 20-ANCHC 2021-20A B	1	1,300,000	1,298,688
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,299,966	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			03330Y-AE-0	Benefit Street Partners -BSP 2019-18A BR	1	1,300,000	1,299,966
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,200,235	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			08186P-AN-3	OZLM XIX Ltd-OZLM 2017-19A A2AR Flatiron CLO 19 Ltd-FLAT 2019-1A BR	1	1,200,000	1,200,235
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,452	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			67112C-AN-7	KKR CLO 30 Ltd-KKR 30A BR	1	1,100,000	1,100,452
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,000,849	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			33883J-AQ-4		1	1,000,000	1,000,849
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,000,354	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			48250E-AS-4		1	1,000,000	1,000,354

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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		1,000,000	999,953	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			13887W-AL-4	Canyon Capital CLO 2019--CANVC 2019-2A BR	1	1,000,000	999,953
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	990,542	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			92919D-AE-8	Voya CLO Ltd-VOYA 2021-3A C	1	1,000,000	990,542
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	993,285	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			40440X-AE-1	Highbridge Loan Manageme-HLM 2021-16A C	1	1,000,000	993,285
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,000,037	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06762T-AE-1	Babson CLO Ltd/Cayman Islands	1	1,000,000	1,000,037
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		909,091	914,364	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			87289B-AB-0	TCP DLF VIII 2018 CLO, LLC - Class A-2 Secured Floating Rate Note	1	909,091	914,364
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	900,012	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05684C-AQ-8	Bain Capital Credit CLO -BCC 2020-3A BR	1	900,000	900,012
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	899,951	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			13887W-AN-0	Canyon Capital CLO 2019--CANVC 2019-2A CR	1	900,000	899,951
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	900,711	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			67098D-AW-3	OHA Credit Funding 4 Ltd-OAKC 2019-4A CR	1	900,000	900,711
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,022	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			42086N-AJ-7	Hayfin Kingsland XI Ltd-HAYFN 2019-2A BR	1	800,000	800,022
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	700,454	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			67707L-AJ-7	Oak Hill Credit Partners	1	700,000	700,454
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	703,380	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06762V-AC-0	Barings Loan Partners CL-BABSN 2022-3A B	1	700,000	703,380
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,121	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			75009P-AE-7	Rad CLO 12 Ltd-RAD 2021-12A C	1	600,000	600,121
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	499,457	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			33836J-AG-4	ASSURANT CLO I LTD-MORGN 2017-1A CR	1	500,000	499,457
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	496,130	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			27829P-AS-5	Eaton Vance CLO 2020-2 L-EATON 2020-2A CR	1	500,000	496,130
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	499,979	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			87168G-AG-4	Symphony CLO XXIX Ltd-SYMP 2021-29A C	1	500,000	499,979
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000	300,010	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			00120B-AE-0	AGL CLO Ltd-AGL 2021-12A B	1	300,000	300,010
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,000,000	10,000,000	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			12499#-MN-6	CCOF II & CARLYLE CREDIT OPPORTUNITIES Co-issued - Senior Secured Term Loan	1	10,000,000	10,000,000
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,061,615	9,061,615	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			72303#-MM-8	PINEBRIDGE PRIVATE CREDIT III HOLDINGS LEV, LLC, - Senior Secured Loan	1	9,061,615	9,061,615
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,338,413	5,338,413	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			50079#-MX-4	KREF Lending VII LLC - Term Loan Series 2022-12	1	5,338,413	5,338,413
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,347,367	6,347,367	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05564Z-MM-6	BREDIF MM LSA LLC - Term Loan Series 2022-3	1	6,347,367	6,347,367
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,825,000	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			320209-AB-5	First Financial Bancorp-SUBORDINATED	2	5,000,000	4,825,000
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,352,500	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			04911A-AA-5	Atlantic Union Bankshare-SUBORDINATED	2	5,000,000	4,352,500
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,280,000	5,280,000	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			14314Z-MM-3	CARLYLE SECURED LENDING III SPV, - Senior Secured Loan	2	5,280,000	5,280,000
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	575,813	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			12625K-AN-5	COMM MORTGAGE TRUST-SERIES 2013-CR8 CLASS C REID	1	600,000	575,813
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	527,629	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			64035C-AB-4	Nelnet Student Loan Trus-NSLT 2021-2A B	1	600,000	527,629
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,401,742	1,419,565	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			28148W-AC-7	EDUCATIONAL FUNDING OF T-SERIES 2011-1 CLASS B	1	1,401,742	1,419,565
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,401,041	1,372,540	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05609K-AL-3	BX Commercial Mortgage T-BX 2021-XL2 F	1	1,401,041	1,372,540

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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		1,312,998	1,254,306	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			97064E-AA-6	Willis Engine Structured-WESTF 2018-A A	2	1,312,998	1,254,306
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,307,519	1,294,369	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05609R-AL-8	BX Trust-BX 2021-BXMF D	1	1,307,519	1,294,369
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,193,805	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			64034C-AB-5	Nelnet Student Loan Trus-NSLT 2019-1A B	1	1,300,000	1,193,805
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,248,367	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06760W-AJ-5	Barings Middle Market CL-BMM 2021-1A C	2	1,300,000	1,248,367
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,072,374	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			64034X-AB-9	Nelnet Student Loan Trus-NSLT 2021-1A B	1	1,200,000	1,072,374
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,176,913	1,168,904	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			86386M-AX-2	Student Loan Consolidati-SLCC 2002-2 B2	2	1,176,913	1,168,904
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,047,438	1,024,282	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			28140D-AC-7	EDUCATION LOAN ASSET-BAC-SERIES 13-1 CLASS B1	1	1,047,438	1,024,282
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,109,009	980,150	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			95001M-AK-6	WELLS FARGO COMMERCIAL M-SERIES 2017-C38 CLASS B	1	1,109,009	980,150
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		965,798	1,123,082	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			57645L-AA-2	MASTR REPERFORMING LOAN -SERIES 2006-2 CLASS 1A1	1	965,798	1,123,082
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,039,500	1,016,277	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06760Q-AU-3	Barings Middle Market CL-BMM 2017-1A CR	2	1,039,500	1,016,277
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	949,688	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			12625K-AP-0	COMM MORTGAGE TRUST-SERIES 2013-CR8 CLASS D REID	1	1,000,000	949,688
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	926,793	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			26833R-AC-2	ECMC Group Student Loan -ECMC 2021-1A B	1	1,000,000	926,793
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		999,598	910,266	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			28166G-AB-1	EDvestinU Private Educat-SERIES 19-A CLASS B	1	999,598	910,266
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		905,573	869,912	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			63940X-AC-2	Navient Student Loan Tru-SERIES 19-1A CLASS B	1	905,573	869,912
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	878,679	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			63941R-AC-4	NAVSL 2019-2A B	1	900,000	878,679
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	849,793	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			63940A-AD-0	NAVIENT STUDENT LOAN TRU-SERIES 17-4A CLASS B	1	900,000	849,793
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	826,235	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			64034G-AB-6	Nelnet Student Loan Trus-NSLT 2020-1A B	1	900,000	826,235
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		899,998	691,542	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			87267T-AD-3	TRK 2021-INV2 Trust-TRK 2021-INV2 M1	2	899,998	691,542
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		897,137	828,567	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			74824D-AL-4	QUEENS CENTER MORTGAGE T-SERIES 2013-QCA CLASS D REID	3	897,137	828,567
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		793,865	866,573	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			86359D-MC-8	STRUCTURED ASSET SECURIT-SERIES 2005-RF3 CLASS 1A	1	793,865	866,573
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,918,019	2,907,686	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			91282C-GN-5	United States Treasury N-UNSECURED	1	2,918,019	2,907,686
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	210,638	(109,994,995)	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared	102,965	(110,101,401)	07384Y-CD-6	BEAR STEARNS ASSET BACKE-SERIES 2002-AC1 CLASS B1	1	107,673	106,406
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		399,828	429,288	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			195869-AJ-1	COLONIAL PIPELINE CO-NOTE	1	399,828	429,288
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		124,506	126,844	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			796050-AE-2	Samsung Electronics Co L-DEBENTURE	1	124,506	126,844
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,551,067	2,400,606	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			64966M-YS-2	City of New York NY-GENERAL OBLIGATION UNLTD	1	2,551,067	2,400,606
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		701,122	706,017	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			25654#-AA-0	Dodger Tickets LLC Senior Secured MFT Trust 2020-ABC-SERIES 2020-ABC CLASS A	1	701,122	706,017
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,324,287	1,022,691	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			55317B-AA-5	WellIs Fargo Bank Northwe Senior Secured Note Tr B 2007 -1B	1	1,324,287	1,022,691
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		140,551	139,293	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			94978#-GP-6		1	140,551	139,293

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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		402,314	381,148	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05400F-AG-6 .	Avolon Aerospace Funding Senior Secured	1	402,314	381,148
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		303,759	285,913	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			22822R-BH-2 .	Crown Castle Towers LLC-SECURED ..	1	303,759	285,913
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		350,000	371,639	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			393154-L8-6 .	Green Mountain Power Cor First Mtg Bond	1	350,000	371,639
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,233,000	1,241,243	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			37362@-AA-0 .	Georgia Transmission Cor First Mortgage	1	1,233,000	1,241,243
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		455,000	451,480	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			72349C-AB-8 .	CROWN CASTLE-SERIES 2009-1QLASS A2	1	455,000	451,480
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	349,868	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			882884-C8-6 .	Texas-New Mexico Power C Senior Secured Notes	1	400,000	349,868
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		145,000	143,926	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			373384-NZ-5 .	State of Georgia-BUILD AMERICA GEN OBLIG	1	145,000	143,926
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,050,000	1,055,009	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			442403-FY-2 .	Houston Independent Scho-BUILD AMERICA GEN OBLIG	1	1,050,000	1,055,009
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		925,000	919,783	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			70914P-ME-9 .	PENNSYLVANIA ST-BUILD AMERICA GEN OBLIG	1	925,000	919,783
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		550,000	544,445	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			101565-YR-4 .	BOULDER LARIMER & WELD C-GENERAL OBLIGATION UNLTD	1	550,000	544,445
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,668,423	1,685,445	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			91412N-AF-7 .	University of Chicago/Th-BOND	1	1,668,423	1,685,445
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,600	598,732	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			63080F-AA-5 .	NARA Caves Lease Trust Lease Backed Ce	1	600,600	598,732
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	700,728	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			92817S-TZ-1 .	VIRGINIA ST PUBLIC SCH A-REVENUE BONDS	1	700,000	700,728
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,209,798	1,204,812	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			88283L-HU-3 .	TEXAS ST TRANSPRTN COMM-BUILD AMERICA REVENUE	1	1,209,798	1,204,812
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		383,181	379,422	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			88283L-HT-6 .	TEXAS ST TRANSPRTN COMM-BUILD AMERICA REVENUE	1	383,181	379,422
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		408,297	400,392	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			373384-PA-8 .	State of Georgia-BUILD AMERICA GEN OBLIG	1	408,297	400,392
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		399,871	394,120	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			373384-TP-1 .	State of Georgia-GENERAL OBLIGATION UNLTD	1	399,871	394,120
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,647,307	1,591,696	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			576000-LA-9 .	MASSACHUSETTS ST SCH BLD-REVENUE BONDS	1	1,647,307	1,591,696
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		394,017	395,713	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			442331-QM-9 .	HOUSTON TX-GENERAL OBLIGATION LTD	1	394,017	395,713
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,753,728	4,483,988	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			64971Q-RB-1 .	NEW YORK CITY NY TRANSIT-REVENUE BONDS	1	4,753,728	4,483,988
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		229,161	213,476	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			250847-DU-1 .	DTE Electric Co-SENIOR SECURED NOTE	1	229,161	213,476
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	461,146	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			898361-AP-5 .	Trustees of Amherst Coll-UNSECURED NOTE	1	500,000	461,146
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,600,000	3,428,683	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			57169*-AU-1 .	Mars, Inc. Senior Note Ser	1	3,600,000	3,428,683
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		223,655	208,568	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			68607D-NK-7 .	OREGON ST DEPT OF TRANSPRTN-BUILD AMERICA REVENUE	1	223,655	208,568
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,098,175	1,798,794	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			009158-BC-9 .	Air Products and Chemica-SENIOR UNSECURED	1	2,098,175	1,798,794
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		486,964	476,736	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			18469P-A#-7 .	Clearbridge Energy MLP Op Fd Inc-Senior Secured	1	486,964	476,736
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		647,860	606,660	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			658308-AA-9 .	NORTH CAROLINA ST TPK AUTH-BUILD AMERICA REVENUE	1	647,860	606,660
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		502,839	491,353	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			18469Q-A#-5 .	Clearbridge Energy MLP Fd Inc-Senior Secured	1	502,839	491,353

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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		300,000	279,018	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			740816-AK-9	PRES & FELLOWS OF HARVAR-SENIOR UNSECURED BOND	1	300,000	279,018
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		932,684	905,094	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			184692-B#-7	Clearbridge Energy MLP Fd Inc-Senior Secured	1	932,684	905,094
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,167,286	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			41242*-AT-9	Hardwood Funding LLC Senior Note Ser	1	1,200,000	1,167,286
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,200,000	2,076,796	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			41242*-AU-6	Hardwood Funding LLC Senior Note Ser	1	2,200,000	2,076,796
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		451,638	490,566	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			794173-FG-4	SALEM-KEIZER OR SCH DIST-GENERAL OBLIGATION UNLTD	1	451,638	490,566
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		706,150	699,338	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			79569T-AE-3	SALT LAKE CNTY UT TRANSP-BUILD AMERICA REVENUE	1	706,150	699,338
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		831,468	802,117	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			662352-A*-4	Northwell Healthcare Inc - Senior Secured Note	1	831,468	802,117
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		917,128	801,638	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			04352E-AA-3	Ascension Health-SENIOR UNSECURED LOS ANGELES CA UNIF SCH -GENERAL OBLIGATION UNLTD	1	917,128	801,638
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		941,263	898,021	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			544646-A6-9	Mesa Air Group, Inc. Class A Notes	1	941,263	898,021
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,693,803	1,576,084	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			59048@-AA-6	Avolon Aerospace Leasing Secured Note A3	1	1,693,803	1,576,084
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		269,343	251,442	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05389L-AA-1	Oaktree Capital Managemen Senior Notes	1	269,343	251,442
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	609,944	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			674003-B*-8	Avolon Aerospace Leasing Secured Note B7	1	700,000	609,944
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		536,830	502,562	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05389L-AB-9	Avolon Aerospace Leasing Secured Note A3	1	536,830	502,562
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		268,762	250,799	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05389L-AD-5	Avolon Aerospace Leasing Secured Note B7	1	268,762	250,799
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		278,215	259,004	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05389L-AH-6	GS MORTGAGE SECURITIES T-SERIES 2013-G1 CLASS B REID	1	278,215	259,004
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		459,968	436,520	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			36197Q-AG-4	Warburg Pincus LLC Senior Notes Series A	1	459,968	436,520
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,500,000	1,228,925	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			93401*-AA-8	Angel Oak Financial Stra Senior Note Series B	1	1,500,000	1,228,925
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000	272,765	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			03464A-A@-9	Aquarion Water Company O Senior Note	1	300,000	272,765
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		509,996	469,166	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			03840#-AD-6	Illinois Finance Authori-REVENUE BONDS	1	509,996	469,166
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		490,338	461,725	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			45204E-C7-1	Avolon Aerospace Funding Senior Secured	1	490,338	461,725
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		403,403	381,260	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05400F-AE-1	Avolon Aerospace Funding Senior Secured	1	403,403	381,260
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		375,831	355,356	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05400F-AC-5	Avolon Aerospace Funding Senior Secured	1	375,831	355,356
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		310,964	293,129	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05400F-AA-9	Angel Oak Financial Stra Senior Note Series A	1	310,964	293,129
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,033,627	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			03464A-A*-1	Avolon Aerospace Leasing Secured Note B7	1	1,100,000	1,033,627
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		298,214	276,659	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05389L-AK-9	RENAISSANCE RE FINANCE-SENIOR UNSECURED	1	298,214	276,659
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		797,850	754,860	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			75973Q-AA-5	HUSKY FUNDED 2021-A FINANCING L.P. - Husky Term A	1	797,850	754,860
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,847,500	4,713,031	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			44805Z-MN-4	CELF SPV LLC - Revolving Senior Secured Term Facility	1	4,847,500	4,713,031
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,285,714	14,285,714	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			15102Z-MM-6			14,285,714	14,285,714

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		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@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,420,000	11,420,000	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			68375Z-MM-5	OR Opportunistic DL (C) Funding LLC - Term Loan	1	11,420,000	11,420,000
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,562,250	2,913,219	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			G9303#-AC-8	University of Glasgow Senior Note Ser	1	4,562,250	2,913,219
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,509,347	2,024,180	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			98665#-AA-4	WellSpan Health Obligate Senior Secured Notes	1	2,509,347	2,024,180
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,600,000	2,599,974	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06762T-AC-5	Babson QLO Ltd/Cayman Islands	1	2,600,000	2,599,974
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,600,000	2,600,611	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06763B-AC-3	Babson QLO Ltd/Cayman Is-BABSN LP- 2A B	1	2,600,000	2,600,611
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,587,200	2,576,655	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06760Q-AQ-2	Barings Middle Market CL-BMM 2017- 1A A2R	1	2,587,200	2,576,655
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,851,710	1,778,002	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			G2867#-AA-5	Dunedin Income Growth In Senior Secured	1	2,851,710	1,778,002
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,712,630	2,065,443	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			G1512@-AA-8	AVI Global Trust PLC - Senior Note Series A GBP	1	2,712,630	2,065,443
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,915,014	9,760,362	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			81809#-MN-6	17 Capital Fund 5 Partners Fund Borrower Limited - Term Loan	1	9,915,014	9,760,362
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,002,000	1,985,856	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06760Q-AS-8	Barings Middle Market CL-BMM 2017- 1A BR	1	2,002,000	1,985,856
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,901,740	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			67098D-AU-7	OHA Credit Funding 4 Ltd-OAKC 2019- 4A BR	1	1,900,000	1,901,740
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,900,015	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			75009P-AC-1	Rad QLO 12 Ltd-RAD 2021-12A B	1	1,900,000	1,900,015
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,848,339	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			485424-NF-8	KANSAS ST DEPT OF TRANS HWY REVENUE	1	1,900,000	1,848,339
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,641,878	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			007589-AB-0	Advocate Health & Hospit-SENIOR UNSECURED	1	1,900,000	1,641,878
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,660,000	3,660,000	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			70212Z-MM-8	PARTNERS GROUP PRIVATE EQUITY II, LLC - Senior Secured Revolving Facility	1	3,660,000	3,660,000
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,016,848	4,247,142	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			66815P-AB-6	Northwestern Hydro Acqui Senior Secured Notes	2	5,016,848	4,247,142
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,672,510	2,467,547	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			Q8059@-AC-7	Registry Finance Pty Ltd Gtd Senior Secured Note Series C	1	3,672,510	2,467,547
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,001,312	3,185,453	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			136375-CZ-3	Canadian National Railwa-SENIOR UNSECURED	1	5,001,312	3,185,453
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,787,679	7,632,883	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			70450Y-AJ-2	PayPal Holdings Inc-SENIOR UNSECURED	1	10,787,679	7,632,883
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,986,349	6,326,198	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			355611-AA-2	Fred Hutchinson Cancer R-UNSECURED	1	7,986,349	6,326,198
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	3,347,675	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			03028P-L@-3	American Transmission Co Senior Unsecured Notes	1	5,000,000	3,347,675
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	3,677,065	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			143499-AB-7	Carnegie Institution of -UNSECURED	1	5,000,000	3,677,065
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,977,124	4,409,526	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			084664-CQ-2	Berkshire Hathaway Finan-SENIOR UNSECURED	1	4,977,124	4,409,526
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,229,670	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			67755#-AC-6	Ohio State Energy Partne Senior Secured	1	5,000,000	4,229,670
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,963,261	3,695,740	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			747525-BJ-1	QUALCOMM Inc-SENIOR UNSECURED	1	4,963,261	3,695,740
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	3,680,930	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			93401*-AD-2	Warburg Pincus LLC Senior Notes Series D	1	5,000,000	3,680,930
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,907,509	3,681,427	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			76913@-AA-2	Riverside Health System Senior Unsecured Notes	1	4,907,509	3,681,427

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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		3,384,470	2,364,265	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			Q8059@-AB-9	Registry Finance Pty Ltd Gtd Senior Secured Note Series B	1	3,384,470	2,364,265
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,700,000	3,274,201	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			007589-AE-4	Advocate Health & Hospit-UNSECURED	1	4,700,000	3,274,201
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,002,500	4,779,187	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			G2037*-AE-6	Chanel Ltd EURO SR NT SER A	1	5,002,500	4,779,187
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,539,420	3,315,809	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			29366W-AB-2	Entergy Mississippi LLC-SECURED ..	1	4,539,420	3,315,809
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,012,160	4,840,385	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			G294A@-AK-5	Dyson Finance Limited Guaranteed Series A Senior Notes	1	5,012,160	4,840,385
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,265,900	4,481,449	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			G7996@-AA-8	Segro Plc Senior Unsecure	1	5,265,900	4,481,449
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,919,640	3,501,026	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			G4460*-AB-4	Henderson International Senior Unsecured Notes	1	4,919,640	3,501,026
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,400,000	3,385,756	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			03028P-K@-4	American Transmission Co Senior Unsecured Notes	1	4,400,000	3,385,756
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,889,478	3,758,784	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			69351U-AS-2	PPL Electric Utilities C-SECURED ..	1	4,889,478	3,758,784
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,309,146	6,915,952	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			149123-CJ-8	Caterpillar Inc-SENIOR UNSECURED ..	1	9,309,146	6,915,952
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,870,550	5,113,191	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			G6462*-AA-9	Newlon Housing Trust Senior Secured	2	6,870,550	5,113,191
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,174,057	3,486,787	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			57167@-AH-8	Mars Inc-SENIOR UNSECURED	1	4,174,057	3,486,787
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,878,000	3,429,253	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			G1847@-AB-0	Capital Investors Europe PBI Limited - Series B Senior Note	1	4,878,000	3,429,253
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,440,274	3,500,615	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			12477B-AG-9	CAMB Commercial Mortgage-CAMB 2021-CX2 C	1	4,440,274	3,500,615
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,971,975	3,971,975	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05564Z-MM-8	BREDIF MM LSA LLC - Term Loan Series 2022-2	1	3,971,975	3,971,975
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,372,796	3,376,286	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			85816L-AA-6	Steele Creek Clo 2018-2 -SERIES 2018-2A CLASS A	1	3,372,796	3,376,286
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	2,407,500	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			75970E-AE-7	Renasant Corp-SUBORDINATED	2	3,000,000	2,407,500
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,983,715	2,440,873	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05491V-AG-1	BBCMS 2018-CHRS Mortgage-BBCMS 2018-CHRS C	1	2,983,715	2,440,873
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,900,000	2,794,150	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			064227-AC-5	Bank of NT Butterfield &-SUBORDINATED	2	2,900,000	2,794,150
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,881,474	2,228,016	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			12477B-AJ-3	CAMB Commercial Mortgage-CAMB 2021-CX2 D	2	2,881,474	2,228,016
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,700,000	2,043,900	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			20727P-AG-9	Congressional Bancshares-CGLBNC 4 01/01/32	2	2,700,000	2,043,900
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,265,474	1,777,207	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			05491V-AJ-5	BBCMS 2018-CHRS Mortgage-BBCMS 2018-CHRS D	1	2,265,474	1,777,207
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,199,978	1,839,466	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			36167F-AD-1	GCAT 2019-NQM2 Trust-GCAT 2020-NQM1 M1	1	2,199,978	1,839,466
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,013,212	1,464,206	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			55317B-AE-7	MFT Trust 2020-ABC-SERIES 2020-ABC CLASS B	1	2,013,212	1,464,206
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,986,344	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			06762T-AG-6	Babson CLO Ltd/Cayman Islands	2	2,000,000	1,986,344
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,859,819	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			64034D-AB-3	Nelnet Student Loan Trus-NSLT 2018-4 B	1	2,000,000	1,859,819
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		303,031	305,516	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			87289B-AE-4	TCF DLF VIII 2018 CLO, LLC - Class C Secured Floating Rate Note	1	303,031	305,516
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,801	276,259	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			12629N-AJ-4	COMM MORTGAGE TRUST-SERIES 2015-DC1 CLASS B	1	300,801	276,259

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
		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
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Value	Value	CUSIP	Description	Description	Value	Value
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		812,780	732,913	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			36252S-BA-4	GS Mortgage Securities T-SERIES 2019-GC38 CLASS B	1	812,780	732,913
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		613,386	611,423	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			87289B-AA-2	TOP DLF VIII 2018 CLO, LLC - Class A-1 Secured Floating Rate Note	1	613,386	611,423
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	559,000	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			90270Y-AN-9	UBS-BARCLAYS COMMERCIAL -SERIES 2013-C5 CLASS D REID	1	800,000	559,000
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		796,179	784,614	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			58403Y-AR-7	Med Trust 2021-MDLN-MED 2021-MDLN D	1	796,179	784,614
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		17,500,000	17,508,068	07/14/2023	07/14/2051	SOFR Replacement Swap - CME cleared			04015G-AX-7	Ares XXIV CLO Ltd-ARES 2015-2A AR3	1	17,500,000	17,508,068
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	45,892,190	688,384	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared	41,342	(45,162,464)	67084Z-MM-9	OC III LVS XXVI LP - Secured Loan Facility	1	45,850,848	45,850,848
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		27,680,250	27,680,250	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared			30300Z-MM-5	FS CREIT FINANCE MM-1 LLC - Secured Term Loan Facility	1	27,680,250	27,680,250
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	5,000,000	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared			651234-MM-5	NCL II PE-D, LLC	1	5,000,000	5,000,000
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,452,305	11,452,305	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared			57888Z-MM-8	MCOF FINANCE, LLC - Senior Secured Revolving Loan Facility	1	11,452,305	11,452,305
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,454,101	8,454,101	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared			50079@-MV-8	KREF Lending VII LLC - Term Loan Series 2021-10	1	8,454,101	8,454,101
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,520,738	5,913,880	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared			26875P-AQ-4	EOG RESOURCES INC-SENIOR UNSECURED	1	6,520,738	5,913,880
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		8,558,704	8,558,704	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared			75812R-MM-9	Red Cedar Holdings B, L.P. - Series 2022-1	1	8,558,704	8,558,704
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,000,000	4,000,000	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared			50079@-MW-6	KREF Lending VII LLC - Term Loan Series 2022-11	1	4,000,000	4,000,000
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,720,546	4,913,949	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared			48270C-AA-3	KST Electric Power Company S.A.P de C.V. - Term Loan	1	5,720,546	4,913,949
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,491,488	3,491,488	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared			50079@-MW-6	KREF Lending VII LLC - Term Loan Series 2022-11	1	3,491,488	3,491,488
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,396,814	9,396,814	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared			67080B-MM-6	NXT Capital Structured Note I, LLC - Class A Secured Float Rate Revolving Loan	1	9,396,814	9,396,814
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,566,608	5,566,608	07/17/2023	07/15/2051	SOFR Replacement Swap - CME cleared			G3165#-MN-1	CCO I CREDIT BACKED LOANS LTD. - Senior Secured Floating Rate Term Loan	1	5,566,608	5,566,608
12753@AE2	Corporate Bonds	1	40,000,000	4,082,000	7,722,361	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared		3,746,419	09680Z-MM-9	Bobcat Funded 2021-A Financing L.P. - Secured Term Loan A	1	4,082,000	3,975,942
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		5,299,175	4,558,358	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared			29157T-AD-8	Emory University-UNSECURED	1	5,299,175	4,558,358
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		4,500,000	3,775,932	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared			91863@-AA-1	VHG Capital, L.P. Senior Notes Series A	1	4,500,000	3,775,932
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		5,000,000	4,057,230	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared			91863@-AB-9	VHG Capital, L.P. Senior Notes Series B	1	5,000,000	4,057,230
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		1,000,000	937,168	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared			44805Z-MM-6	HUSKY FUNDED 2021-A FINANCING L.P. - Husky Term B	2	1,000,000	937,168
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		4,746,489	4,574,230	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared			84986E-AB-7	Spring Renewables Invest Senior Term Loa	2	4,746,489	4,574,230
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		4,173,583	3,727,708	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared			90380*-AA-9	UIIico Infrastructure Southland Borrower, LLC	2	4,173,583	3,727,708
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		4,999,822	4,405,096	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared			63941L-AD-5	Navient Student Loan Tru-NAVSL 2019-BA B	1	4,999,822	4,405,096
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		5,000,000	3,269,000	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared			05580M-79-3	B. Riley Financial Inc-SENIOR UNSECURED	2	5,000,000	3,269,000
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		4,977,814	4,558,181	03/16/2022	03/16/2029	Interest Rate Swap - CME cleared			06759L-AC-7	Barings BDC Inc-SENIOR UNSECURED	2	4,977,814	4,558,181

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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@AD4	Evergreen Basket of Floating Corporate Bonds	1	30,000,000	15,000,000	16,960,885	03/16/2022	03/16/2032	Interest Rate Swap - CME cleared .		3,945,213	04019V-MN-9 .	ARES PBN Finance Co. LLC - Class A Term Loan	1	15,000,000	13,015,672
12753@AD4	Evergreen Basket of Floating Corporate Bonds	1		4,900,000	4,238,991	03/16/2022	03/16/2032	Interest Rate Swap - CME cleared .			36831F-AA-3 .	GCM GROSVENOR DIVERSIFIED ALTERNATIVES ISSUER LLC - Term A Notes Facility	1	4,900,000	4,238,991
12753@AD4	Evergreen Basket of Floating Corporate Bonds	1		10,000,000	10,000,000	03/16/2022	03/16/2032	Interest Rate Swap - CME cleared .			631908-MN-7 .	NASSAU CFO 2022 LLC - Class A Term Loan	1	10,000,000	10,000,000
12753@AD4	Evergreen Basket of Floating Corporate Bonds	1		1,687,120	1,582,519	03/16/2022	03/16/2032	Interest Rate Swap - CME cleared .			P3596#-AA-1 .	EVM ENERGIA DEL VALLE DE MEXICO USD SR SEC0 NT	2	1,687,120	1,582,519
9999999999 - Totals				869,555,982	541,514,781	XXX	XXX	XXX	255,885	(266,986,050)	XXX	XXX	XXX	869,300,097	808,500,831

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	5	873,386,687							5	873,386,687
2. Add: Opened or Acquired Transactions.....										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	13,659,932	XXX		XXX		XXX		XXX	13,659,932
4. Less: Closed or Disposed of Transactions.....										
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	17,490,639	XXX		XXX		XXX		XXX	17,490,639
7. Ending Inventory	5	869,555,980							5	869,555,980

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	263,463,607
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	
3.	Total (Line 1 plus Line 2)	263,463,607
4.	Part D, Section 1, Column 6	591,723,927
5.	Part D, Section 1, Column 7	(322,304,276)
6.	Total (Line 3 minus Line 4 minus Line 5)	(5,956,045)
		Fair Value Check
7.	Part A, Section 1, Column 16	(3,778,328)
8.	Part B, Section 1, Column 13	5,956,045
9.	Total (Line 7 plus Line 8)	2,177,718
10.	Part D, Section 1, Column 9	599,159,675
11.	Part D, Section 1, Column 10	(596,981,957)
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	155,709,458
14.	Part B, Section 1, Column 20	20,487,650
15.	Part D, Section 1, Column 12	176,197,108
16.	Total (Line 13 plus Line 14 minus Line 15)	

STATEMENT AS OF MARCH 31, 2024 OF THE C.M. Life Insurance Company

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	704,703,572	42,909,412
2. Cost of cash equivalents acquired	2,863,528,095	6,487,472,165
3. Accrual of discount	6,632,808	8,480,218
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	1,823	(27,881)
6. Deduct consideration received on disposals	3,393,022,878	5,834,130,343
7. Deduct amortization of premium		
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	181,843,419	704,703,572
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	181,843,419	704,703,572