



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

QUARTERLY STATEMENT

AS OF JUNE 30, 2026

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 225 Asylum Street - Goodwin Square (Street and Number), Hartford, CT, US 06103 (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), 413-226-0200 (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 Elizabeth Marie Marin Appointed Actuary Lin Meng

OTHER

Mary Jane Bartolotta Fortin, Executive Vice President and Chief Financial Officer Paul Anthony LaPiana, Executive Vice President Eric William Partlan, Executive Vice President

Dominic Lusean Blue, Executive Vice President

DIRECTORS OR TRUSTEES

Roger William Crandall - Chairman Paul Anthony LaPiana Mary Jane Bartolotta Fortin

Michael James O'Connor

State of Massachusetts SS

County of Hampden

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

Roger William Crandall President and Chief Executive Officer Akintokunbo Akinbajo Secretary Elizabeth Marie Marin 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.....

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	1,999,287,967		1,999,287,967	2,115,040,445
2. Stocks:				
2.1 Preferred stocks	10,921,574		10,921,574	10,896,574
2.2 Common stocks	239,335,284		239,335,284	224,703,018
3. Mortgage loans on real estate:				
3.1 First liens	492,650,560		492,650,560	525,519,601
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 (\$58,144,213), cash equivalents (\$ 656,290,884) and short-term investments (\$ 69,575,629)	784,010,726		784,010,726	649,966,102
6. Contract loans (including \$ premium notes)	151,953,611		151,953,611	150,105,038
7. Derivatives	649,767,101		649,767,101	627,029,100
8. Other invested assets	167,527,471	1,999,125	165,528,346	181,636,800
9. Receivables for securities	160,155,523		160,155,523	213,717,063
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	4,655,609,818	1,999,125	4,653,610,693	4,698,613,742
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	41,228,474		41,228,474	49,626,035
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	319,367	197,537	121,830	231,962
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	(16,985,455)		(16,985,455)	1,736,855
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	32,147,933	96,277	32,051,656	51,101,080
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	28,144,589		28,144,589	10,389,301
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	38,335,174		38,335,174	42,126,859
18.2 Net deferred tax asset	45,976,468	17,062,813	28,913,655	26,661,734
19. Guaranty funds receivable or on deposit	5,390,734		5,390,734	5,702,081
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				201,614
24. Health care (\$) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	165,369,586	3,642,975	161,726,611	139,535,256
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	4,995,536,688	22,998,727	4,972,537,961	5,025,926,520
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	2,053,149,351		2,053,149,351	1,945,027,909
28. Total (Lines 26 and 27)	7,048,686,039	22,998,727	7,025,687,312	6,970,954,429
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	162,877,938	2,190,806	160,687,131	138,197,011
2502. Miscellaneous other assets	1,039,480		1,039,480	1,338,245
2503. Cash advances to agents	1,452,169	1,452,169		
2598. Summary of remaining write-ins for Line 25 from overflow page				
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	165,369,586	3,642,975	161,726,611	139,535,256

STATEMENT AS OF JUNE 30, 2026 OF THE C.M. Life Insurance Company

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 2,469,976,479 less \$ included in Line 6.3 (including \$ Modco Reserve)	2,469,976,479	2,587,303,878
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	46,085,523	46,675,232
4. Contract claims:		
4.1 Life	2,554,823	5,153,050
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	5,137	11,657
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 \$257,795 ceded	257,795	(355,322)
9.4 Interest Maintenance Reserve		
10. Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$ and deposit-type contract funds \$		
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued		
13. Transfers to Separate Accounts due or accrued (net) (including \$ (20,349,141) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(20,355,275)	(13,626,211)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	3,404,318	4,295,682
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	381,228	291,615
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	53,489,881	30,016,702
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	56,099,649	65,694,606
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	29,429,739	50,061,975
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	286,606,167	289,928,357
24.09 Payable for securities	79,618,525	
24.10 Payable for securities lending		
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	170,439,738	197,098,749
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	3,177,993,728	3,262,549,969
27. From Separate Accounts Statement	2,053,149,351	1,945,027,909
28. Total liabilities (Lines 26 and 27)	5,231,143,078	5,207,577,878
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	506,577,860	500,276,208
34. Aggregate write-ins for special surplus funds	160,687,131	138,197,011
35. Unassigned funds (surplus)	1,124,779,242	1,122,403,332
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)	1,792,044,234	1,760,876,551
38. Totals of Lines 29, 30 and 37	1,794,544,234	1,763,376,551
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	7,025,687,312	6,970,954,429
DETAILS OF WRITE-INS		
2501. Derivative collateral	118,406,166	40,922,532
2502. Derivative accrued interest	48,522,085	151,692,804
2503. Funds awaiting escheat and other miscellaneous	3,511,487	4,483,413
2598. Summary of remaining write-ins for Line 25 from overflow page		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	170,439,738	197,098,749
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	160,687,131	138,197,011
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)	160,687,131	138,197,011

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	116,228,696	57,239,646	159,834,208
2. Considerations for supplementary contracts with life contingencies	2,085,253	882,041	1,388,766
3. Net investment income	64,250,965	64,176,848	145,773,038
4. Amortization of Interest Maintenance Reserve (IMR)	(2,211,418)	(2,160,761)	(4,713,677)
5. Separate Accounts net gain from operations excluding unrealized gains or losses			
6. Commissions and expense allowances on reinsurance ceded	12,198,172	9,978,191	31,150,395
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.....	22,628,823	19,717,675	41,078,169
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	634,727	1,062,152	23,369,989
9. Totals (Lines 1 to 8.3)	215,815,217	150,895,792	397,880,888
10. Death benefits	34,670,108	45,194,230	109,817,401
11. Matured endowments (excluding guaranteed annual pure endowments)			
12. Annuity benefits	44,137,487	48,423,748	99,067,439
13. Disability benefits and benefits under accident and health contracts	368,263	334,848	668,982
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	235,022,892	219,554,091	447,436,131
16. Group conversions			
17. Interest and adjustments on contract or deposit-type contract funds	882,319	2,037,550	2,583,982
18. Payments on supplementary contracts with life contingencies	878,892	788,694	1,564,194
19. Increase in aggregate reserves for life and accident and health contracts	(117,325,834)	(156,210,267)	(234,943,494)
20. Totals (Lines 10 to 19)	198,634,126	160,122,895	426,194,635
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	18,720,654	8,560,477	30,128,060
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	36,894,396	22,223,886	80,785,077
24. Insurance taxes, licenses and fees, excluding federal income taxes	5,938,962	5,299,964	9,380,765
25. Increase in loading on deferred and uncollected premiums	743,647	966,711	179,622
26. Net transfers to or (from) Separate Accounts net of reinsurance	(56,330,998)	(58,888,534)	(130,032,535)
27. Aggregate write-ins for deductions	(990,762)	(2,737,332)	(5,069,653)
28. Totals (Lines 20 to 27)	203,610,026	135,548,067	411,565,971
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	12,205,192	15,347,724	(13,685,082)
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)	12,205,192	15,347,724	(13,685,082)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	3,707,572	7,725,307	(1,892,149)
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)	8,497,619	7,622,417	(11,792,934)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (2,114,400) (excluding taxes of \$ 169,290 transferred to the IMR)	2,776,529	(13,304,543)	(17,223,044)
35. Net income (Line 33 plus Line 34)	11,274,149	(5,682,126)	(29,015,978)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	1,763,376,551	1,700,602,618	1,700,602,618
37. Net income (Line 35)	11,274,149	(5,682,126)	(29,015,978)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 2,352,187	14,833,923	11,444,556	8,260,469
39. Change in net unrealized foreign exchange capital gain (loss)	(10,660,929)	57,449,634	52,919,598
40. Change in net deferred income tax	5,531,061	6,405,749	11,825,966
41. Change in nonadmitted assets	(5,588,177)	13,978,140	9,512,692
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	9,594,957	7,440,351	14,920,526
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	6,301,652		
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	(118,952)	(6,159,958)	(5,649,341)
54. Net change in capital and surplus for the year (Lines 37 through 53)	31,167,683	84,876,346	62,773,933
55. Capital and surplus, as of statement date (Lines 36 + 54)	1,794,544,234	1,785,478,964	1,763,376,551
DETAILS OF WRITE-INS			
08.301. Revenue sharing	753,906	1,098,823	1,926,491
08.302. Miscellaneous income	(119,179)	(36,671)	21,443,497
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)	634,727	1,062,152	23,369,989
2701. Reinsurance ceded adjustment	(2,309,361)	(2,934,646)	(4,936,144)
2702. Miscellaneous charges to operations	1,318,599	197,314	(133,509)
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(990,762)	(2,737,332)	(5,069,653)
5301. Reinsurance ceded adjustment	(2,309,361)	(2,934,646)	(4,936,144)
5302. Other changes in surplus	2,190,409	(3,225,312)	(713,196)
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(118,952)	(6,159,958)	(5,649,341)

STATEMENT AS OF JUNE 30, 2026 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	134,113,433	52,549,509	160,544,328
2. Net investment income	(29,404,688)	73,952,163	427,777,176
3. Miscellaneous income	37,631,875	32,054,145	97,586,198
4. Total (Lines 1 to 3)	142,340,620	158,555,817	685,907,702
5. Benefit and loss related payments	317,231,257	397,722,080	680,598,119
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(49,601,934)	(55,155,420)	(119,887,902)
7. Commissions, expenses paid and aggregate write-ins for deductions	83,775,129	52,111,218	99,307,792
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ (1,049,904) tax on capital gains (losses)	(1,550,168)	(4,890,206)	7,261,367
10. Total (Lines 5 through 9)	349,854,284	389,787,672	667,279,376
11. Net cash from operations (Line 4 minus Line 10)	(207,513,664)	(231,231,855)	18,628,326
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	174,848,694	220,966,649	550,095,261
12.2 Stocks	6,462,029	(19,713)	(18,491)
12.3 Mortgage loans	30,943,597	52,648,112	149,434,067
12.4 Real estate			
12.5 Other invested assets	6,643,201	14,485,652	20,326,298
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	462,587	(814,553)	(664,549)
12.7 Miscellaneous proceeds	42,848,812	36,981,169	57,172,835
12.8 Total investment proceeds (Lines 12.1 to 12.7)	262,208,920	324,247,316	776,345,421
13. Cost of investments acquired (long-term only):			
13.1 Bonds	73,926,296	103,294,597	230,459,460
13.2 Stocks	6,147,581		(20)
13.3 Mortgage loans	(22,260)	7,278,354	16,554,408
13.4 Real estate			
13.5 Other invested assets	2,063,278	9,072,141	25,120,719
13.6 Miscellaneous applications	(76,559,664)	7,017,877	11,447,187
13.7 Total investments acquired (Lines 13.1 to 13.6)	5,555,231	126,662,969	283,581,754
14. Net increase/(decrease) in contract loans and premium notes	1,018,266	(816,564)	155,109
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	255,635,423	198,400,911	492,608,558
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	(751,757)	(1,744,324)	(2,590,042)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	86,674,622	(40,895,744)	(61,759,779)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	85,922,865	(42,640,068)	(64,349,821)
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) ..	134,044,624	(75,471,012)	446,887,063
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	649,966,102	203,079,039	203,079,039
19.2 End of period (Line 18 plus Line 19.1)	784,010,726	127,608,027	649,966,102

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

20.0001. Transfer of partnerships and limited liability companies to common stocks – subsidiaries and affiliates	6,624,403		
20.0002. Transfer of stocks to partnerships and limited liability companies	6,301,652		
20.0003. Bond conversions and refinancing	4,884,202	3,320,289	278,949,168
20.0004. Stock conversions	494,287	653,743	1,121,031
20.0005. Transfer of mortgage loans to partnerships and limited liability companies	479,369	11,427,990	12,639,840
20.0006. Net investment income payment-in-kind bonds	2,833	1,236,078	1,215,050
20.0007. Transfer of bonds to partnerships and limited liability companies		5,599,248	5,599,248
20.0008. Transfers between other invested assets			851,743
20.0009. Transfer of mortgage loans to bonds		15,787	

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	146,616,465	98,561,849	237,990,721
2. Group life			
3. Individual annuities	141,384,504	18,842,205	471,771,808
4. Group annuities			
5. Accident & health			
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	288,000,969	117,404,054	709,762,529
9. Deposit-type contracts			
10. Total (Lines 8 and 9)	288,000,969	117,404,054	709,762,529

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NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of C.M. Life Insurance Company (the Company) have been prepared in conformity with the Statutory Accounting Practices (SAP) of the National Association of Insurance Commissioners (NAIC) and the accounting practices prescribed or permitted by the State of Connecticut Insurance Department.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Connecticut Insurance Department is shown below:

	SSAP #	F/S Page	F/S Line #	2026	2025
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 11,274,149	\$ (29,015,978)
(2) State prescribed practices that increase/(decrease) NAIC SAP	N/A	N/A	N/A	—	—
(3) State permitted practices that increase/(decrease) NAIC SAP	N/A	N/A	N/A	—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 11,274,149</u>	<u>\$ (29,015,978)</u>
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 1,794,544,234	\$ 1,763,376,551
(6) State prescribed practices that increase/(decrease) NAIC SAP	N/A	N/A	N/A	—	—
(7) State permitted practices that increase/(decrease) NAIC SAP	N/A	N/A	N/A	—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 1,794,544,234</u>	<u>\$ 1,763,376,551</u>

B. Use of Estimates in the Preparation of the Financial Statements

No significant change

C. Accounting Policy

- (1) No significant 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 investments. Categories 1 and 2 are considered investment grade, while Categories 3 through 6 are considered below investment grade. Bonds 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 significant change

- (6) For loan-backed and structured securities, such as asset-backed securities (ABS), mortgage-backed securities, including RMBS and CMBS, and structured securities, including collateralized debt obligations (CDOs), amortization or accretion is revalued quarterly based on the current estimated cash flows, using either the prospective or retrospective adjustment methodologies.

Fixed income securities with the highest ratings from a rating agency follow the retrospective method of accounting.

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.

- (7) - (14) No significant change

D. Going Concern

There is not substantial doubt regarding the Company’s ability to continue as a going concern.

Note 2 – Accounting Changes and Corrections of Errors

- A. For the six months ended June 30, 2026, corrections of prior years' errors were recorded in surplus, net of tax:

	Increase (Decrease) to:		
	Prior Years' Net Income	Current Year Surplus	Asset or Liability Balances
Bonds	\$ 4,860	\$ 4,860	\$ 4,860
Partnerships and LLCs	2,082,373	2,082,373	2,082,373
Investment income due and accrued	(1,469,248)	(1,469,248)	(1,469,248)
Other liabilities	1,491,590	1,491,590	(1,491,590)
Total	<u>\$ 2,109,574</u>	<u>\$ 2,109,574</u>	

Of the \$2,109,574 increase to surplus for prior years' errors, \$2,109,574 was recorded as prior period adjustments, net of taxes.

NOTES TO FINANCIAL STATEMENTS

For the six months ended June 30, 2025, corrections of prior years' errors were recorded in surplus, net of tax:

	Increase (Decrease) to:		
	Prior Years' Net Income	Current Year Surplus	Asset or Liability Balances
Investment income due and accrued	\$ (5,105,533)	\$ (5,105,533)	\$ (5,105,533)
Other Liabilities	1,886,014	1,886,014	(1,886,014)
Federal income taxes	(5,793)	(5,793)	(5,793)
Total	<u>\$ (3,225,311)</u>	<u>\$ (3,225,311)</u>	

Of the \$3,225,311 decrease to surplus for prior years' errors, \$3,225,311 was recorded as prior period adjustments net of taxes.

B. Adoption of new accounting standards

In February 2025, the NAIC adopted final revisions to SSAP No. 56 - Separate Accounts. The revisions clarify the measurement method guidance as well as prescribe guidance for how transfers to/from the General Investment Accounts and Separate Investment Accounts shall be recognized. The adopted revisions were effective on January 1, 2026, with early adoption permitted. The adoption of this guidance has an immaterial impact on the Company’s interim financial statements.

In March 2026, the NAIC adopted revisions to SSAP No. 103 related to reverse repurchase agreements. The revisions clarify that reverse repurchase agreements reported on the asset side of the transaction with stated maturity dates in excess of one year are nonadmitted assets and are reported on Schedule BA as “Any Other Asset.” The guidance also permits admission of reverse repurchase agreements with maturity dates within 365 days of the reporting period end, provided the fair value of the acquired asset is at least 102% of the original purchase price paid by the reporting entity, for the remaining duration until maturity. If such agreements are renewed for a period exceeding 365 days, they are required to be nonadmitted. The revisions are specific to reverse repurchase agreements and has no impact on the admittance of long-term repurchase agreements. The adopted revisions were effective upon adoption and were prospectively applied and did not have a material effect on the Company’s interim financial statements.

In March 2026, the NAIC adopted expanded revisions to sale-leaseback guidance to clarify the accounting treatment when restrictions exist on the seller’s access to cash or assets received from the sale. The revisions specify that sale-leaseback transactions with restrictions on access to the cash proceeds or assets received do not qualify for sale-leaseback accounting and are required to be accounted for by the seller using the financing method. The adopted revisions were effective upon adoption and did not have a material effect on the Company’s interim financial statements.

Note 3 – Business Combinations and Goodwill

Not applicable

Note 4 – Discontinued Operations

Not applicable

Note 5 – Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant change

B. Debt Restructuring

Not applicable

C. Reverse Mortgages

Not applicable

D. Asset-Backed Securities

(1) Prepayment assumptions for asset-backed and structured securities are based on various assumptions and inputs obtained from external industry sources along with internal analysis and actual experience.

NOTES TO FINANCIAL STATEMENTS

(2) The following contains asset-backed and structured securities that recognized OTTI classified on the following bases for recognizing OTTI:

	(1) Amortized Cost Basis Before OTTI Impairment	(2) OTTI Recognized in Loss		(3) Fair Value 1-(2a+2b)
		(2a) Interest	(2b) Non-interest	
OTTI recognized in the first quarter				
a. Intent to sell	\$ —	\$ —	\$ —	\$ —
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total first quarter (a+b)	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>
OTTI recognized in the second quarter				
d. Intent to sell	\$ —	\$ —	\$ —	\$ —
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	145,017	—	97,564	47,453
f. Total second quarter (d+e)	<u>\$ 145,017</u>	<u>\$ —</u>	<u>\$ 97,564</u>	<u>\$ 47,453</u>
OTTI recognized in the third quarter				
g. Intent to sell	\$ —	\$ —	\$ —	\$ —
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i. Total third quarter (g+h)	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>
OTTI recognized in the fourth quarter				
j. Intent to sell	\$ —	\$ —	\$ —	\$ —
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l. Total fourth quarter (j+k)	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>
m. Annual aggregate total (c+f+i+l)		<u>\$ —</u>	<u>\$ 97,564</u>	

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

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

1 CUSIP	2 Adjusted Carrying Value Amortized Cost before OTTI	3 Present Value of Projected Cash Flow	4 Recognized OTTI	5 Amortized Cost after OTTI	6 Fair Value at Time of OTTI	7 Date of Financial Instrument Where Reported
12624QAC7	\$ 94,709	\$ 13,925	\$ 80,784	\$ 13,925	\$ 26,188	June 30, 2026
46644ABM3	50,308	33,528	16,780	33,528	34,969	June 30, 2026
Totals	\$ 145,017	\$ 47,453	\$ 97,564	\$ 47,453	\$ 61,157	XXX

(4) As of June 30, 2026, the gross unrealized losses and fair values for investments in structured and ABS for which an OTTI has not been recognized in earnings follow:

a. The aggregate amount of unrealized losses:	
1. Less than 12 months	\$ (310,231)
2. 12 months or Longer	\$ (8,465,555)
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	\$ 17,803,287
2. 12 months or Longer	\$ 80,562,601

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Not applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

NOTES TO FINANCIAL STATEMENTS

- H. Repurchase Agreements Transactions Accounted for as a Sale
- Not applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
- Not applicable
- J. Real Estate
- Not applicable
- K. Investments in Tax Credit Structures (tax credit investments)
- No significant change
- L. Restricted Assets
- (1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Collateral held under security lending agreements	—	—	—	—	—	—	—
c. Subject to repurchase agreements	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	403,557	—	—	—	403,557	442,377	(38,820)
i. FHLB capital stock	—	—	—	—	—	—	—
j. On deposit with states	3,720,000	—	—	—	3,720,000	3,722,233	(2,233)
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—
m. Pledged as collateral not captured in other categories	252,818,057	—	—	—	252,818,057	312,574,433	(59,756,376)
n. Other restricted assets	—	—	—	—	—	—	—
o. Collateral assets received and on balance sheet	119,183,336	—	—	—	119,183,336	40,587,359	78,595,977
p. Assets held under Modco reinsurance agreements	—	—	—	—	—	—	—
q. Assets held under FWH reinsurance agreements	—	—	—	—	—	—	—
r. Total restricted assets (Sum of a through q)	\$ 376,124,950	\$ —	\$ —	\$ —	\$ 376,124,950	\$ 357,326,402	\$ 18,798,548

- (a) Subset of column 1
- (b) Subset of column 3

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year						
	8 Total Nonadmitted Restricted	9 Total Admitted Restricted (5 minus 8)	Percentage		12 Amount Reported in General Interrogatories	13 Difference from Note and GI	14 GI Ref
			10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)			
a. Subject to contractual obligation for which liability is not shown	\$ —	\$ —	— %	— %	XXX	XXX	XXX
b. Collateral held under security lending agreements	—	—	— %	— %	—	—	25.04+25.05
c. Subject to repurchase agreements	—	—	— %	— %	—	—	26.21
d. Subject to reverse repurchase agreements	—	—	— %	— %	—	—	26.22
e. Subject to dollar repurchase agreements	—	—	— %	— %	—	—	26.23
f. Subject to dollar reverse repurchase agreements	—	—	— %	— %	—	—	26.24
g. Placed under option contracts	—	—	— %	— %	—	—	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	403,557	0.006 %	0.006 %	XXX	XXX	26.26
i. FHLB capital stock	—	—	— %	— %	—	—	26.27
j. On deposit with states	—	3,720,000	0.053 %	0.053 %	XXX	XXX	26.28
k. On deposit with other regulatory bodies	—	—	— %	— %	—	—	26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	— %	— %	—	—	26.31
m. Pledged as collateral not captured in other categories	—	252,818,057	3.587 %	3.598 %	XXX	XXX	26.30
n. Other restricted assets	—	—	— %	— %	—	—	26.32
o. Collateral assets received and on balance sheet	—	119,183,336	1.691 %	1.696 %	XXX	XXX	XXX
p. Assets held under Modco reinsurance agreements	—	—	— %	— %	XXX	XXX	XXX
q. Assets held under FWH reinsurance agreements	—	—	— %	— %	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	\$ —	\$ 376,124,950	5.336 %	5.354 %	XXX	XXX	XXX

(c) Column 5 divided by Asset Page, Column 1, Line 28

(d) Column 9 divided by Asset Page, Column 3, Line 28

GI Reference	Difference between Note and GI (per column 13 above)	Explanation
25.04+25.05	\$ —	
26.21	—	
26.22	—	
26.23	—	
26.24	—	
26.25	—	
26.26	—	
26.27	—	
26.28	—	
26.29	—	
26.31	—	
26.30	—	
26.32	—	

NOTES TO FINANCIAL STATEMENTS

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance (excluding Modco/FWH) and Derivatives, Are Reported in the Aggregate)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives	\$ 214,688,451	\$ —	\$ —	\$ —	\$ 214,688,451	\$ 267,449,275	\$ (52,760,824)	\$ 214,688,451	3.046 %	3.056 %
Futures	38,129,607	—	—	—	38,129,607	45,125,157	(6,995,550)	38,129,607	0.541 %	0.543 %
Total (c)	\$ 252,818,058	\$ —	\$ —	\$ —	\$ 252,818,058	\$ 312,574,432	\$ (59,756,374)	\$ 252,818,058	3.587 %	3.598 %
Amount of Total pledged under derivative contracts	—	—	—	—	—	—	—	—	— %	— %
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	\$ 252,818,058	\$ —	\$ —	\$ —	\$ 252,818,058	\$ 312,574,432	\$ (59,756,374)	\$ 252,818,058	3.587 %	3.598 %

- (a) Subset of column 1
- (b) Subset of column 3
- (c) Total Line for Column 1 through 7 should equal 5L (1)m in Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L (1)m Columns 9 through 11 respectively

(3) Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance (exclude Modco/FWH) and Derivatives, Are Reported in the Aggregate)

Not applicable

(4) Collateral Received and Assets Held under Modco/FWH Reinsurance Agreements Reflected as Assets Within the Reporting Entity’s Financial Statements

	1	2	3	4	5	6	7	8
Assets	BACV Collateral ***	BACV Modco ****	BACV FWH *****	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets **
General Account:								
a. Cash, Cash Equivalents and Short-Term Investments	\$ 119,183,336	\$ —	\$ —	\$119,183,336	\$ —	\$ —	2.386 %	2.397 %
b. Schedule D, Part 1, Section 1	—	—	—	—	—	—	—	—
c. Schedule D, Part 1, Section 2	—	—	—	—	—	—	—	—
d. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—	—
e. Schedule D, Part 2, Section 2	—	—	—	—	—	—	—	—
f. Schedule B	—	—	—	—	—	—	—	—
g. Schedule A	—	—	—	—	—	—	—	—
h. Schedule BA, Part 1	—	—	—	—	—	—	—	—
i. Schedule DL, Part 1	—	—	—	—	—	—	—	—
j. Other	—	—	—	—	—	—	—	—
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	\$ 119,183,336	\$ —	\$ —	\$119,183,336	\$ —	\$ —	2.386 %	2.397 %
l. Percentage of Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:								
m. Cash, Cash Equivalents and Short-Term Investments	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	— %	— %
n. Schedule D, Part 1, Section 1	—	—	—	—	—	—	—	—
o. Schedule D, Part 1, Section 2	—	—	—	—	—	—	—	—
p. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—	—
q. Schedule D, Part 2, Section 2	—	—	—	—	—	—	—	—
r. Schedule B	—	—	—	—	—	—	—	—
s. Schedule A	—	—	—	—	—	—	—	—
t. Schedule BA, Part 1	—	—	—	—	—	—	—	—
u. Schedule DL, Part 1	—	—	—	—	—	—	—	—
v. Other	—	—	—	—	—	—	—	—
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	— %	— %
x. Percentage of Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

NOTES TO FINANCIAL STATEMENTS

- *

k = Column 1 divided by Asset Page, Line 26 (Column 1)
w = Column 1 divided by Asset Page, Line 27 (Column 1)
- **

k = Column 1 divided by Asset Page, Line 26 (Column 3)
w = Column 1 divided by Asset Page, Line 27 (Column 3)
- ***

k (Collateral BACV) should equal Note 5L(1) Column 1, Line o.
w (Collateral BACV) should equal Note 5L(1) Column 2, Line o.
- ****

k (Modco BACV) should equal Note 5L(1) Column 1, Line p.
w (Modco BACV) should equal Note 5L(1) Column 2, Line p.
- *****

k (FWH BACV) should equal Note 5L(1) Column 1, Line q.
w (FWH BACV) should equal Note 5L(1) Column 2, Line q.

Assets	9	10	11	12	13	14	15
	Book/Adjusted Carrying Value (BACV)	Related Party Code					
	FWH Including Modco	1	2	3	4	5	6
General Account:							
a. Cash, Cash Equivalents and Short-Term Investments	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Schedule D, Part 1, Section 1	—	—	—	—	—	—	—
c. Schedule D, Part 1, Section 2	—	—	—	—	—	—	—
d. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—
e. Schedule D, Part 2, Section 2	—	—	—	—	—	—	—
f. Schedule B	—	—	—	—	—	—	—
g. Schedule A	—	—	—	—	—	—	—
h. Schedule BA, Part 1	—	—	—	—	—	—	—
i. Schedule DL, Part 1	—	—	—	—	—	—	—
j. Other	—	—	—	—	—	—	—
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
l. Percentage to Total FWH Assets (including Modco)	— %	— %	— %	— %	— %	— %	—%
Separate Account:							
m. Cash, Cash Equivalents and Short-Term Investments	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
n. Schedule D, Part 1, Section 1	—	—	—	—	—	—	—
o. Schedule D, Part 1, Section 2	—	—	—	—	—	—	—
p. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—
q. Schedule D, Part 2, Section 2	—	—	—	—	—	—	—
r. Schedule B	—	—	—	—	—	—	—
s. Schedule A	—	—	—	—	—	—	—
t. Schedule BA, Part 1	—	—	—	—	—	—	—
u. Schedule DL, Part 1	—	—	—	—	—	—	—
v. Other	—	—	—	—	—	—	—
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
x. Percentage to Total FWH Assets (including Modco)	— %	— %	— %	— %	— %	— %	—%

	1	2
	Amount	% of Liability to Total Liabilities*
y. Recognized Obligation to Return Collateral Asset (General Account)	\$ —	— %
z. Recognized Obligation to Return Collateral Asset (Separate Account)	\$ —	— %
aa. Recognized Obligation for Modco assets (General Account)	\$ —	— %
bb. Recognized Obligation for Modco assets (Separate Account)	\$ —	— %
cc. Recognized Obligation for FWH (excluding Modco) assets (General Account)	\$ —	— %
dd. Recognized Obligation for FWH (excluding Modco) assets (Separate Account)	\$ —	— %

- *

y + aa + cc = Column 1 divided by Liability Page, Line 26 (Column 1)
z + bb + dd = Column 1 divided by Liability Page, Line 27 (Column 1)

(5) Disclose whether any of the assets held as collateral or under Modco or FWH reinsurance agreements have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer)

Not applicable

M. Working Capital Finance Investments

Not applicable

NOTES TO FINANCIAL STATEMENTS

- N. Offsetting and Netting of Assets and Liabilities
- Not applicable
- O. 5GI Securities
- No significant change
- P. Short Sales
- Not applicable
- Q. Prepayment Penalty and Acceleration Fees
- No significant change
- R. Reporting Entity’s Share of Cash Pool by Asset Type
- Not applicable
- S. Aggregate Collateral Loans by Qualifying Investment Collateral
- No significant change

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change

Note 7 – Investment Income

No significant change

Note 8 – Derivative Instruments

- A. Derivatives accounted for under SSAP No. 86 - Derivatives
- No significant change
- B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees
- Not applicable

Note 9 – Income Taxes

No significant change

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change

Note 11 – Debt

- A. Not applicable
- B. Federal Home Loan Bank Agreements
- Not applicable
- C. Unused commitments and lines of credit for financing arrangements
- Not applicable

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

- A. Defined Benefit Plan
- Not applicable
- B - I. No significant change

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

No significant change

Note 14 – Liabilities, Contingencies and Assessments

No significant change

NOTES TO FINANCIAL STATEMENTS

Note 15 – Leases

Not applicable

Note 16 – Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

Not applicable

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

A. Transfers of Receivables Reported as Sales

Not applicable

B. Transfer and Servicing of Financial Assets

Not applicable

C. Wash Sales

Not applicable

Note 18 – Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

Not applicable

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable

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 for 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 Secured Overnight Financing Rate (SOFR), 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 fair value of other deposits is determined by multiplying the book value of the contract by an average market value adjustment factor. The market value adjustment factor is directly related to the difference between the book value of client liabilities and the present value of installment payments discounted at current market value yields. The market value yield is measured by the Barclay's Aggregate Bond Index, subject to certain adjustments, and the installment period is equivalent to the duration of the Company’s invested asset portfolio.

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 contracts with longer durations, guaranteed interest contracts and 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 receiving dividends are accumulated at the average minimum guaranteed rate and discounted at the risk-free rate. All others are valued using cash flow projections from the Company's asset/liability management analysis.

NOTES TO FINANCIAL STATEMENTS

(1) Fair Value Measurements at June 30, 2026:

	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds					
ICO	\$ 31,002,286	\$ 6,335	\$ 13,308,478	\$ —	\$ 44,317,099
ABS	—	176,645	9,564	—	186,209
Total Bonds	31,002,286	182,980	13,318,042	—	44,503,308
Preferred stocks	—	—	4,985,000	—	4,985,000
Common stocks					
Subsidiaries and affiliates	4,359,426	—	8,932,348	—	13,291,774
Unaffiliated	—	—	12,434,798	—	12,434,798
Total Common stocks	4,359,426	—	21,367,146	—	25,726,572
Derivatives:					
Interest rate swaps	—	568,048,951	—	—	568,048,951
Options	—	19,221,303	—	—	19,221,303
Currency swaps	—	43,033,690	—	—	43,033,690
Forward contracts	—	3,950,479	—	—	3,950,479
Financial futures	15,277,875	—	—	—	15,277,875
Total Derivatives	15,277,875	634,254,423	—	—	649,532,298
Separate account assets	2,053,142,119	7,231	—	—	2,053,149,350
Total assets at fair value	\$ 2,103,781,706	\$ 634,444,634	\$ 39,670,188	\$ —	\$ 2,777,896,528
b. Liabilities at fair value					
Derivatives:					
Interest rate swaps	\$ —	\$ 268,000,230	\$ —	\$ —	\$ 268,000,230
Options	—	11,143,380	—	—	11,143,380
Currency swaps	—	6,393,952	—	—	6,393,952
Forward contracts	—	1,068,603	—	—	1,068,603
Total Derivatives	—	286,606,165	—	—	286,606,165
Total liabilities at fair value	\$ —	\$ 286,606,165	\$ —	\$ —	\$ 286,606,165

As of June 30, 2026, there were no significant transfers between Level 1 and Level 2 and the Company does not have any financial instruments that were carried at NAV as a practical expedient.

(2) Fair Value Measurements in (Level 3) of Fair Value Hierarchy:

Description	Balance at 01/01/2026	Transfers into level 3	Transfers out of level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 06/30/2026
Assets:										
Bonds										
ICO	\$ 13,371,807	\$ 862,322	\$ —	\$ (1,465,553)	\$ 494,162	\$ 13	\$ 48,560	\$ —	\$ (2,833)	\$ 13,308,478
ABS	9,564	—	—	—	—	—	—	—	—	9,564
Preferred stocks	4,960,000	—	—	—	25,000	—	—	—	—	4,985,000
Common stocks										
Subsidiaries and affiliates	8,554,888	—	—	—	(116,827)	—	494,287	—	—	8,932,348
Unaffiliated	3,812,216	—	—	198,190	1,997,722	6,470,332	—	(43,662)	—	12,434,798
Total Assets	\$ 30,708,475	\$ 862,322	\$ —	\$ (1,267,363)	\$ 2,400,057	\$ 6,470,345	\$ 542,847	\$ (43,662)	\$ (2,833)	\$ 39,670,188

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. Industrial and miscellaneous bonds in other transfers are assets that are no longer carried at fair value.

(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 including 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:

NOTES TO FINANCIAL STATEMENTS

Separate account assets – These assets primarily include ICO bonds, ABS bonds and derivatives. Their fair values of these assets are determined using the same methods as outlined in categories below.

ICO bonds – These securities are principally valued using market or income approaches. Level 2 valuations are based on quoted prices in inactive markets or matrix pricing techniques using observable inputs such as benchmark yield curves, spreads, issuer ratings, and comparable trades. Level 3 valuations rely on discounted cash flow models incorporating significant unobservable inputs, including adjustments for illiquidity, bespoke credit spreads, and issuer-specific factors.

ABS bonds – These securities are valued using market or income approaches. Level 2 valuations utilize observable inputs such as benchmark yield curves, spreads, and comparable structured securities. Level 3 valuations incorporate significant unobservable inputs, including assumptions about prepayment speeds, default rates, and liquidity adjustments.

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 SOFR 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"*.
- C. The following presents a summary of the carrying values and fair values of the Company's financial instruments:

June 30, 2026								
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)	
Assets as fair value								
ICO	\$ 1,424,053,368	\$ 1,610,947,147	\$ 31,002,286	\$ 594,716,596	\$ 798,334,486	\$ —	\$ —	—
ABS	377,223,702	388,340,820	—	209,529,060	167,694,642	—	—	—
Preferred stocks	10,658,338	10,921,574	5,612,599	—	5,045,739	—	—	—
Common stocks ⁽¹⁾	25,726,572	25,726,572	4,359,426	—	21,367,146	—	—	—
Mortgage loans	459,086,399	492,650,560	—	—	459,086,399	—	—	—
Derivatives	337,923,431	649,767,101	15,277,875	322,645,556	—	—	—	—
Cash, cash equivalents and short-term investments	784,010,726	784,010,726	58,144,213	725,866,513	—	—	—	—
Separate account assets	2,053,149,351	2,053,149,350	2,053,142,120	7,231	—	—	—	—
Total assets at fair value	<u>\$ 5,471,831,887</u>	<u>\$ 6,015,513,850</u>	<u>\$ 2,167,538,519</u>	<u>\$ 1,852,764,956</u>	<u>\$ 1,451,528,412</u>	<u>\$ —</u>	<u>\$ —</u>	<u>—</u>
Liabilities at fair value								
Individual annuity contracts	\$ 1,687,554,294	\$ 1,648,275,663	\$ —	\$ —	\$ 1,687,554,294	\$ —	\$ —	—
Supplementary contracts	46,508,534	46,048,053	—	—	46,508,534	—	—	—
Derivatives	286,606,166	286,606,167	—	286,606,166	—	—	—	—
Total liabilities at fair value	<u>\$ 2,020,668,994</u>	<u>\$ 1,980,929,883</u>	<u>\$ —</u>	<u>\$ 286,606,166</u>	<u>\$ 1,734,062,828</u>	<u>\$ —</u>	<u>\$ —</u>	<u>—</u>

⁽¹⁾Common stocks - subsidiaries and affiliates do not include unconsolidated subsidiaries, which had a statutory carrying value of \$213,608,712.

December 31, 2025								
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)	
Assets as fair value								
ICO	\$ 1,486,883,278	\$ 1,668,655,444	\$ 30,775,067	\$ 601,366,606	\$ 854,741,605	\$ —	\$ —	—
ABS	435,994,287	446,385,002	—	251,800,631	184,193,655	—	—	—
Preferred stocks	10,884,116	10,896,574	5,863,377	—	5,020,739	—	—	—
Common stocks ⁽¹⁾	17,628,143	17,628,143	5,261,038	—	12,367,104	—	—	—
Mortgage loans	493,818,591	525,519,601	—	—	493,818,591	—	—	—
Derivatives	311,846,718	627,029,100	(6,982,677)	318,829,395	—	—	—	—
Cash, cash equivalents and short-term investments	649,966,102	649,966,102	59,585,443	590,380,659	—	—	—	—
Separate account assets	1,945,027,909	1,945,027,909	1,945,023,135	4,774	—	—	—	—
Total assets at fair value	<u>\$ 5,352,049,144</u>	<u>\$ 5,891,107,875</u>	<u>\$ 2,039,525,383</u>	<u>\$ 1,762,382,065</u>	<u>\$ 1,550,141,694</u>	<u>\$ —</u>	<u>\$ —</u>	<u>—</u>
Liabilities at fair value								
Individual annuity contracts	\$ 1,826,025,871	\$ 1,785,339,687	\$ —	\$ —	\$ 1,826,025,871	\$ —	\$ —	—
Supplementary contracts	40,837,724	40,433,390	—	—	40,837,724	—	—	—
Derivatives	289,928,357	289,928,357	—	289,928,357	—	—	—	—
Total liabilities at fair value	<u>\$ 2,156,791,952</u>	<u>\$ 2,115,701,434</u>	<u>\$ —</u>	<u>\$ 289,928,357</u>	<u>\$ 1,866,863,595</u>	<u>\$ —</u>	<u>\$ —</u>	<u>—</u>

⁽¹⁾Common stocks - subsidiaries and affiliates do not include unconsolidated subsidiaries, which had a statutory carrying value of \$207,074,875.

NOTES TO FINANCIAL STATEMENTS

D. Not applicable

E. Not applicable

Note 21 – Other Items

No significant change

Note 22 – Events Subsequent

Management of the Company has evaluated subsequent events through August 13, 2026, 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 significant change

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Not applicable

Note 26 – Intercompany Pooling Arrangements

Not applicable

Note 27 – Structured Settlements

Not applicable

Note 28 – Health Care Receivables

Not applicable

Note 29 – Participating Policies

Not applicable

Note 30 – Premium Deficiency Reserves

Not applicable

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change

Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

No significant change

Note 33 - Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

No significant change

Note 35 – Separate Accounts

No significant change

Note 36 – Loss/Claim Adjustment Expenses

Not applicable

STATEMENT AS OF JUNE 30, 2026 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.

12/31/2024

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.

12/31/2024

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).

06/24/2026

6.4

By what department or departments?
State of Connecticut Insurance Department

6.5

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

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

6.6

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

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

7.1

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

Yes [] No [X]

7.2

If yes, give full information:

8.1

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

Yes [] No [X]

8.2

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

8.3

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

Yes [X] No []

8.4

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Barings LLC	Charlotte, NC				YES...
Baring International Investment Limited	London, UK				YES...
Barings Securities LLC	Charlotte, NC				YES...
MML Distributors, LLC	Springfield, MA				YES...
MML Investment Advisers, LLC	Springfield, MA				YES...
MML Investors Services, LLC	Springfield, MA				YES...
MML Strategic Distributors, LLC	Springfield, MA				YES...
MassMutual Private Wealth & Trust, FSB	Springfield, MA		YES...		
Flourish Financial, LLC	New York, NY				YES...
Artemis Real Estate Partners, LLC	Chevy Chase, Maryland				YES...
MM Ascend Life Investor Services, LLC	Cincinnati, OH				YES...
Jefferies Finance LLC	New York, NY				YES...
Counterpointe Investment Management LLC	Stamford, CT				YES...

STATEMENT AS OF JUNE 30, 2026 OF THE C.M. Life Insurance Company

GENERAL INTERROGATORIES

9.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

Yes [X] No []

9.11

If the response to 9.1 is no, please explain:
.....

9.2

Has the code of ethics for senior managers been amended?

Yes [X] No []

9.21

If the response to 9.2 is yes, provide information related to amendment(s).
In Q2-2026, a minor revision was made to the "Government & Third Parties" section of the code to include a clear statement that we prohibit bribery and corruption in all forms. An additional example was also added to the "What it Could Look Like" table in the same section to describe a "facilitation payment" and indicate that they are prohibited

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 FHLB capital stock, On deposit with states, pledged as collateral - excluding collateral pledged to an FHLB

12.

Amount of real estate and mortgages held in other invested assets in Schedule BA:\$88,527,009

13.1

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

Yes [X] No []

13.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
13.21 Bonds	\$30,880,841	\$45,334,468
13.22 Preferred Stock	\$	\$
13.23 Common Stock	\$207,074,874	\$222,541,060
13.24 Short-Term Investments	\$	\$
13.25 Mortgage Loans on Real Estate	\$	\$
13.26 All Other	\$130,158,836	\$126,676,576
13.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	\$368,114,552	\$394,552,103
13.28 Total Investment in Parent included in Lines 13.21 to 13.26 above	\$	\$

14.1

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

Yes [X] No []

14.2

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.
.....

15.

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

15.1

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

15.2

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

15.3

Total payable for securities lending reported on the liability page.\$

STATEMENT AS OF JUNE 30, 2026 OF THE C.M. Life Insurance Company

GENERAL INTERROGATORIES

16. 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 []
- 16.1 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
Citibank N.A.	London Canada SQ Service CTR Citigroup CTR 25 Canada Sq London E14 5LB UK
JP Morgan Chase Bank	1 Chase Manhattan Plaza, 19th Floor, New York, NY 10005
State Street Bank & Trust Company	JAB2NWN. Quincy, MA 02171

- 16.2 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)

- 16.3 Have there been any changes, including name changes, in the custodian(s) identified in 16.1 during the current quarter? Yes [] No [X]
- 16.4 If yes, give full information relating thereto:

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

- 16.5 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. This includes both primary and sub-advisors. 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.....
Western Asset Management Company	U.....

- 16.5097 For those firms/individuals listed in the table for Question 16.5, 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] N/A []
- 16.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 16.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [] No [X] N/A []
- 16.6 For those firms or individuals listed in the table for 16.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4
Central Registration Depository Number	Name of Firm or Individual	Registered With	Investment Management Agreement (IMA) Filed
106006	Barings LLC	SEC	DS.....
162754	IFM Investors Pty Ltd	SEC	NO.....
110441	Western Asset Management Company	SEC	NO.....

- 17.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [] No [X]
- 17.2 If no, list exceptions:
At 6/30/2026, 9 issues for 4 issuers did not meet the filing requirements of the Purposes and Procedures Manual. The majority of these issues currently lack one or more of the following: Valid cusip/PPN, audited financials and/or executed legal documentation. Exceptions totaled \$19,804,975 or 0.9% of all assets.
18. 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 []

STATEMENT AS OF JUNE 30, 2026 OF THE C.M. Life Insurance Company

GENERAL INTERROGATORIES

19.

By self-designating PLGI securities, the reporting entity is certifying its compliance with the requirements as specified in the Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual) for private letter rating (PLR) securities and the following elements of each self-designated PLGI security:

a.

The security was either:

i.

issued prior to January 1, 2018 (which is exempt from PLR filing requirements pursuant to the P&P Manual), or

ii.

issued from January 1, 2018 to December 31, 2021 and subject to a confidentiality agreement executed prior to January 1, 2022 which confidentiality agreement remains in force, for which an insurance company cannot provide a copy of a private letter rating rationale report to the SVO due to confidentiality or other contractual reasons ("waived submission PLR securities").

b.

The reporting entity is holding capital commensurate with the NAIC Designation and NAIC Designation Category reported for the security.

c.

The NAIC Designation and NAIC Designation Category were 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, dated during the financial statement year, held by the insurer and available for examination by state insurance regulators.

d.

Other than for waived submission PLR securities, defined above, on or after January 1, 2024 for any PLR securities issued on or after January 1, 2022, if the reporting entity is not permitted to share this private credit rating or the private rating letter rationale report of the PL security with the SVO, it certifies that it is reporting it as an NAIC 5.B GI and may not assign any other self-designation.

Has the reporting entity self-designated PLGI to securities, all of which meet the above requirement and as specified in the P&P Manual?

Yes [☐] No [☒]

20.

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 [☒]

8.3

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

\$

114,851,576

1.13

Commercial Mortgages

\$

373,613,930

1.14

Total Mortgages in Good Standing

\$

488,465,506

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

\$

1,152,228

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

1,152,228

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

3,032,826

1.44

Total Mortgages in Process of Foreclosure

\$

3,032,826

1.5

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

\$

492,650,560

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
Total	

STATEMENT AS OF JUNE 30, 2026 OF THE C.M. Life Insurance Company

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1	2	3	4	5	6	7	8	9	10
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Type of Reinsurer	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating
..64688	..75-6020048	..01/01/2012	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCN7)	DE	YRT/I	OL	Authorized		
..64688	..75-6020048	..07/01/2018	SCOR GLOBAL LIFE AMERICAS REINSURANCE COMPANY (SCN9)	DE	YRT/I	OL	Authorized		
..66346	..58-0828824	..03/28/2000	MUNICH AMERICAN REASSURANCE COMPANY (CA84)	GA	YRT/I	OL	Authorized		
..66346	..58-0828824	..03/31/2004	MUNICH AMERICAN REASSURANCE COMPANY (MU84)	GA	YRT/I	OL	Authorized		
..66346	..58-0828824	..01/01/2012	MUNICH AMERICAN REASSURANCE COMPANY (MUN7)	GA	YRT/I	OL	Authorized		
..66346	..58-0828824	..07/01/2018	MUNICH AMERICAN REASSURANCE COMPANY (MUN9)	GA	YRT/I	OL	Authorized		
..66346	..58-0828824	..09/01/2023	MUNICH AMERICAN REASSURANCE COMPANY (MUUD)	GA	YRT/I	OL	Authorized		
..66346	..58-0828824	..06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUXE)	GA	YRT/I	OL	Authorized		
..66346	..58-0828824	..06/25/2022	MUNICH AMERICAN REASSURANCE COMPANY (MUXG)	GA	YRT/I	OL	Authorized		
..66346	..58-0828824	..09/07/2024	MUNICH AMERICAN REASSURANCE COMPANY (MUY7)	GA	YRT/I	OL	Authorized		
..66346	..58-0828824	..09/07/2024	MUNICH AMERICAN REASSURANCE COMPANY (MUYH)	GA	YRT/I	OL	Authorized		
..74900	..63-0483783	..07/07/2018	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRT4)	AR	YRT/I	OL	Authorized		
..74900	..63-0483783	..06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRXE)	AR	YRT/I	OL	Authorized		
..74900	..63-0483783	..06/25/2022	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRXG)	AR	YRT/I	OL	Authorized		
..74900	..63-0483783	..09/07/2024	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRY7)	AR	YRT/I	OL	Authorized		
..74900	..63-0483783	..09/07/2024	PARTNERRE LIFE REINSURANCE COMPANY OF AMERICA (PRYH)	AR	YRT/I	OL	Authorized		
..82627	..06-0839705	..01/01/2023	SWISS RE LIFE & HEALTH AMERICA INC. (SREC)	MO	YRT/I	OL	Authorized		
..82627	..06-0839705	..08/01/2017	SWISS RE LIFE & HEALTH AMERICA INC. (SRN7)	MO	YRT/I	OL	Authorized		
..82627	..06-0839705	..07/07/2018	SWISS RE LIFE & HEALTH AMERICA INC. (SRT4)	MO	YRT/I	OL	Authorized		
..82627	..06-0839705	..11/20/2021	SWISS RE LIFE & HEALTH AMERICA INC. (SRUD)	MO	YRT/I	OL	Authorized		
..82627	..06-0839705	..06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRXE)	MO	YRT/I	OL	Authorized		
..82627	..06-0839705	..06/25/2022	SWISS RE LIFE & HEALTH AMERICA INC. (SRXG)	MO	YRT/I	OL	Authorized		
..82627	..06-0839705	..09/07/2024	SWISS RE LIFE & HEALTH AMERICA INC. (SRY7)	MO	YRT/I	OL	Authorized		
..82627	..06-0839705	..09/07/2024	SWISS RE LIFE & HEALTH AMERICA INC. (SRYH)	MO	YRT/I	OL	Authorized		
..86258	..13-2572994	..01/01/2005	GENERAL RE LIFE CORPORATION (C084)	CT	YRT/I	OL	Authorized		
..86258	..13-2572994	..07/01/2018	GENERAL RE LIFE CORPORATION (GRN9)	CT	YRT/I	OL	Authorized		
..86258	..13-2572994	..11/20/2021	GENERAL RE LIFE CORPORATION (GRUD)	CT	YRT/I	OL	Authorized		
..86258	..13-2572994	..06/25/2022	GENERAL RE LIFE CORPORATION (GRXE)	CT	YRT/I	OL	Authorized		
..86258	..13-2572994	..06/25/2022	GENERAL RE LIFE CORPORATION (GRXG)	CT	YRT/I	OL	Authorized		
..86258	..13-2572994	..09/07/2024	GENERAL RE LIFE CORPORATION (GRY7)	CT	YRT/I	OL	Authorized		
..86258	..13-2572994	..09/07/2024	GENERAL RE LIFE CORPORATION (GRYH)	CT	YRT/I	OL	Authorized		
..88340	..59-2859797	..01/01/2012	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAN7)	FL	YRT/I	OL	Authorized		
..88340	..59-2859797	..07/01/2018	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA (HAN9)	FL	YRT/I	OL	Authorized		
..93572	..43-1235868	..03/28/2000	RGA REINSURANCE COMPANY (GA84)	MO	YRT/I	OL	Authorized		
..93572	..43-1235868	..07/01/2018	RGA REINSURANCE COMPANY (GAN9)	MO	YRT/I	OL	Authorized		
..93572	..43-1235868	..02/22/2020	RGA REINSURANCE COMPANY (GAT4)	MO	YRT/I	OL	Authorized		
..93572	..43-1235868	..11/20/2021	RGA REINSURANCE COMPANY (GAUD)	MO	YRT/I	OL	Authorized		
..93572	..43-1235868	..06/25/2022	RGA REINSURANCE COMPANY (GAXE)	MO	YRT/I	OL	Authorized		
..93572	..43-1235868	..06/25/2022	RGA REINSURANCE COMPANY (GAXG)	MO	YRT/I	OL	Authorized		
..93572	..43-1235868	..09/07/2024	RGA REINSURANCE COMPANY (GAY7)	MO	YRT/I	OL	Authorized		
..93572	..43-1235868	..09/07/2024	RGA REINSURANCE COMPANY (GAYH)	MO	YRT/I	OL	Authorized		
..97071	..13-3126819	..03/28/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (BM84)	DE	YRT/I	OL	Authorized		
..97071	..13-3126819	..01/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN7)	DE	YRT/I	OL	Authorized		
..97071	..13-3126819	..07/01/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (GIN9)	DE	YRT/I	OL	Authorized		
..97071	..13-3126819	..07/01/2012	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (G1PF)	DE	YRT/I	OL	Authorized		
..97071	..13-3126819	..07/07/2018	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUT4)	DE	YRT/I	OL	Authorized		
..97071	..13-3126819	..11/20/2021	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUUD)	DE	YRT/I	OL	Authorized		
..97071	..13-3126819	..06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUXE)	DE	YRT/I	OL	Authorized		
..97071	..13-3126819	..06/25/2022	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUXG)	DE	YRT/I	OL	Authorized		
..97071	..13-3126819	..09/07/2024	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUY7)	DE	YRT/I	OL	Authorized		
..97071	..13-3126819	..09/07/2024	SCOR GLOBAL LIFE USA REINSURANCE COMPANY (SUYH)	DE	YRT/I	OL	Authorized		

STATEMENT AS OF JUNE 30, 2026 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				
1	Active Status (a)							
1. Alabama	AL	L	2,057,180	523,901			2,581,081	
2. Alaska	AK	L	29,314				29,314	
3. Arizona	AZ	L	5,860,199	7,216,668			13,076,867	
4. Arkansas	AR	L	1,871,025	5,000			1,876,025	
5. California	CA	L	10,060,516	852,592			10,913,108	
6. Colorado	CO	L	1,223,485	2,272,438			3,495,923	
7. Connecticut	CT	L	4,867,175	2,132,661			6,999,836	
8. Delaware	DE	L	482,751	153,676			636,427	
9. District of Columbia	DC	L	766,700				766,700	
10. Florida	FL	L	16,497,651	27,181,270			43,678,921	
11. Georgia	GA	L	13,349,239	1,208,217			14,557,456	
12. Hawaii	HI	L	736,255	159,554			895,809	
13. Idaho	ID	L	425,838				425,838	
14. Illinois	IL	L	5,401,414	6,446,358			11,847,772	
15. Indiana	IN	L	1,392,879	4,145,175			5,538,054	
16. Iowa	IA	L	660,329	44,034			704,363	
17. Kansas	KS	L	581,751	395,727			977,478	
18. Kentucky	KY	L	837,999	105,400			943,399	
19. Louisiana	LA	L	1,170,663	2,669,231			3,839,894	
20. Maine	ME	L	171,022	23,700			194,722	
21. Maryland	MD	L	5,422,003	461,550			5,883,553	
22. Massachusetts	MA	L	3,764,111	1,912,177			5,676,288	
23. Michigan	MI	L	2,033,783	8,122,549			10,156,332	
24. Minnesota	MN	L	3,888,568	202,228			4,090,796	
25. Mississippi	MS	L	1,050,360	52,256			1,102,616	
26. Missouri	MO	L	1,412,195	788,630			2,200,825	
27. Montana	MT	L	237,792	20,387			258,179	
28. Nebraska	NE	L	514,258	8,746			523,004	
29. Nevada	NV	L	1,209,665	688,053			1,897,718	
30. New Hampshire	NH	L	948,330	146,953			1,095,283	
31. New Jersey	NJ	L	8,920,162	9,583,464			18,503,626	
32. New Mexico	NM	L	1,078,377	171,553			1,249,930	
33. New York	NY	N	7,470,827	282,415			7,753,242	
34. North Carolina	NC	L	3,066,948	609,783			3,676,731	
35. North Dakota	ND	L	80,054				80,054	
36. Ohio	OH	L	3,175,106	6,656,971			9,832,077	
37. Oklahoma	OK	L	653,655	249,389			903,044	
38. Oregon	OR	L	587,337	507,011			1,094,348	
39. Pennsylvania	PA	L	7,394,680	2,521,008			9,915,688	
40. Rhode Island	RI	L	372,738	182,177			554,915	
41. South Carolina	SC	L	1,620,727	707,046			2,327,773	
42. South Dakota	SD	L	29,428				29,428	
43. Tennessee	TN	L	3,127,333	1,352,977			4,480,310	
44. Texas	TX	L	7,715,064	38,203,903			45,918,967	
45. Utah	UT	L	3,329,513	525,028			3,854,541	
46. Vermont	VT	L	283,306	23,264			306,570	
47. Virginia	VA	L	3,751,340	401,222			4,152,562	
48. Washington	WA	L	2,113,437	8,257,178			10,370,615	
49. West Virginia	WV	L	289,595	971,563			1,261,158	
50. Wisconsin	WI	L	795,169	1,650,971			2,446,140	
51. Wyoming	WY	L	42,661	51,800			94,461	
52. American Samoa	AS	N						
53. Guam	GU	N						
54. Puerto Rico	PR	L	1,603,984	536,650			2,140,634	
55. U.S. Virgin Islands	VI	N	3,000				3,000	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	8,333				8,333	
58. Aggregate other alien	OT	XXX	39,310				39,310	
59. Subtotal	XXX		146,476,534	141,384,504			287,861,038	
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		745,011				745,011	
94. Aggregate or other amounts not allocable by state	XXX							
95. Totals (direct business)	XXX		147,221,545	141,384,504			288,606,049	
96. Plus reinsurance assumed	XXX							
97. Totals (all business)	XXX		147,221,545	141,384,504			288,606,049	
98. Less reinsurance ceded	XXX		49,178,596	105,314,021			154,492,617	
99. Totals (all business) less reinsurance ceded	XXX		98,042,949	36,070,483			134,113,432	
DETAILS OF WRITE-INS								
58001. Aggregate Other Alien	XXX		39,310				39,310	
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		39,310				39,310	
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 (MMLIC)	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 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
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
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
Counterpointe Sustainable Advisors LLC	None		Delaware
CSA Intermediate Holdco LLC	None		Delaware
Counterpointe Trust Services LLC	None		Delaware
CP PACE LLC	None		Delaware
Counterpointe Titling Trust	None		Delaware
CSA Employee Services Company LLC	None		Delaware

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

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
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
Counterpointe Investment Management LLC	None		Delaware
CSA Incentive Holdco 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
Green SPE LLC	None		Delaware
Green SPE 2025 LLC	None		Delaware
Apex GP I LLC	None		Delaware
Apex Securitized Income Fund LP	None		Delaware
Apex Credit CLO 13 Ltd.	None		Delaware
Jefferies Credit Partners Investments Holdings LLC	None		Delaware
Jefferies Credit Partners Investments LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
JCM GP I LLC	None		Delaware
JCM H-2 Credit Fund GP LLC	None		Delaware
JCP Direct Lending CLO 2022 LLC	None		Delaware
Jefferies Direct Lending Europe SCSp SICAV-RAIF	None		Luxembourg
Jefferies Credit Management Holdings LLC	None		Delaware
JDLF GP (Europe) S.a.r.l	None		Luxembourg
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
JDLF II GP LLC	None		Delaware
JDLF II GP LP	None		Delaware
Jefferies Direct Lending Fund II C LP	None		Delaware
Jefferies DLF 2 C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund II C SPE LLC	None		Delaware
Jefferies DLF2 C Holdings-2 LLC	None		Delaware
Jefferies Direct Lending Fund II C SPE-2 LLC	None		Delaware
JDLF III GP LLC	None		Delaware
JDLF III GP LP	None		Delaware
Jefferies Direct Lending Fund III C LP	None		Delaware
Jefferies DLF3 C 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
Jefferies Direct Lending Fund III C SPE LLC	None		Delaware
JCP Direct Lending CLO 2023-1 LLC	None		Delaware
JCP Direct Lending CLO 2023 Ltd.	None		Jersey
JCP GP I LLC	None		Delaware
Jefferies M Super Private Credit Fund GP LLC	None		Delaware
Jefferies Credit Partners Europe Limited	None		United Kingdom
Jefferies Credit Partners (Luxembourg) GP S.à r.l	None		Luxembourg
Jefferies Credit Partners (Luxembourg) S.C.A. SICAV-RAIF	None		Luxembourg
JCP Congaree Credit Fund GP LLC	None		Delaware
JCP Solaris Credit Fund GP LLC	None		Delaware
Jefferies Credit Partners Structured Solutions Fund GP LLC	None		Delaware
JCP Acacia Fund GP LLC	None		Delaware
JCP Funding 2024 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
JSPCS MM LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-V Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-IV Ltd.	None		Cayman Islands
JFIN Revolver CLO 2024-I Ltd.	None		Delaware
JFIN Revolver CLO 2025-I Ltd.	None		Delaware
JFIN Revolver CLO 2025-II Ltd.	None		Delaware
JFIN Revolver CLO 2026-I Ltd.	None		Delaware
JFIN Revolver CLO 2026-II Holdings LLC	None		Delaware
JFIN Revolver CLO 2026-II LLC	None		Delaware
JFIN Revolver CLO 2022-IV LLC	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
JFIN Revolver Funding 2021-III Ltd.	None		Delaware
JFIN Revolver Funding 2021-IV Ltd.	None		Delaware

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

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	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
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
JF CEI Holdings 1 LLC	None		Delaware
JF CEI Holdings 2 LLC	None		Delaware
Apex Credit CLO 2024-I Ltd.	None		New York
Apex Credit Holdings LLC	None		Delaware
Custom Ecology Holdco, LLC	None		Delaware
Glidepath Holdings Inc.	86-2294635		Delaware
MassMutual Ascend Life Insurance Company	13-1935920	63312	Ohio
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
MM Ascend Life Investor Services, LLC	31-1395344		Ohio
MM Ascend Mortgage Lending LLC	04-1590850		Delaware
MM Vine Street LLC	None		Delaware
Counterpointe – Ascend Mortgage Lending LLC	None		Delaware
MALIC 10 Centennial Drive Member LLC	None		Delaware
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
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 2019-B	None		Delaware
MMAF Equipment Finance LLC 2020-A	None		Delaware
MMAF Equipment Finance LLC 2023-A	None		Delaware
MMAF Equipment Finance LLC 2024-A	None		Delaware
Barings Equipment Finance LLC 2025-A	None		Delaware
Barings Equipment Finance LLC 2025-B	None		Delaware
Barings Equipment Finance LLC 2026-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
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

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	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
SoraFinance, Inc.	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
MassMutual Private Wealth & Trust, 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
GASL Holdings LLC	82-2932156		Delaware
Barings Asset-Based Income Fund (US) LP*	36-4868350		Delaware
Barings Perpetual European Direct Lending Fund	None		Luxembourg
Barings Emerging Generation Fund II	88-0916548		Delaware
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Barings Global Real Assets Fund LP*	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Luxembourg
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
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		United Kingdom
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
Crane APAC I LP	None		United Kingdom
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
Riverton Home Finance Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom

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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
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 Property Partnership 2 LLP*	None		United Kingdom
Rothesay Property Company 1 Limited	None		United Kingdom
Rothesay Mortgages Partnership 1 LLP*	None		England & Wales
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
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
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong
Baring Asset Management Korea Limited	None		Korea, Republic of
Barings Investment Management (Shanghai) Limited	None		Hong Kong
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong
Baring SICE (Taiwan) Limited	98-0457707		Taiwan, Republic of China
Barings Singapore Pte. Ltd.	None		Singapore
Barings Real Estate Investment Japan Limited	None		Japan
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	140045656		Australia
Barings Australia Property Holdings Pty Ltd	98-0457456		Australia
Barings Australia Asset Management Pty Ltd	None		Australia
Barings Australia Property Pty Ltd	None		Australia
Barings Australia Structured Finance Holdings Pty Ltd	None		Australia
Barings Australia Structured Finance Pty Ltd	None		Australia
Gryphon Capital Partners Pty Ltd	None		Australia
Gryphon Capital Management Pty Ltd	None		Australia
Gryphon Capital Investments Pty Ltd	None		Australia
Barings Real Estate Holdings LLC	None		Delaware
Artemis Real Estate Partners, LLC	None		Delaware
Artemis Real Estate Advisors, LLC	None		Delaware
Artemis Real Estate Partners Acquisitions I, LLC	None		Delaware
Artemis Industrial Development Member, LLC	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

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	Federal Tax ID	NAIC Co Code	State of Domicile
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
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 Sàrl	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	6887128		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	6972999		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings Infiniti Fund Management LLC	None		Delaware
Barings Infrastructure CLO Equity Partnership GP LLC	None		Delaware
Barings Infrastructure Secondaries & Solutions Fund II Managing Member LLC	None		Delaware
Barings NAPLF IV Rated Feeder, L.P.	None		Delaware
Barings New Jersey Emerging Manager Program GP, LLC	None		Delaware
Barings New Jersey Emerging Manager Program II GP, LLC	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

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	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Blue Ridge Fund GP LLC	None		Delaware
Barings Blue Ridge Fund, L.P.	None		Delaware
Barings Specialty Asset Based Finance Fund GP LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Barings Hotel Opportunity Venture II GP, LLC	None		Delaware
Baring Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Emerging Generation Fund GP II, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings FC III LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings CLO Investment Partners (Cayman) LP	None		Cayman Islands
Barings CLO Investment Partners (Mini-Master) LP	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Direct Investments LLC	None		Delaware
Barings Diversified Residential Fund GP LLC	None		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership GP, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership L.P.	88-3792609		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 North American Private Loan Fund IV (Cayman)-A, L.P.	None		Cayman Islands
Barings North American Private Loan Fund IV Management, LLC	None		Delaware
Barings Portfolio Finance Investment Grade Fund GP LLC	None		Delaware
Barings Portfolio Finance IG Issuer I, LLC	None		Delaware
Barings Real Asset Special Servicer LLC	None		Delaware
Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	None		Delaware
Barings - MM Revolver Fund GP LLC	None		Delaware
Barings Real Estate European Value Add Fund II Feeder LLC	None		Cayman Islands
Barings SBIC II GP, LLC	None		Delaware
Barings SEM GP LLC	None		Delaware
BMT RE Debt Fund GP LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Barings TYIDF2 Rated Feeder GP LLC	None		Delaware
Barings TYIDF2 Rated Feeder, L.P.	None		Delaware
Barings Active Passive Equity Direct EAFE LLC	None		Delaware
BCLF GP LLC	None		Delaware
BDAE Private Fund GP	None		Delaware
BDAE Private Fund, LP	None		Delaware

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PART 1 – ORGANIZATIONAL CHART

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	Federal Tax ID	NAIC Co Code	State of Domicile
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Incentive I LLC	None		Delaware
BIG Real Estate Incentive II LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CPF Springing Member, LLC	None		Delaware
CREA-MA Reorganization Trust	None		Delaware
CREF X GP LLC	None		Delaware
Lake Jackson LLC	None		Delaware
Martello Re GP LLC	None		Delaware
Barings Emerging Markets Blended Fund I GP, LLC	None		Delaware
Barings Emerging Generation Fund III GP, LLC	None		Delaware
Barings Emerging Generation Fund III, LP	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
NAPLF (Cayman)-A Senior Funding IV LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
Terrapin Middle Market Infrastructure Fund, L.P.	None		Delaware
Barings CLO 2022-I	98-1624360		Cayman Islands
Barings CLO 2022-II	None		Cayman Islands
Amherst Long Term Holdings, LLC	None		Delaware
Enroll Confidently, Inc.	None		Delaware
Imbiba Growth LLP	None		United Kingdom
Yunfeng Financial Group Limited	None		Hong Kong
Yingda Taihe Life Insurance Co., Ltd.	None		China
MassMutual External Benefits Group LLC	27-3576835		Delaware
Stillings Street LLC	None		Delaware
Eclipse Business Capital Holdings LLC	None		Delaware
Port 51 Lending Holdings LLC	None		Delaware
Port 51 Lending LLC	None		Delaware
Port 51 Commercial LLC	None		Delaware
Counterpointe – MM Mortgage Lending LLC	None		Delaware
LNL MM, LLC	None		Delaware
LNL MM D Core, LLC	None		Delaware
LNL MM D, LLC	None		Delaware
Corten Real Estate Credit Fund I LLC*	None		Delaware
CapSec LLC	None		Delaware
LNL MM 2, LLC	None		Delaware
Other Affiliates & Funds:			
100 w. 3rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		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
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 Capital Solutions Perpetual Fund (CA), L.P.	None		Cayman Islands
Barings Construction Lending Fund LP	None		Delaware
12-18 West 55th Street Predevelopment, LLC	None		Delaware
21 West 86th LLC	None		Delaware
Barings Diversified Residential 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 Small Business Fund II, L.P.	99-4893321		Delaware
Barings Euro CLO 2025-1 DAC	None		Ireland
Barings Hotel Opportunity Venture I LP	None		Delaware
Barings Hotel Opportunity Venture II LP	None		Delaware
Barings Miller Investment Trust	04-1590850		Australia
Barings Real Estate Debt Income Fund LP	85-3449260		Delaware
Barings Real Estate European Value Add I SCSp*	None		Luxembourg
Barings Real Estate European Value Add Fund 3 SCSp	04-1590850		Luxembourg
Barings Small Business Fund, L.P.	None		Delaware
Barings Storage Operations Trust*	04-1590850		Australia
Barings U.S. Core Bond Fund	None		Delaware
Barings-MM Revolver Fund LP*	None		Delaware
Barings Australia Storage Trust*	04-1590850		Australia
Beauty Brands Acquisition LLC	None		Delaware
Beauty Brands Acquisition Intermediate LLC	None		Delaware
Forma Brands, LLC	None		Delaware
Cornerstone Permanent Mortgage Fund LLC	45-2632610		Massachusetts
CREA Ridge Apartments, LLC	None		Delaware
Euro Real Estate Holdings Herleshausen LLC	None		Delaware
London Office JV Holdings LLC	None		Delaware
MALIC AsiaPac LP Investor LLC	None		Delaware
MALIC BAM LLC	None		Delaware
MALIC Elco Yards D Member LLC	None		Delaware
MALIC Maret LLC	None		Delaware
End-to-End JPM Affordable Housing Fund LLC	None		Delaware
MM BAM LLC	None		Delaware
MM Maret LLC	None		Delaware
MM New Albany Industrial LLC	None		Delaware
MM One Harbor Shore Member	None		Delaware
MALIC Australia BSOT LLC	None		Delaware
Riverwalk MM Member, LLC	None		Delaware
Aland Royalty Holdings LP	83-0560183		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Chassis Acquisition Holding LLC	81-2244465		Delaware
EIP Holdings I, LLC	None		Delaware
Validus Holding Company LLC	46-0687392		Delaware
SBNP SIA III LLC	None		Delaware
MM Speedway El Paso Member LLC*	None		Delaware
MM Speedway El Paso Member II LLC*	04-1590850		Delaware
Barings European Real Estate Debt Income Fund	None		Luxembourg
Martello Member New Albany Industrial LLC	13-1935920		North Carolina
Barings US High Yield Bond Fund	None		Ireland
Barings US High Yield Fund*	None		Delaware
Barings US Core Bond Fund	39-3814745		North Carolina
Barings Infrastructure Secondaries & Solutions Fund II LLC	04-1590850		North Carolina
Capital Solutions DE Rated Feeder	39-3891881		North Carolina
Babson CLO Ltd. 2015-I	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-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-II	None		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Barings CLO 2024-II	None		Cayman Islands
Babson Euro CLO 2015-I BV	None		Netherlands
Barings Euro CLO 2019-I BV	3603726OH		Ireland
Barings Euro CLO 2019-II BV	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 Euro CLO 2024-II	4278301GH		Ireland
Barings CLO 2025 - IV	None		Cayman Islands
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Joondalup Trust*	None		Australia
Barings Construction Lending Fund	93-4219244		Delaware
Barings Liquidity Investment Strategy	None		Delaware
Artemis Real Estate Income and Growth Fund II LP	82-4059427		Delaware
Artemis EM Strategy Sponsor Investor, LLC	99-1828090		Delaware
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Europe Select Fund	None		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Middle Market CLO 2017-I Ltd & LLC	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 Euro Middle Market CLO 2024-1 DAC	None		Ireland
Barings Middle Market Loan Partners 1	None		Cayman Islands
Barings Middle Market Loan Partners 2	None		Cayman Islands
Barings Loan Partners 5	None		Cayman Islands
Barings Loan Partners 4	None		Cayman Islands
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings Target Yield Infrastructure Debt Fund	98-1567942		Luxembourg
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II)*	None		Luxembourg
Barings 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
GIA EU Holdings - Emerson JV Sarl	98-1607033		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
Martello Re Feeder LP	None		Delaware
Martello Re LP	None		Delaware
Martello Re Holding Limited LLC	None		Delaware
Martello Re Limited	None		Bermuda
Martello Re Services Company	None		Delaware
Miami Douglas Three MM, LLC	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC*	87-4021641		Delaware
MML Mezzanine Investor III LLC	None		Delaware
Red Lake Ventures LLC	None		Delaware
Tamiami Citrus LLC	None		Delaware
MALIC Member New Albany Industrial LLC	13-1935920		North Carolina
MM AsiaPac LP Investor LLC	13-1935920		Japan
MM Elco Yards A Member LLC	04-1590850		Delaware
MM Elco Yards D Member LLC	04-1590850		Delaware
MM New Albany Industrial Member LLC	04-1590850		North Carolina
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		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

12.12

	<u>Federal Tax ID</u>	<u>NAIC Co Code</u>	<u>State of Domicile</u>
Barings Capital Solutions Perpetual Fund (DE) LP	92-3857084		Delaware
Barings Capital Solutions Perpetual Fund (LUX)	None		Luxembourg
Barings Income Navigator Fund	None		Ireland
Barings Emerging Market Debt Blended Total Return Fund	None		Ireland
40 Exchange MM Member LLC*	None		Delaware
Barings Global Investment Grade Credit Fund	None		Ireland
MM MD2 Station Member LLC*	04-1590850		Delaware
MM National IOS Program Member LLC	04-1590850		Delaware
MM National Self-Storage Program Member II LLC	None		Delaware
MMV Climate Technology Fund GP*	04-1590850		Delaware
MM REED District Landco Member LLC*	None		Delaware
MM Sedona Vortex Investor LLC*	04-1590850		Delaware
MM SL Willistown LLC*	04-1590850		Delaware
MM Subline Borrower LLC	04-1590850		Delaware
MM The Gilman Member LLC	None		Delaware
MM Tokyo BTR1 LLC*	39-2502808		Delaware
MM Tokyo BTR1 LLC – Project Zeus*	39-2502808		Delaware
MMLIC Australia BAST LLC	None		Delaware
MMLIC Australia BSOT LLC	None		Delaware
SBNP SIA IV LLC	None		Delaware
Washington Pine LLC	04-1590850		Delaware
PDX SW Third Hotel Owner LLC	33-5063019		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC	32-0574045		Delaware
MALIC Debt Participations LLC	None		Delaware
MALIC Elco Yards A Member LLC	None		Delaware
Invesco Ltd	None		Bermuda
Barings US Loan Fund Series	None		Delaware
Barings Global Private Loan Fund	None		Luxembourg
KKR MM Project Vector LP	None		Delaware
Barings Developed Europe Private Loan Fund 1 SCSp	04-1590850		Luxembourg
Barings Developed Europe Real Estate Debt Fund *	None		North Carolina
Barings Umbrella Fund plc - Barings Global Investment Grade	None		Ireland
Barings CLO LTD 2018-III	None		Cayman Islands
Babson LP-II	None		Cayman Islands
Barings Loan Partners CLO-III	None		Cayman Islands
Barings CLO Ltd 2025-III	None		Cayman Islands
Barings CLO Ltd 2025-VI	None		Cayman Islands
Barings CLO Ltd 2025-VII	None		Cayman Islands
Barings CLO Romeo Warehouse	None		Cayman Islands
Barings Euro CLO 2014-II BV	None		Ireland
Barings Affililates & Funds:			
Barings China Aggregate Bond Private Securities Investment Fund	None		China

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

PART 1 – ORGANIZATIONAL CHART

12.13

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Global High Yield Fund	47-3790192		Massachusetts
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
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 Permanent Mortgage Fund II LLC	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III LLC	None		Massachusetts
Cornerstone Permanent Mortgage Fund IV LLC	61-1793735		Massachusetts
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- GIA Italy SCSp	04-1590850		Massachusetts
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MMLIC Debt Participations LLC	13-1935920		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM Kannapolis Industrial Member LLC*	04-1590850		Delaware
MM DS Investor LLC	None		Delaware
MM East South Crossing Member LLC	04-1590850		Delaware
MM Fremont Member LLC	None		Delaware
MM Horizon Savannah Member LLC*	04-1590850		Delaware
MM Horizon Savannah Member II LLC*	04-1590850		Delaware
MM Ironhead Commerce Center*	04-1590850		Delaware
BRAVA5 MM Investor LLC	13-1935920		Delaware
BRAVA5 MALIC Investor LLC	04-1590850		Delaware
MM Ironhead Commerce Center Member LLC	None		Delaware
MM 425 Montgomery Member LLC*	None		Delaware
MM 550 Corporate Member LLC	None		Delaware
MM Ascend DS Investors LLC	None		Delaware
MM Century Square LLC	None		Delaware
MM Horizon Savannah Member III LLC*	None		Delaware
MM Liberty Centre LLC	None		Delaware
MM National Self-Storage Program Member LLC	04-1590850		Delaware
MM Park City Investor LLC*	None		North Carolina
MM ReDiscover Member LLC*	04-1590850		Delaware
MM Liberty Centre Member LLC	04-1590850		Delaware
MM Century Square Member LLC*	04-1590850		Delaware
MM Stowe Investor LLC	04-1590850		North Carolina
MM Virginian Investor LLC	04-1590850		North Carolina

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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 10 Centennial Drive Member LLC	None		Delaware
MM 100 Congress Owner LLC	None		Delaware
MM 340 Madison Member LLC*	04-1590850		Delaware
MM 1370 AVE OF AM LLC *	04-1590850		Delaware
MM 1400 E 4th Street Member LLC	04-1590850		Delaware
Miami Douglas Four MM LLC	04-1590850		Delaware
MM Five50West Member LLC*	04-1590850		Delaware
MM Breton Village Member LLC*	04-1590850		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		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 Select Funds:			
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MML Series Investment Funds II:			
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual ishares 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual Blue Chip Growth Fund	04-3556992		Massachusetts
MassMutual Diversified Value Fund	01-0821120		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 Select Overseas Fund	04-3557000		Massachusetts
MassMutual High Yield Fund	04-3520009		Massachusetts
MML Vip American Funds 80/20 Allocation Fund	41-5125534		Massachusetts
MML Barings Core Bond Fund	04-3277549		Massachusetts

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STATEMENT AS OF JUNE 30, 2026 OF THE C.M. Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0435 ...	Massachusetts Mut Life Ins Co	... 65935 ...	04-1590850 ..	3848388 .....	.....	.....	Massachusetts Mutual Life Insurance Company (MMLIC)	.. MA.....	.. UDP.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ...	MMLIC .....	.....	.....
. 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 Global Capabilities LLC	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ...	MMLIC .....	.....	.....
. 0000 ...							MM Global Capabilities I LLC	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ...	MMLIC .....	.....	.....
. 0000 ...							MassMutual Global Business Services India LLP	.. IND.....	.. NIA.....	MM Global Capabilities I LLC	Ownership.....	.. 100.000 ...	MMLIC .....	.....	.....
. 0000 ...							MM Global Capabilities (Netherlands) B.V. ...	.. NLD.....	.. NIA.....	MM Global Capabilities I LLC	Ownership.....	.. 100.000 ...	MMLIC .....	.....	.....
. 0000 ...							MassMutual Global Business Services Romania S.R.L.	.. ROU.....	.. NIA.....	MM Global Capabilities (Netherlands) B.V.	Ownership.....	.. 100.000 ...	MMLIC .....	.....	.....
. 0000 ...							MM Global Capabilities II LLC	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ...	MMLIC .....	.....	.....
. 0000 ...							MM Global Capabilities III LLC	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ...	MMLIC .....	.....	.....
. 0000 ...							MM/Barings Multifamily TEBS 2020 LLC	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Berkshire Way LLC	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ...	MMLIC .....	.....	.....
. 0000 ...							MML Special Situations Investor LLC	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ...	MMLIC .....	.....	.....
. 0000 ...			47-5322979 ..	.....	.....	.....	Timberland Forest Holding LLC	.. DE.....	.. NIA.....	Company	Ownership.....	.. 100.000 ...	MMLIC .....	.....	.....
. 0000 ...			47-5322979 ..	.....	.....	.....	Timberland Forest Holding LLC	.. DE.....	.. NIA.....	C.M. Life Insurance Company	Influence.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...			47-5322979 ..	.....	.....	.....	Timberland Forest Holding LLC	.. DE.....	.. NIA.....	Wood Creek Capital Management LLC	Management.....	.. 0.000 ...	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 ..	.....	.....	.....	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 ...							EM Opportunities LLC	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ...	MMLIC .....	.....	.....
. 0000 ...							MassMutual MCAM Insurance Company, Inc.	.. VT.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000 ...	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures US IV GP, LLC	.. DE.....	.. NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 99.000 ...	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures US IV GP, LLC	.. DE.....	.. NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	.. 1.000 ...	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures US IV, L.P.	.. DE.....	.. NIA.....	MassMutual Ventures US IV GP, LLC	Management.....	.. 0.000 ...	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.....	.. 50.000 ...	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures Europe/APAC I GP, L.P.	.. CYM.....	.. NIA.....	MassMutual Ventures Europe/APAC I GP, LLC ..	Management.....	.. 0.000 ...	MMLIC .....	.....	.....

SCHEDULE Y
PART 1A - DETAILS 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 Per-cent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0000 ...							MassMutual Ventures Europe/APAC I L.P.	..CYM.....	..NIA.....	MassMutual Ventures Europe/APAC I GP, L.P.	Management.....	0.000 ...	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures Southeast Asia III LLC ..	..DE.....	..NIA.....	MassMutual Ventures Europe/APAC I L.P.	Ownership.....	100.000 ..	MMLIC .....	.....	.....
. 0000 ...							MassMutual Ventures Southeast Asia III LLC ..	.....	.....	MassMutual Ventures Southeast Asia III LLC	.....	.....	.....	.....	.....
. 0000 ...							MMV Digital I LLC	..CYM.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Counterpointe Sustainable Advisors LLC	..DE.....	..NIA.....	Counterpointe Sustainable Advisors LLC	Ownership.....	80.250 ...	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 ...							Counterpointe Titling Trust	..DE.....	..NIA.....	CP PACE 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 ..	.....	.....	.....	.....	.....	.....	.....	.....
. 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.....	CSA Intermediate Holdco LLC	Ownership.....	100.000 ..	MMLIC .....	.....	.....
. 0000 ...			27-0105644 ..	.....	.....	.....	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.....	50.000 ...	MMLIC .....	.....	.....
. 0000 ...							Counterpointe Energy Services LLC	..DE.....	..NIA.....	CSA Intermediate Holdco LLC	Ownership.....	100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Counterpointe Investment Management LLC	..DE.....	..NIA.....	CSA Intermediate Holdco LLC	Ownership.....	100.000 ..	MMLIC .....	.....	.....
. 0000 ...							CSA Incentive Holdco LLC	..DE.....	..NIA.....	Counterpointe Sustainable Advisors LLC	Ownership.....	100.000 ..	MMLIC .....	.....	.....
. 0000 ...			27-0105644 ..	.....	.....	.....	Jefferies Finance LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	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 ...							Green SPE LLC	..DE.....	..NIA.....	Apex Credit Partners LLC	Ownership.....	100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Green SPE 2025 LLC	..DE.....	..NIA.....	Apex Credit Partners LLC	Ownership.....	100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Apex GP I LLC	..DE.....	..NIA.....	Apex Credit Partners LLC	Ownership.....	100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Apex Securitized Income Fund LP	..DE.....	..NIA.....	Apex GP I LLC	Ownership.....	100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Apex Credit CLO 13 Ltd.	..DE.....	..NIA.....	Apex GP I LLC	Ownership.....	100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Jefferies Credit Partners Investments Holdings LLC	..DE.....	..NIA.....	Apex Credit Partners LLC	Ownership.....	54.340 ...	MMLIC .....	.....	.....
. 0000 ...										Jefferies Credit Partners LLC	Ownership.....	100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Jefferies Credit Partners Investments LLC ...	..DE.....	..NIA.....	Jefferies Credit Partners Investments Holdings 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 Partners LLC	Ownership.....	100.000 ..	MMLIC .....	.....	.....
. 0000 ...							JCM H-2 Credit Fund GP LLC	..DE.....	..NIA.....	Jefferies Credit Management LLC	Ownership.....	100.000 ..	MMLIC .....	.....	.....
. 0000 ...							JCP Direct Lending CLO 2022 LLC	..DE.....	..NIA.....	Jefferies Credit Management LLC	Ownership.....	100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Jefferies Direct Lending Europe SCSp SICAV-RAIF	..DE.....	..NIA.....	Jefferies Credit Partners LLC	Ownership.....	9.900 ...	MMLIC .....	.....	.....
. 0000 ...							Jefferies Credit Management Holdings LLC	..LUX.....	..NIA.....	Jefferies Credit Partners LLC	Ownership.....	9.900 ...	MMLIC .....	.....	.....
. 0000 ...							JDLF GP (Europe) S.a.r.l	..DE.....	..NIA.....	Jefferies Credit Partners LLC	Ownership.....	9.900 ...	MMLIC .....	.....	.....
. 0000 ...							JFAM GP LLC	..LUX.....	..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.....	Jefferies Credit Partners LLC	Ownership.....	100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Jefferies DLF C Holdings LLC	..DE.....	..NIA.....	Jefferies Credit Partners LLC	Ownership.....	100.000 ..	MMLIC .....	.....	.....
. 0000 ...							Jefferies Direct Lending Fund C SPE LLC	..DE.....	..NIA.....	JFAM GP LP	Ownership.....	100.000 ..	MMLIC .....	.....	.....
. 0000 ...										Jefferies Direct Lending Fund C LLC	Ownership.....	100.000 ..	MMLIC .....	.....	.....
. 0000 ...										Jefferies DLF C Holdings LLC	Ownership.....	100.000 ..	MMLIC .....	.....	.....

SCHEDULE Y
PART 1A - DETAILS 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							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							Jefferies DLF2 C Holdings-2 LLC	..DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund II C SPE-2 LLC	..DE	NIA						
.0000								..DE	NIA	Jefferies DLF2 C Holdings-2 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		
.0000							Jefferies Direct Lending Fund III C LP	..DE	NIA	JDLF III GP LP	Ownership	100.000	MMLIC		
.0000							Jefferies DLF3 C Holdings LLC	..DE	NIA	Jefferies Direct Lending Fund III C LP	Ownership	100.000	MMLIC		
.0000							Jefferies Direct Lending Fund III C SPE LLC	..DE	NIA	Jefferies DLF3 C Holdings LLC	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 M Super Private Credit Fund GP LLC	..DE	NIA						
.0000								..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Partners Europe Limited	..GBR	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Partners (Luxembourg) GP S.à r.l	..LUX	NIA	Jefferies Credit Partners Europe Limited	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Partners (Luxembourg) S.C.A. SICAV-RAIF	..LUX	NIA	Jefferies Credit Partners (Luxembourg) GP S.à r.l	Ownership	100.000	MMLIC		
.0000							JCP Congaree Credit Fund GP LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JCP Solaris Credit Fund GP LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							Jefferies Credit Partners Structured Solutions Fund GP LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JCP Acacia Fund GP LLC	..DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
.0000							JCP Funding 2024 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							JSPCS MM 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 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 2024-I Ltd.	..DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		

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

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.0000							JFIN Revolver CLO 2025-I Ltd.	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							JFIN Revolver CLO 2025-II Ltd.	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							JFIN Revolver CLO 2026-I Ltd.	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							JFIN Revolver CLO 2026-II Holdings LLC	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							JFIN Revolver CLO 2026-II LLC	..DE....	NIA.....	JFIN Revolver CLO 2026-II Holdings 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.....	57.950	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							JF CEI Holdings 1 LLC	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							JF CEI Holdings 2 LLC	..DE....	NIA.....	JF CEI Holdings 1 LLC	Ownership.....	100.000	MMLIC		
.0000							Apex Credit CLO 2024-I Ltd.	..NY....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							Apex Credit Holdings LLC	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							Custom Ecology Holdco, LLC	..DE....	NIA.....	Jefferies Finance LLC	Ownership.....	100.000	MMLIC		
.0000							Massachusetts Mutual Life Insurance Company	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	63312	86-2294635				Glidepath Holdings Inc.	..DE....	NIA.....	Company	Ownership.....	100.000	MMLIC		
.0435	Massachusetts Mut Life Ins Co	93661	13-1935920				MassMutual Ascend Life Insurance Company	..OH....	IA.....	Glidepath Holdings Inc.	Ownership.....	100.000	MMLIC		
.0000			31-1021738				Annuity Investors Life Insurance Company	..OH....	IA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	100.000	MMLIC		
.0000			31-1395344				MM Ascend Life Investor Services, LLC	..OH....	NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	100.000	MMLIC		
.0000			04-1590850				MM Ascend Mortgage Lending LLC	..DE....	NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	100.000	MMLIC		
.0000							MM Vine Street LLC	..DE....	NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	100.000	MMLIC		
.0000							Counterpointe Ascend Mortgage Lending LLC	..DE....	NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	100.000	MMLIC		
.0000							MALIC 10 Centennial Drive Member LLC	..DE....	NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	100.000	MMLIC		
.0000			26-3260520				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.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000			04-1590850				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							DPI-ACRES Capital LLC	..DE....	NIA.....	MMV CTF I GP LLC	Management.....	0.000	MMLIC		
.0000							DPI-ARES Mortgage Lending LLC	..DE....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000							MM Investment Holding	..CYM....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000	MMLIC		
.0000							MMIH Bond Holdings LLC	..DE....	NIA.....	Company	Ownership.....	99.610	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	..DE....	NIA.....	MM Investment Holding	Ownership.....	99.610	MMLIC		
.0000			26-0073611				MassMutual Asset Finance LLC	..DE....	NIA.....	C.M. Life Insurance Company	Ownership.....	0.400	MMLIC		
.0000							MassMutual Asset Finance LLC	..DE....	NIA.....	MM Investment Holding	Ownership.....	99.600	MMLIC		

STATEMENT AS OF JUNE 30, 2026 OF THE C.M. Life Insurance Company

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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.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 2023-A	..DE	..NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							MMAF Equipment Finance LLC 2024-A	..DE	..NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							Barings Equipment Finance LLC 2025-A	..DE	..NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							Barings Equipment Finance LLC 2025-B	..DE	..NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000							Barings Equipment Finance LLC 2026-A	..DE	..NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
.0000			04-2443240				MML Management Corporation	..MA	..NIA	MM Investment Holding	Ownership	100.000	MMLIC	..YES	
.0000			04-3548444				MassMutual International Holding MSC, Inc.	..MA	..NIA	MML Management Corporation	Ownership	100.000	MMLIC		
.0000			04-3341767				MassMutual Holding MSC, Inc.	..MA	..NIA	MML Management Corporation	Ownership	100.000	MMLIC		
							Massachusetts Mutual Life Insurance Company								
.0000							MML CM LLC	..DE	..NIA	Massachusetts Mutual Life Insurance Company	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							SoraFinance, Inc.	..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		
							Massachusetts Mutual Life Insurance Company								
.0000			04-3356880				MML Distributors LLC	..MA	..NIA	Company	Ownership	99.000	MMLIC		
.0000			04-3356880				MML Distributors LLC	..MA	..NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
							Massachusetts Mutual Life Insurance Company								
.0000							MML Investment Advisers, LLC	..DE	..NIA	Company	Ownership	100.000	MMLIC		
							Massachusetts Mutual Life Insurance Company								
.0000			46-3238013				MML Strategic Distributors, LLC	..DE	..NIA	Company	Ownership	100.000	MMLIC		
							Massachusetts Mutual Life Insurance Company								
.0000			06-1563535	2881445			MassMutual Private Wealth & Trust, FSB	..CT	..NIA	Company	Ownership	100.000	MMLIC	..YES	
							Massachusetts Mutual Life Insurance Company								
.0000			04-1590850				MML Private Placement Investment Company I, LLC	..DE	..NIA	Company	Ownership	100.000	MMLIC		
							Massachusetts Mutual Life Insurance Company								
.0000			04-1590850				MML Private Equity Fund Investor LLC	..DE	..NIA	Company	Ownership	100.000	MMLIC		
.0000			04-1590850				MML Private Equity Fund Investor LLC	..DE	..NIA	Baring Asset Management Limited	Management	0.000	MMLIC		
							Massachusetts Mutual Life Insurance Company								
.0000			04-1590850				MM Private Equity Intercontinental LLC	..DE	..NIA	Company	Ownership	100.000	MMLIC		
							Massachusetts Mutual Life Insurance Company								
.0000			45-2738137				Pioneers Gate LLC	..DE	..NIA	Company	Ownership	100.000	MMLIC		
							Massachusetts Mutual Life Insurance Company								
.0000			04-2854319	2392316			MassMutual Holding LLC	..DE	..NIA	Company	Ownership	100.000	MMLIC	..YES	
.0000			37-1732913				Fern Street LLC	..DE	..NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000							Low Carbon Energy Holding	..GBR	..NIA	MassMutual Holding LLC	Ownership	32.200	MMLIC		
.0000							Steeper Street LLC	..DE	..NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
.0000			82-2932156				GASL Holdings LLC	..DE	..NIA	MassMutual Holding LLC	Ownership	73.370	MMLIC		
.0000			82-2932156				GASL Holdings LLC	..DE	..NIA	Barings LLC	Board	0.000	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	..DE	..NIA	MassMutual Holding LLC	Ownership/Influence	11.423	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	..DE	..NIA	C.M. Life Insurance Company	Ownership/Influence	1.120	MMLIC		
.0000			36-4868350				Barings Asset-Based Income Fund (US) LP	..DE	..NIA	Barings LLC	Management	0.000	MMLIC		
							Barings Perpetual European Direct Lending Fund	..LUX	..NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	50.535	MMLIC		
.0000							Barings Perpetual European Direct Lending Fund	..LUX	..NIA	Barings LLC	Influence	0.000	MMLIC		
							Massachusetts Mutual Life Insurance Company								
.0000			88-0916548				Barings Emerging Generation Fund II	..DE	..NIA	Company	Ownership/Influence	29.632	MMLIC		

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.0000			88-0916548				Barings Emerging Generation Fund II	.DE	NIA	Barings LLC	Influence	0.000	MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	23.875	MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	.DE	NIA	C.M. Life Insurance Company	Ownership	1.520	MMLIC		
.0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	.DE	NIA	Barings LLC	Management	0.000	MMLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	MassMutual Holding LLC	Ownership/Influence	32.422	MMLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	C.M. Life Insurance Company	Ownership	6.240	MMLIC		
.0000			82-3867745				Barings Global Real Assets Fund LP	.DE	NIA	Barings LLC	Management	0.000	MMLIC		
.0000							Barings Global Special Situations Credit Fund 3	.LUX	NIA	MassMutual Holding LLC	Ownership/Influence	15.978	MMLIC		
.0000							Barings Global Special Situations Credit Fund 3	.LUX	NIA	Barings LLC	Management	0.000	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							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	16.660	MMLIC		
.0000							MassMutual Ventures Management LLC	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures SEA Management Private Limited	.SGP	NIA	MassMutual Ventures Management LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures SEA Management Private Limited	.GBR	NIA	MassMutual Ventures SEA Management Private Limited	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures SEA Management Private Limited	.IND	NIA	MassMutual Ventures SEA Management Private Limited	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures India Private Limited	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Southeast Asia I LLC	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures Southeast Asia II LLC	.DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
.0000							MassMutual Ventures 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							Crane APAC I LP	.GBR	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	47.600	MMLIC		
.0000							Riverton Home Finance 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	99.900	MMLIC		
.0000							Rothesay Property Partnership 1 LLP	.GBR	NIA	Rothesay MA No.4 Limited	Ownership	0.100	MMLIC		
.0000							Rothesay Property Partnership 2 LLP	.GBR	NIA	Rothesay Life PLC	Ownership	99.900	MMLIC		
.0000							Rothesay Property Partnership 2 LLP	.GBR	NIA	Rothesay MA No.4 Limited	Ownership	0.100	MMLIC		
.0000							Rothesay Property Company 1 Limited	.GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
.0000							Rothesay Mortgages Partnership 1 LLP	.GBR	NIA	Rothesay Life PLC	Ownership	99.900	MMLIC		
.0000							Rothesay Mortgages Partnership 1 LLP	.GBR	NIA	Rothesay MA No.4 Limited	Ownership	0.100	MMLIC		

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.0000							Rothesay Foundation	.GBR	NIA	Rothesay Limited	Ownership	100.000	MLLIC		
.0000							Rothesay Pensions Management Limited	.GBR	NIA	Rothesay Limited	Ownership	100.000	MLLIC		
.0000							Rothesay Asset Management UK Limited	.GBR	NIA	Rothesay Limited	Ownership	100.000	MLLIC		
.0000							Rothesay Asset Management Australia Pty Ltd	.AUS	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MLLIC		
.0000							Rothesay Asset Management North America LLC	.DE	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MLLIC		
.0000			04-1590850				MML Investors Services, LLC	.MA	NIA	MassMutual Holding LLC	Ownership	100.000	MLLIC		
.0000			04-1590850				MML Insurance Agency, LLC	.MA	NIA	MML Investors Services, LLC	Ownership	100.000	MLLIC		
.0000			47-1466022				LifeScore Labs, LLC	.MA	NIA	MassMutual Holding LLC	Ownership	100.000	MLLIC		
.0000			45-4000072				MM Asset Management Holding LLC	.DE	NIA	MassMutual Holding LLC	Ownership	100.000	MLLIC		
.0000			51-0504477				Barings LLC	.DE	NIA	MM Asset Management Holding LLC	Ownership	81.500	MLLIC		
.0000			51-0504477				Barings LLC	.DE	NIA	C.M. Life Insurance Company	Ownership	0.500	MLLIC		
.0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	.HKG	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			98-0457463				Baring Asset Management (Asia) Limited	.HKG	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MLLIC		
.0000							Baring Asset Management Korea Limited	.KOR	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MLLIC		
.0000							Barings Investment Management (Shanghai) Limited	.HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MLLIC		
.0000							Barings Overseas Investment Fund Management (Shanghai) Limited	.HKG	NIA	Barings Investment Management (Shanghai) Limited	Ownership	100.000	MLLIC		
.0000			98-0457707				Baring SICE (Taiwan) Limited	.TWN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MLLIC		
.0000							Barings Singapore Pte. Ltd.	.SGP	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MLLIC		
.0000							Barings Real Estate Investment Japan Limited	.JPN	NIA	Barings Singapore Pte. Ltd.	Ownership	100.000	MLLIC		
.0000			98-0236449				Barings Japan Limited	.JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MLLIC		
.0000							Barings Australia Holding Company Pty Ltd	.AUS	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MLLIC		
.0000							Barings Australia Pty Ltd	.AUS	NIA	Barings Australia Holding Company Pty Ltd	Ownership	100.000	MLLIC		
.0000							Barings Australia Real Estate Holdings Pty Ltd	.AUS	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000			14-0045656				Barings Australia Real Estate Pty Ltd	.AUS	NIA	Barings Australia Real Estate Holdings Pty Ltd	Ownership	100.000	MLLIC		
.0000			98-0457456				Barings Australia Property Holdings Pty Ltd	.AUS	NIA	Barings Australia Real Estate Pty Ltd	Ownership	100.000	MLLIC		
.0000							Barings Australia Asset Management Pty Ltd	.AUS	NIA	Barings Australia Property Holdings Pty Ltd	Ownership	100.000	MLLIC		
.0000							Barings Australia Property Pty Ltd	.AUS	NIA	Barings Australia Property Holdings Pty Ltd	Ownership	100.000	MLLIC		
.0000							Barings Australia Structured Finance Holdings Pty Ltd	.AUS	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Barings Australia Structured Finance Pty Ltd	.AUS	NIA	Barings Australia Structured Finance Holdings Pty Ltd	Ownership	100.000	MLLIC		
.0000							Gryphon Capital Partners Pty Ltd	.AUS	NIA	Barings Australia Structured Finance Pty Ltd	Ownership	100.000	MLLIC		
.0000							Gryphon Capital Management Pty Ltd	.AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MLLIC		
.0000							Gryphon Capital Investments Pty Ltd	.AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MLLIC		
.0000							Barings Real Estate Holdings LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLLIC		
.0000							Artemis Real Estate Partners, LLC	.DE	NIA	Barings Real Estate Holdings LLC	Ownership	100.000	MLLIC		
.0000							Artemis Real Estate Advisors, LLC	.DE	NIA	Artemis Real Estate Partners, LLC	Ownership	100.000	MLLIC		

SCHEDULE Y
PART 1A - DETAILS 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							Artemis Real Estate Partners Acquisitions I, LLC	.DE	NIA	Artemis Real Estate Partners, LLC	Ownership	100.000	MLIC		
.0000							Artemis Industrial Development Member, LLC	.DE	NIA	Artemis Real Estate Partners Acquisitions I, LLC	Ownership	100.000	MLIC		
.0000			80-0875475				Barings Finance LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLIC		
.0000							BCF Europe Funding Limited	.IRL	NIA	Barings Finance LLC	Ownership	100.000	MLIC		
.0000							BCF Senior Funding I LLC	.DE	NIA	Barings Finance LLC	Ownership	100.000	MLIC		
.0000							BCF Senior Funding I Designated Activity Company	.IRL	NIA	Barings Finance LLC	Ownership	100.000	MLIC		
.0000							Barings Real Estate Acquisitions LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLIC		
.0000			04-3238351				Barings Securities LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLIC		
.0000			98-0437588				Barings Guernsey Limited	.GGY	NIA	Barings LLC	Ownership	100.000	MLIC		
.0000							Barings Europe Limited	.GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MLIC		
.0000							Barings Asset Management Spain SL	.ESP	NIA	Barings Europe Limited	Ownership	100.000	MLIC		
.0000							Baring France SAS	.FRA	NIA	Barings Europe Limited	Ownership	100.000	MLIC		
.0000							Baring International Fund Managers (Ireland) Limited	.IRL	NIA	Barings Europe Limited	Ownership	100.000	MLIC		
.0000							Barings GmbH	.DEU	NIA	Barings Europe Limited	Ownership	100.000	MLIC		
.0000							Barings Italy S.r.l.	.ITA	NIA	Barings Europe Limited	Ownership	100.000	MLIC		
.0000							Barings Sweden AB	.SWE	NIA	Barings Europe Limited	Ownership	100.000	MLIC		
.0000							Barings Netherlands B.V.	.NLD	NIA	Barings Europe Limited	Ownership	100.000	MLIC		
.0000			98-0432153				Barings (U.K.) Limited	.GBR	NIA	Barings Europe Limited	Ownership	100.000	MLIC		
.0000							Barings Switzerland Sàrl	.CHE	NIA	Barings Europe Limited	Ownership	100.000	MLIC		
.0000			98-0241935				Baring Asset Management Limited	.GBR	NIA	Barings Europe Limited	Ownership	100.000	MLIC		
.0000			98-0457328				Baring International Investment Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLIC		
.0000			98-0457586				Baring Fund Managers Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLIC		
.0000							BCGSS 2 GP LLP	.GBR	NIA	Baring Fund Managers Limited	Ownership	100.000	MLIC		
.0000			98-0457578				Baring Investment Services Limited	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLIC		
.0000							Barings Core Fund Feeder I GP S.à.r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MLIC		
.0000							Barings Investment Fund (LUX) GP S.à. r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MLIC		
.0000							Barings BME GP S.à.r.l.	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLIC		
.0000							Barings GPC GP S.à. r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MLIC		
.0000							Barings European Core Property Fund GP Sàrl	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLIC		
.0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MLIC		
.0000							GPLF4(S) GP S.à r. l	.LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MLIC		
.0000							PREIF Holdings Limited Partnership	.GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MLIC		
.0000							BMC Holdings DE LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLIC		
.0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	.DE	NIA	Barings LLC	Ownership	100.000	MLIC		
.0000							Massachusetts Mutual Life Insurance Company				Ownership/Influence	.65.180	MLIC		
.0000			81-4065378				Remington L & W Holdings LLC	.DE	NIA	Barings LLC	Influence	.0.000	MLIC		
.0000			81-4065378				Remington L & W Holdings LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLIC		
.0000							Aland Royalty GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLIC		
.0000							Alaska Future Fund GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLIC		
.0000							BAI Funds SLP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLIC		
.0000							BAI GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLIC		
.0000							Baring Asset-Based Income Fund (US) GP, LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLIC		
.0000							Barings Infiniti Fund Management LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLIC		
.0000							Barings Infrastructure CLO Equity Partnership GP LLC	.DE	NIA	Barings LLC	Ownership	100.000	MLIC		

SCHEDULE Y
PART 1A - DETAILS 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 Infrastructure Secondaries & Solutions Fund II Managing Member LLC	.. DE.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC		
. 0000 ...							Barings NAPLF IV Rated Feeder, L.P.	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	43.480 ...	MMLIC .....	.....	..... .....
. 0000 ...							Barings New Jersey Emerging Manager Program GP, LLC	.. DE.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	..... .....
. 0000 ...							Barings New Jersey Emerging Manager Program II GP, LLC	.. DE.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	..... .....
. 0000 ...							Barings Blue Ridge Fund GP LLC	.. DE.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	..... .....
. 0000 ...							Barings Blue Ridge Fund, L.P.	.. DE.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	..... .....
. 0000 ...							Barings Specialty Asset Based Finance Fund GP LLC	.. DE.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	..... .....
. 0000 ...							Barings Hotel Opportunity Venture I GP, LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	50.000 ...	MMLIC .....	.....	..... .....
. 0000 ...							Barings Hotel Opportunity Venture II GP, LLC	.. DE.....	 NIA.....	Barings LLC	Ownership.....	25.000 ...	MMLIC .....	.....	..... .....
. 0000 ...							Baring Investment Series LLC	.. DE.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	..... .....
. 0000 ...							Barings Emerging Generation Fund GP, LLC	.. DE.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	..... .....
. 0000 ...							Barings Emerging Generation Fund GP II, LLC	.. DE.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	..... .....
. 0000 ...							Barings ERS PE Emerging Manager III GP, LLC	.. DE.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	..... .....
. 0000 ...							Barings FC III LLC	.. DE.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	..... .....
. 0000 ...			04-1590850 ..	.....	.....	.....	Barings Global Investment Funds (U.S.) Management LLC	.. DE.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	..... .....
. 0000 ...							Barings QLO Investment Partners GP, LLC	.. DE.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	..... .....
. 0000 ...							Barings QLO Investment Partners (Cayman) LP	.. CYM.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	..... .....
. 0000 ...							Barings QLO Investment Partners (Mini-Master) LP	.. DE.....	 NIA.....	Barings LLC	Ownership.....	99.910 ...	MMLIC .....	.....	..... .....
. 0000 ...							Barings Core Property Fund GP LLC	.. DE.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	..... .....
. 0000 ...							Barings Direct Lending GP Ltd.	.. CYM.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	..... .....
. 0000 ...							Barings Direct Investments LLC	.. DE.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	..... .....
. 0000 ...							Barings Diversified Residential Fund GP LLC	.. DE.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	..... .....
. 0000 ...							Barings Global Energy Infrastructure Advisors, LLC	.. DE.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	..... .....
. 0000 ...							Barings Centre Street QLO Equity Partnership GP, LLC	.. DE.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	..... .....
. 0000 ...			88-3792609 ..	.....	.....	.....	Barings Centre Street QLO Equity Partnership L.P.	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	22.957 ...	MMLIC .....	.....	..... .....
. 0000 ...			88-3792609 ..	.....	.....	.....	Barings Centre Street QLO Equity Partnership L.P.	.. DE.....	 NIA.....	Barings LLC	Management.....	0.000 ...	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 North American Private Loan Fund IV (Cayman)-A, L.P.	.. CYM.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	..... .....
. 0000 ...							Barings North American Private Loan Fund IV Management, LLC	.. DE.....	 NIA.....	Barings LLC	Ownership.....	100.000 ...	MMLIC .....	.....	..... .....

SCHEDULE Y
PART 1A - DETAILS 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 Portfolio Finance Investment Grade Fund GP LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Portfolio Finance IG Issuer I, LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Real Asset Special Servicer LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings – MM Revolver Fund GP LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Real Estate European Value Add Fund II Feeder LLC	.. CYM.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings SBIC II GP, LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings SEM GP LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							BMT RE Debt Fund GP LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			84-5063008 ..	.....	.....	.....	Barings Small Business Fund LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	30.310 ...	MMLIC .....	.....	.....
. 0000 ...			84-5063008 ..	.....	.....	.....	Barings Small Business Fund LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Management.....	0.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings TYIDF2 Rated Feeder GP LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings TYIDF2 Rated Feeder, L.P.	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Active Passive Equity Direct EAFE LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							BCLF GP LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							BDAE Private Fund GP	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							BDAE Private Fund, LP	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			98-0536233 ..	.....	.....	.....	Benton Street Advisors, Inc.	.. CYM.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							BHDVI Incentive LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							BIG Real Estate Incentive I LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							BIG Real Estate Incentive II LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							BRECS VII GP LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							BREDIF GP LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							CPF Springing Member, LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							CREA-MA Reorganization Trust	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							CREF X GP LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Lake Jackson LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Martello Re GP LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Emerging Markets Blended Fund I GP, LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Emerging Generation Fund III GP, LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Emerging Generation Fund III, LP	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings EPLF4 Rated Feeder GP LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			41-2280126 ..	.....	.....	.....	Mezzco III LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	99.300 ...	MMLIC .....	.....	.....
. 0000 ...			80-0920285 ..	.....	.....	.....	Mezzco IV LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	99.300 ...	MMLIC .....	.....	.....
. 0000 ...							Mezzco Australia II LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							NAPLF (Cayman)-A Senior Funding IV LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							RECSA-NY GP LLC	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Terrapin Middle Market Infrastructure Fund, L.P.	.. DE.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			98-1624360 ..	.....	.....	.....	Barings CLO 2022-I	.. CYM.....	NIA.....	Barings LLC Massachusetts Mutual Life Insurance Company	Influence.....	0.000 ...	MMLIC .....	.....	.....

STATEMENT AS OF JUNE 30, 2026 OF THE C.M. Life Insurance Company

SCHEDULE Y
PART 1A - DETAILS 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							Barings QLO 2022-II	..CYM	NIA	Barings LLC Massachusetts Mutual Life Insurance Company	Influence	..0.000	MMLIC		
.0000							Amherst Long Term Holdings, LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..24.500	MMLIC		
.0000							Enroll Confidently, Inc.	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..22.400	MMLIC		
.0000							Imbiba Growth LLP	..GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..20.000	MMLIC		
.0000							Yunfeng Financial Group Limited	..HKG	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..23.650	MMLIC		
.0000							Yingda Taihe Life Insurance Co., Ltd.	..CHN	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..19.900	MMLIC		
.0000			27-3576835				MassMutual External Benefits Group LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000							Stillings Street LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000							Eclipse Business Capital Holdings LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Board	..7.000	MMLIC		
.0000							Port 51 Lending Holdings LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..90.200	MMLIC		
.0000							Port 51 Lending LLC	..DE	NIA	Port 51 Lending Holdings LLC	Ownership	..100.000	MMLIC		
.0000							Port 51 Commercial LLC	..DE	NIA	Port 51 Lending Holdings LLC	Ownership	..100.000	MMLIC		
.0000							Counterpointe MM Mortgage Lending LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000							LNL MM, LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..71.250	MMLIC		
.0000							LNL MM D Core, LLC	..DE	NIA	LNL MM, LLC	Ownership	..100.000	MMLIC		
.0000							LNL MM D, LLC	..DE	NIA	LNL MM, LLC	Ownership	..100.000	MMLIC		
.0000							Corten Real Estate Credit Fund I LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..73.500	MMLIC		
.0000							Corten Real Estate Credit Fund I LLC	..DE	NIA	MassMutual Ascend Life Insurance Company Massachusetts Mutual Life Insurance Company	Ownership	..24.500	MMLIC		
.0000							CapSec LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000							LNL MM 2, LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..85.500	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							Almack Mezzanine Fund II Unleveraged LP	..GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..72.900	MMLIC		
.0000			82-3468147				Barings Affordable Housing Mortgage Fund I LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000			82-3468147				Barings Affordable Housing Mortgage Fund I LLC	..DE	NIA	Barings LLC	Management	..0.000	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	..0.000	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	..0.000	MMLIC		

SCHEDULE Y
PART 1A - DETAILS 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 Capital Solutions Perpetual Fund (CA), L.P.	..CYM.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..35.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Capital Solutions Perpetual Fund (CA), L.P.	..CYM.....	..NIA.....	Barings LLC	Influence.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Construction Lending Fund LP	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..53.720 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Construction Lending Fund LP	..DE.....	..NIA.....	MassMutual Ascend Life Insurance Company .	Management.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...							12-18 West 55th Street Predevelopment, LLC .	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..90.200 ...	MMLIC .....	.....	.....
. 0000 ...							21 West 86th LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..96.240 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Diversified Residential Fund LP	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Emerging Generation Fund II LP	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..39.380 ...	MMLIC .....	.....	.....
. 0000 ...			84-3784245 ..	.....	.....	.....	Barings Emerging Generation Fund, LP	..DE.....	..NIA.....	Company	Ownership.....	..33.160 ...	MMLIC .....	.....	.....
. 0000 ...			84-3784245 ..	.....	.....	.....	Barings Emerging Generation Fund, LP	..DE.....	..NIA.....	Barings LLC	Management.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Emerging Markets Corporate Bond Fund	..IRL.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Emerging Markets Corporate Bond Fund	..IRL.....	..NIA.....	Company	Influence.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...			99-4893321 ..	.....	.....	.....	Barings Small Business Fund II, L.P.	..DE.....	..NIA.....	Barings LLC	Ownership.....	..42.977 ...	MMLIC .....	.....	.....
. 0000 ...			99-4893321 ..	.....	.....	.....	Barings Small Business Fund II, L.P.	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Management.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Euro CLO 2025-1 DAC	..IRL.....	..NIA.....	Barings LLC	Influence.....	.. 0.000 ...	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.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Hotel Opportunity Venture II LP	..DE.....	..NIA.....	Barings LLC	Ownership/Influence	..50.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Miller Investment Trust	..AUS.....	..NIA.....	Barings LLC	Ownership/Influence	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Miller Investment Trust	..AUS.....	..NIA.....	MassMutual Ascend Life Insurance Company .	Influence.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Miller Investment Trust	..AUS.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..70.210 ...	MMLIC .....	.....	.....
. 0000 ...			85-3449260 ..	.....	.....	.....	Barings Real Estate Debt Income Fund LP	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..24.619 ...	MMLIC .....	.....	.....
. 0000 ...			85-3449260 ..	.....	.....	.....	Barings Real Estate Debt Income Fund LP	..DE.....	..NIA.....	Barings LLC	Influence.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...			85-3449260 ..	.....	.....	.....	Barings Real Estate Debt Income Fund LP	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Management.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Real Estate European Value Add I SCSp	..LUX.....	..NIA.....	Barings LLC	Ownership/Influence	..43.900 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Real Estate European Value Add I SCSp	..LUX.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..4.880 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Real Estate European Value Add I SCSp	..LUX.....	..NIA.....	C.M. Life Insurance Company	Ownership.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Barings Real Estate European Value Add Fund 3 SCSp	..LUX.....	..NIA.....	Barings LLC	Management.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Barings Real Estate European Value Add Fund 3 SCSp	..LUX.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..99.466 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Barings Real Estate European Value Add Fund 3 SCSp	..LUX.....	..NIA.....	Barings LLC	Influence.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Barings Real Estate European Value Add Fund 3 SCSp	..LUX.....	..NIA.....	C.M. Life Insurance Company	Ownership.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Small Business Fund, L.P.	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Management.....	.. 0.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Small Business Fund, L.P.	..DE.....	..NIA.....	Barings LLC	Ownership.....	..33.600 ...	MMLIC .....	.....	.....

STATEMENT AS OF JUNE 30, 2026 OF THE C.M. Life Insurance Company

SCHEDULE Y
PART 1A - DETAILS 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 ...			04-1590850 ..	.....	.....	.....	Barings Storage Operations Trust	..AUS.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..87.760	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Barings Storage Operations Trust	..AUS.....	..NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	..7.740	MMLIC .....	.....	.....
. 0000 ...							Barings U.S. Core Bond Fund	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	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.....	MassMutual Ascend Life Insurance Company .	Ownership/Influence	..14.000	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Barings Australia Storage Trust	..AUS.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..87.760	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Barings Australia Storage Trust	..AUS.....	..NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	..7.740	MMLIC .....	.....	.....
. 0000 ...							Beauty Brands Acquisition LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..32.630	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.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...			45-2632610 ..	.....	.....	.....	Cornerstone Permanent Mortgage Fund LLC	..MA.....	..NIA.....	Barings LLC	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...			45-2632610 ..	.....	.....	.....	Cornerstone Permanent Mortgage Fund LLC	..MA.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Management.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							CREA Ridge Apartments, LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...							Euro Real Estate Holdings Herleshausen LLC ..	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..47.500	MMLIC .....	.....	.....
. 0000 ...							London Office JV Holdings LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...							MALIC AsiaPac LP Investor LLC	..DE.....	..NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...							MALIC BAM LLC	..DE.....	..NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...							MALIC Elco Yards D Member LLC	..DE.....	..NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...							MALIC Maret LLC	..DE.....	..NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...							End-to-End JPM Affordable Housing Fund LLC ..	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...							MM BAM LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...							MM Maret LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...							MM New Albany Industrial LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...							MM One Harbor Shore Member	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...							MALIC Australia BSOT LLC	..DE.....	..NIA.....	MassMutual Ascend 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	..26.856	MMLIC .....	.....	.....
. 0000 ...			83-0560183 ..	.....	.....	.....	Aland Royalty Holdings LP	..DE.....	..NIA.....	Barings LLC	Management.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			81-2244465 ..	.....	.....	.....	Chassis Acquisition Holding LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..30.000	MMLIC .....	.....	.....
. 0000 ...							EIP Holdings I, LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..29.000	MMLIC .....	.....	.....
. 0000 ...			46-0687392 ..	.....	.....	.....	Validus Holding Company LLC	..DE.....	..NIA.....	Barings LLC	Ownership.....	..40.440	MMLIC .....	.....	.....
. 0000 ...							SBNP SIA III LLC	..DE.....	..NIA.....	Barings LLC	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...							MM Speedway El Paso Member LLC	..DE.....	..NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..82.600	MMLIC .....	.....	.....

SCHEDULE Y
PART 1A - DETAILS 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 ...							MM Speedway El Paso Member LLC	.. DE.....	 NIA.....	MassMutual Ascend Life Insurance Company . Massachusetts Mutual Life Insurance Company	Ownership.....	..12.400	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Speedway El Paso Member II LLC	.. DE.....	 NIA.....	Company	Ownership.....	..86.950	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Speedway El Paso Member II LLC	.. DE.....	 NIA.....	MassMutual Ascend Life Insurance Company . Massachusetts Mutual Life Insurance Company	Ownership.....	..12.050	MMLIC .....	.....	.....
. 0000 ...							Barings European Real Estate Debt Income Fund	.. LUX.....	 NIA.....	Company	Ownership/Influence	..40.533	MMLIC .....	.....	.....
. 0000 ...							Barings European Real Estate Debt Income Fund	.. LUX.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			13-1935920 ..	.....	.....	.....	Martello Member New Albany Industrial LLC ...	.. NC.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..44.820	MMLIC .....	.....	.....
. 0000 ...							Barings US High Yield Bond Fund	.. IRL.....	 NIA.....	Barings LLC	Management.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings US High Yield Fund	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..20.256	MMLIC .....	.....	.....
. 0000 ...							Barings US High Yield Fund	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	..2.986	MMLIC .....	.....	.....
. 0000 ...							Barings US High Yield Fund	.. DE.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			39-3814745 ..	.....	.....	.....	Barings US Core Bond Fund	.. NC.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			39-3814745 ..	.....	.....	.....	Barings US Core Bond Fund	.. NC.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	..100.000	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Barings Infrastructure Secondaries & Solutions Fund II LLC	.. NC.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			39-3891881 ..	.....	.....	.....	Capital Solutions DE Rated Feeder	.. NC.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Babson CLO Ltd. 2015-I	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			98-1473665 ..	.....	.....	.....	Barings CLO 2019-II	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	2
. 0000 ...							Barings CLO 2019-III	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings CLO 2019-IV	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings CLO 2020-I	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings CLO 2020-III	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings CLO 2020-IV	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings CLO 2021-II	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings CLO 2021-III	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings CLO 2021-III	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings CLO 2024-II	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Babson Euro CLO 2015-I BV	.. NLD.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			36-037260H ..	.....	.....	.....	Barings Euro CLO 2019-I BV	.. IRL.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings Euro CLO 2019-II BV	.. IRL.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings Euro CLO 2020-I DAC	.. IRL.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			37-15576VH ..	.....	.....	.....	Barings Euro CLO 2021-I DAC	.. IRL.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			37-50378QH ..	.....	.....	.....	Barings Euro CLO 2021-II DAC	.. IRL.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings Euro CLO 2021-III DAC	.. IRL.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings Euro CLO 2023-II DAC	.. IRL.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			42-78301GH ..	.....	.....	.....	Barings Euro CLO 2024-II	.. IRL.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...							Barings CLO 2025 - IV	.. CYM.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			98-1332384 ..	.....	.....	.....	Barings Global Energy Infrastructure Fund I LP	.. CYM.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..94.253	MMLIC .....	.....	.....
. 0000 ...							Barings Joondalup Trust	.. AUS.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..49.720	MMLIC .....	.....	.....
. 0000 ...							Barings Joondalup Trust	.. AUS.....	 NIA.....	MassMutual Ascend Life Insurance Company .	Ownership/Influence	..9.500	MMLIC .....	.....	.....
. 0000 ...							Barings Joondalup Trust	.. AUS.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....
. 0000 ...			93-4219244 ..	.....	.....	.....	Barings Construction Lending Fund	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..100.000	MMLIC .....	.....	.....
. 0000 ...			93-4219244 ..	.....	.....	.....	Barings Construction Lending Fund	.. DE.....	 NIA.....	Barings LLC	Influence.....	..0.000	MMLIC .....	.....	.....

SCHEDULE Y

PART 1A - DETAILS 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							Barings Liquidity Investment Strategy	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	9.821	MLLIC		
.0000							Barings Liquidity Investment Strategy	..DE.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000			82-4059427				Artemis Real Estate Income and Growth Fund II LP	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.306	MLLIC		
.0000			82-4059427				Artemis Real Estate Income and Growth Fund II LP	..DE.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000			99-1828090				Artemis EM Strategy Sponsor Investor, LLC ..	..DE.....	NIA.....	Barings LLC	Management.....	0.000	MLLIC		
.0000			85-1465973				Barings Global Special Situations Credit 4 Delaware	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	62.070	MLLIC		
.0000			85-1465973				Barings Global Special Situations Credit 4 Delaware	..DE.....	NIA.....	C.M. Life Insurance Company	Ownership.....	3.270	MLLIC		
.0000			85-1465973				Barings Global Special Situations Credit 4 Delaware	..DE.....	NIA.....	Barings LLC	Management.....	0.000	MLLIC		
.0000			98-1570693				Barings Global Special Situations Credit 4 LUX	..LUX.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	11.895	MLLIC		
.0000			98-1570693				Barings Global Special Situations Credit 4 LUX	..LUX.....	NIA.....	C.M. Life Insurance Company	Ownership.....	0.630	MLLIC		
.0000			98-1570693				Barings Global Special Situations Credit 4 LUX	..LUX.....	NIA.....	Barings LLC	Management.....	0.000	MLLIC		
.0000							Barings Europe Select Fund	..IRL.....	NIA.....	Barings LLC	Management.....	0.000	MLLIC		
.0000			87-0977058				Barings Hotel Opportunity Venture	..CT.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	49.479	MLLIC		
.0000			87-0977058				Barings Hotel Opportunity Venture	..CT.....	NIA.....	Barings LLC	Management.....	0.000	MLLIC		
.0000			86-3661023				Barings Innovations & Growth Real Estate Fund	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	34.090	MLLIC		
.0000			86-3661023				Barings Innovations & Growth Real Estate Fund	..DE.....	NIA.....	C.M. Life Insurance Company	Ownership.....	0.430	MLLIC		
.0000							Barings Middle Market CLO 2017-I Ltd & LLC ..	..CYM.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	..CYM.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000							Barings Middle Market CLO Ltd 2023-I	..BMU.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000							Barings Middle Market CLO Ltd 2023-II	..BMU.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000							Barings Euro Middle Market CLO 2024-1 DAC ..	..IRL.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000							Barings Middle Market Loan Partners 1	..CYM.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000							Barings Middle Market Loan Partners 2	..CYM.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000							Barings Loan Partners 5	..CYM.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000							Barings Loan Partners 4	..CYM.....	NIA.....	Barings LLC	Influence.....	0.000	MLLIC		
.0000			98-1332384				Barings RE Credit Strategies VII LP	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.381	MLLIC		
.0000			98-1332384				Barings RE Credit Strategies VII LP	..DE.....	NIA.....	Baring Asset Management Limited	Management.....	0.000	MLLIC		
.0000			98-1567942				Barings Target Yield Infrastructure Debt Fund ..	..LUX.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	18.484	MLLIC		
.0000			98-1567942				Barings Target Yield Infrastructure Debt Fund ..	..LUX.....	NIA.....	Baring Asset Management Limited	Management.....	0.000	MLLIC		
.0000			81-0841854				Barings CLO Investment Partners LP	..DE.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	94.997	MLLIC		
.0000			81-0841854				Barings CLO Investment Partners LP	..DE.....	NIA.....	Barings LLC	Management.....	0.000	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	..LUX.....	NIA.....	Massachusetts Mutual Life Insurance Company	Ownership/Influence	25.520	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	..LUX.....	NIA.....	C.M. Life Insurance Company	Ownership.....	2.220	MLLIC		
.0000							Barings Euro Value Add II (BREEVA II)	..LUX.....	NIA.....	Barings LLC	Management.....	0.000	MLLIC		

STATEMENT AS OF JUNE 30, 2026 OF THE C.M. Life Insurance Company

SCHEDULE Y
PART 1A - DETAILS 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			87-1262754				Barings Transportation Fund LP	..DE	NIA	MassMutual Holding LLC	Ownership/Influence	..13.435	MMLIC		
.0000			87-1262754				Barings Transportation Fund LP	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..8.148	MMLIC		
.0000							Braemar Energy Ventures I, L.P.	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..98.520	MMLIC		
.0000							Braemar Energy Ventures I, L.P.	..DE	NIA	C.M. Life Insurance Company	Ownership	..1.480	MMLIC		
.0000							Braemar Energy Ventures I, L.P.	..DE	NIA	Barings LLC	Management	..0.000	MMLIC		
.0000							Barings European Core Property Fund SCSp	..LUX	NIA	MassMutual Holding LLC	Ownership/Influence	..11.410	MMLIC		
.0000							Barings European Core Property Fund SCSp	..LUX	NIA	C.M. Life Insurance Company	Ownership	..0.732	MMLIC		
.0000							Barings European Core Property Fund SCSp	..LUX	NIA	Barings Real Estate Advisers LLC	Management	..0.000	MMLIC		
.0000			46-5001122				Barings European Private Loan Fund III A	..LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..45.036	MMLIC		
.0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	..NY	NIA	Barings LLC	Influence	..0.000	MMLIC		
.0000							Benchmark 2018-B4	..NY	NIA	Barings LLC	Influence	..0.000	MMLIC		
.0000			38-4096530				Benchmark 2018-B8	..NY	NIA	Barings LLC	Influence	..0.000	MMLIC		
.0000			20-5578089				Barings Core Property Fund LP	..DE	NIA	MassMutual Holding LLC	Influence	..0.000	MMLIC		
.0000			20-5578089				Barings Core Property Fund LP	..DE	NIA	Barings Real Estate Advisers LLC	Management	..0.000	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			98-1607033				GIA EU Holdings – Emerson JV Sarl	..LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	..91.988	MMLIC		
.0000			98-1607033				GIA EU Holdings – Emerson JV Sarl	..LUX	NIA	Barings LLC	Management	..0.000	MMLIC		
.0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	..NY	NIA	Barings LLC	Influence	..0.000	MMLIC		
.0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	..NY	NIA	Barings LLC	Influence	..0.000	MMLIC		
.0000							Martello Re Feeder LP	..DE	NIA	MassMutual Holding LLC	Ownership	..58.050	MMLIC		
.0000							Martello Re LP	..DE	NIA	Martello Re Feeder LP	Ownership	..25.800	MMLIC		
.0000							Martello Re Holding Limited LLC	..DE	NIA	Martello Re LP	Ownership	..100.000	MMLIC		
.0000							Martello Re Limited	..BMU	NIA	Martello Re Holding Limited LLC	Ownership	..100.000	MMLIC		
.0000							Martello Re Services Company	..DE	NIA	Martello Re Holding Limited LLC	Ownership	..100.000	MMLIC		
.0000			04-1590850				Miami Douglas Three MM, LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..50.000	MMLIC		
.0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..26.510	MMLIC		
.0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	..DE	NIA	C.M. Life Insurance Company	Ownership	..0.820	MMLIC		
.0000							MM Mezzanine Investor III LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..11.100	MMLIC		
.0000							Red Lake Ventures LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..31.500	MMLIC		
.0000							Tamiami Citrus LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..15.900	MMLIC		
.0000			13-1935920				MALIC Member New Albany Industrial LLC	..NC	NIA	MassMutual Ascend Life Insurance Company	Ownership	..1.610	MMLIC		
.0000			13-1935920				MM AsiaPac LP Investor LLC	..JPN	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000			04-1590850				MM Elco Yards A Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		

STATEMENT AS OF JUNE 30, 2026 OF THE C.M. Life Insurance Company

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Elco Yards D Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM New Albany Industrial Member LLC	.. NC.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	98.390 ...	MMLIC .....	.....	.....
. 0000 ...							MM CM Holding LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			81-3000420 ..	.....	.....	.....	MM Debt Participations LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	0.000 ...	MMLIC .....	.....	.....
. 0000 ...			81-3000420 ..	.....	.....	.....	MM Debt Participations LLC	.. DE.....	 NIA.....	Barings LLC	Management.....	0.000 ...	MMLIC .....	.....	.....
. 0000 ...			92-3857084 ..	.....	.....	.....	Barings Capital Solutions Perpetual Fund (DE) LP	.. DE.....	 NIA.....	Barings LLC	Influence.....	0.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Capital Solutions Perpetual Fund (LUX)	.. LUX.....	 NIA.....	Barings LLC	Influence.....	0.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Income Navigator Fund	.. IRL.....	 NIA.....	Barings LLC	Influence.....	0.000 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Emerging Market Debt Blended Total Return Fund	.. IRL.....	 NIA.....	Barings LLC	Influence.....	0.000 ...	MMLIC .....	.....	.....
. 0000 ...							40 Exchange MM Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	88.350 ...	MMLIC .....	.....	.....
. 0000 ...							40 Exchange MM Member LLC	.. DE.....	 NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	6.650 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Global Investment Grade Credit Fund	.. IRL.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	45.904 ...	MMLIC .....	.....	.....
. 0000 ...							Barings Global Investment Grade Credit Fund	.. IRL.....	 NIA.....	Barings LLC	Management.....	0.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM MD2 Station Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	47.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM MD2 Station Member LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	3.100 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM National IOS Program Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							MM National Self-Storage Program Member II LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MMV Climate Technology Fund GP	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	99.000 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MMV Climate Technology Fund GP	.. DE.....	 NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	1.000 ...	MMLIC .....	.....	.....
. 0000 ...							MM REED District Landco Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	76.800 ...	MMLIC .....	.....	.....
. 0000 ...							MM REED District Landco Member LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	3.200 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Sedona Vortex Investor LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	76.290 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Sedona Vortex Investor LLC	.. DE.....	 NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	18.710 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM SL Willistown LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	89.670 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM SL Willistown LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	10.330 ...	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Subline Borrower LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	100.000 ...	MMLIC .....	.....	.....
. 0000 ...							MM The Gilman Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	45.000 ...	MMLIC .....	.....	.....
. 0000 ...			39-2502808 ..	.....	.....	.....	MM Tokyo BTR1 LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	70.000 ...	MMLIC .....	.....	.....
. 0000 ...			39-2502808 ..	.....	.....	.....	MM Tokyo BTR1 LLC	.. DE.....	 NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	30.000 ...	MMLIC .....	.....	.....
. 0000 ...			39-2502808 ..	.....	.....	.....	MM Tokyo BTR1 LLC Project Zeus	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	70.000 ...	MMLIC .....	.....	.....
. 0000 ...			39-2502808 ..				MM Tokyo BTR1 LLC Project Zeus	.. DE.....	 NIA.....	MassMutual Ascend Life Insurance Company .	Ownership.....	30.000 ...	MMLIC		

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

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. 0000							MMLIC Australia BAST LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 100.000	MMLIC		
. 0000							MMLIC Australia BSOT LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 100.000	MMLIC		
. 0000							SBNP SIA IV LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 99.000	MMLIC		
. 0000			04-1590850				Washington Pine LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 100.000	MMLIC		
. 0000			33-5063019				PDX SW Third Hotel Owner LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 100.000	MMLIC		
. 0000			04-1590850				Trailside MM Member LLC	.. DE	 NIA	Company	Ownership	.. 59.590	MMLIC		
. 0000			04-1590850				Trailside MM Member LLC	.. DE	 NIA	C.M. Life Insurance Company	Ownership	.. 7.370	MMLIC		
. 0000			83-1325764				Washington Gateway Two LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 66.810	MMLIC		
. 0000			83-1325764				Washington Gateway Two LLC	.. DE	 NIA	C.M. Life Insurance Company	Ownership	.. 28.190	MMLIC		
. 0000			32-0574045				Washington Gateway Three LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 83.781	MMLIC		
. 0000							MALIC Debt Participations LLC	.. DE	 NIA	Company	Ownership	.. 100.000	MMLIC		
. 0000							MALIC Elco Yards A Member LLC	.. DE	 NIA	MassMutual Ascend Life Insurance Company	Ownership	.. 100.000	MMLIC		
. 0000							Invesco Ltd	.. BMJ	 NIA	MM Asset Management Holding LLC	Ownership	.. 18.200	MMLIC		
. 0000							Barings US Loan Fund Series	.. DE	 NIA	Barings LLC	Ownership	.. 0.028	MMLIC		
. 0000							Barings Global Private Loan Fund	.. LUX	 NIA	Barings LLC	Ownership	.. 13.475	MMLIC		
. 0000							KKR MM Project Vector LP	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 90.000	MMLIC		
. 0000			04-1590850				Barings Developed Europe Private Loan Fund 1	.. LUX	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 100.000	MMLIC		
. 0000							SCSp	.. LUX	 NIA	Company	Ownership	.. 100.000	MMLIC		
. 0000							Barings Developed Europe Real Estate Debt Fund	.. NC	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 68.671	MMLIC		
. 0000							Barings Developed Europe Real Estate Debt Fund	.. NC	 NIA	MassMutual Ascend Life Insurance Company	Ownership	.. 31.330	MMLIC		
. 0000							Barings Umbrella Fund plc – Barings Global Investment Grade	.. IRL	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 40.010	MMLIC		
. 0000							Barings CLO LTD 2018-III	.. CYM	 NIA	Barings LLC	Influence	.. 0.000	MMLIC		
. 0000							Babson LP-II	.. CYM	 NIA	Barings LLC	Influence	.. 0.000	MMLIC		
. 0000							Barings Loan Partners CLO-III	.. CYM	 NIA	Barings LLC	Influence	.. 0.000	MMLIC		
. 0000							Barings CLO Ltd 2025-III	.. CYM	 NIA	Barings LLC	Influence	.. 0.000	MMLIC		
. 0000							Barings CLO Ltd 2025-VI	.. CYM	 NIA	Barings LLC	Influence	.. 0.000	MMLIC		
. 0000							Barings CLO Ltd 2025-VII	.. CYM	 NIA	Barings LLC	Influence	.. 0.000	MMLIC		
. 0000							Barings CLO Ltd 2025-VII	.. CYM	 NIA	Barings LLC	Influence	.. 0.000	MMLIC		
. 0000							Barings CLO Romeo Warehouse	.. CYM	 NIA	Barings LLC	Influence	.. 0.000	MMLIC		
. 0000							Barings Euro CLO 2014-II BV	.. IRL	 NIA	Barings LLC	Influence	.. 0.000	MMLIC		
. 0000							Barings China Aggregate Bond Private Securities Investment Fund	.. CHN	 NIA	Barings LLC	Management	.. 0.000	MMLIC		
. 0000			47-3790192				Barings Global High Yield Fund	.. MA	 NIA	Barings LLC	Management	.. 0.000	MMLIC		
. 0000			04-1590850				Wood Creek Venture Fund LLC	.. DE	 NIA	Massachusetts Mutual Life Insurance Company	Ownership	.. 40.000	MMLIC		
. 0000							Barings California Mortgage Fund IV	.. CA	 NIA	Company	Ownership/Influence	.. 98.942	MMLIC		
. 0000							Barings California Mortgage Fund IV	.. CA	 NIA	Barings LLC	Influence	.. 0.000	MMLIC		

STATEMENT AS OF JUNE 30, 2026 OF THE C.M. Life Insurance Company

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

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.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	..LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..22.972	MMLIC		
.0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	..LUX	NIA	C.M. Life Insurance Company	Ownership	..1.997	MMLIC		
.0000			82-3307907				Cornbrook PRS Holdings LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..96.080	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			61-1750537				Cornerstone Permanent Mortgage Fund II LLC	..MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000			61-1750537				Cornerstone Permanent Mortgage Fund II LLC	..MA	NIA	Barings LLC	Management	..0.000	MMLIC		
.0000							Cornerstone Permanent Mortgage Fund III LLC	..MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..98.472	MMLIC		
.0000			61-1793735				Cornerstone Permanent Mortgage Fund IV LLC	..MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000			82-2783393				Danville Riverwalk Venture, LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..93.860	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	..59.150	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- GIA Italy SCSp	..MA	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	..95.000	MMLIC		
.0000			81-5360103				Landmark Manchester Holdings LLC	..DE	NIA	Company	Ownership	..100.000	MMLIC		
.0000			13-1935920				MMLIC Debt Participations LLC	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..100.000	MMLIC		
.0000			04-1590850				MM Brookhaven Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..97.010	MMLIC		
.0000			04-1590850				MM Kannapolis Industrial Member LLC	..DE	NIA	Company	Ownership	..87.080	MMLIC		
.0000			04-1590850				MM Kannapolis Industrial Member LLC	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..12.920	MMLIC		
.0000							MM DS Investor LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000			04-1590850				MM East South Crossing Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..95.000	MMLIC		
.0000							MM Fremont Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MMLIC		
.0000			04-1590850				MM Horizon Savannah Member LLC	..DE	NIA	Company	Ownership	..84.270	MMLIC		
.0000			04-1590850				MM Horizon Savannah Member LLC	..DE	NIA	C.M. Life Insurance Company	Ownership	..3.510	MMLIC		
.0000			04-1590850				MM Horizon Savannah Member II LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..88.710	MMLIC		
.0000			04-1590850				MM Horizon Savannah Member II LLC	..DE	NIA	C.M. Life Insurance Company	Ownership	..3.690	MMLIC		
.0000			04-1590850				MM Horizon Savannah Member II LLC	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..7.600	MMLIC		

STATEMENT AS OF JUNE 30, 2026 OF THE C.M. Life Insurance Company

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

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.0000			04-1590850				MM Ironhead Commerce Center	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..75.210	MM LIC		
.0000			04-1590850				MM Ironhead Commerce Center	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..19.790	MM LIC		
.0000			13-1935920				BRAVA5 MM Investor LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000			04-1590850				BRAVA5 MALIC Investor LLC	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..100.000	MM LIC		
.0000							MM Ironhead Commerce Center Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000							MM 425 Montgomery Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..78.355	MM LIC		
.0000							MM 425 Montgomery Member LLC	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..21.645	MM LIC		
.0000							MM 550 Corporate Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000							MM Ascend DS Investors LLC	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..100.000	MM LIC		
.0000							MM Century Square LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000							MM Horizon Savannah Member III LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..88.710	MM LIC		
.0000							MM Horizon Savannah Member III LLC	..DE	NIA	C.M. Life Insurance Company	Ownership	..3.690	MM LIC		
.0000							MM Horizon Savannah Member III LLC	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..7.600	MM LIC		
.0000							MM Liberty Centre LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000			04-1590850				MM National Self-Storage Program Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..98.000	MM LIC		
.0000							MM Park City Investor LLC	..NC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..92.880	MM LIC		
.0000							MM Park City Investor LLC	..NC	NIA	MassMutual Ascend Life Insurance Company	Ownership	..7.120	MM LIC		
.0000			04-1590850				MM ReDiscover Member LLC	..DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	..6.560	MM LIC		
.0000			04-1590850				MM ReDiscover Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..88.450	MM LIC		
.0000			04-1590850				MM Liberty Centre Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..82.000	MM LIC		
.0000			04-1590850				MM Century Square Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..68.560	MM LIC		
.0000			04-1590850				MM Century Square Member LLC	..DE	NIA	C.M. Life Insurance Company	Ownership	..3.120	MM LIC		
.0000			04-1590850				MM Stowe Investor LLC	..NC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000			04-1590850				MM Virginian Investor LLC	..NC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000							MM 10 Centennial Drive Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000							MM 100 Congress Owner LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..100.000	MM LIC		
.0000			04-1590850				MM 340 Madison Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..96.721	MM LIC		
.0000			04-1590850				MM 340 Madison Member LLC	..DE	NIA	C.M. Life Insurance Company	Ownership	..3.279	MM LIC		
.0000			04-1590850				MM 1370 AVE OF AM LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..90.000	MM LIC		
.0000			04-1590850				MM 1370 AVE OF AM LLC	..DE	NIA	C.M. Life Insurance Company	Ownership	..3.330	MM LIC		
.0000			04-1590850				MM 1400 E 4th Street Member LLC	..DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	..86.100	MM LIC		

STATEMENT AS OF JUNE 30, 2026 OF THE C.M. Life Insurance Company

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

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. 0000 ...			04-1590850 ..				Miami Douglas Four MM LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC		
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Five50West Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 52.990	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Five50West Member LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	.. 6.720	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Breton Village Member LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 81.130	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	MM Breton Village Member LLC	.. DE.....	 NIA.....	MassMutual Ascend Life Insurance Company	Ownership.....	.. 18.870	MMLIC .....	.....	.....
. 0000 ...			80-0948028 ..	.....	.....	.....	One Harbor Shore LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 86.440	MMLIC .....	.....	.....
. 0000 ...			80-0948028 ..	.....	.....	.....	Salomon Brothers Commercial Mortgage Trust 2001-MM	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	.. 8.550	MMLIC .....	.....	.....
. 0000 ...								.. DE.....	 NIA.....	Barings Real Estate Advisers LLC	Influence.....	.. 0.000	MMLIC .....	.....	.....
. 0000 ...			04-1590850 ..	.....	.....	.....	Trailside MM Member II LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 47.120	MMLIC .....	.....	.....
. 0000 ...			82-3250684 ..	.....	.....	.....	Unna, Dortmund Holding LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 50.000	MMLIC .....	.....	.....
. 0000 ...			45-5401109 ..	.....	.....	.....	Washington Gateway Apartments Venture LLC ...	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 91.000	MMLIC .....	.....	.....
. 0000 ...			45-5401109 ..	.....	.....	.....	Washington Gateway Apartments Venture LLC ...	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	.. 4.800	MMLIC .....	.....	.....
. 0000 ...			88-3861481 ..	.....	.....	.....	West 37th Street Hotel LLC	.. DE.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 93.800	MMLIC .....	.....	.....
. 0000 ...			88-3861481 ..	.....	.....	.....	West 37th Street Hotel LLC	.. DE.....	 NIA.....	C.M. Life Insurance Company	Ownership.....	.. 6.200	MMLIC .....	.....	.....
. 0000 ...			02-0769954 ..	.....	916053	QO	MassMutual Select Small Capital Value Equity Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 0.000	MMLIC .....	.....	.....
. 0000 ...			47-3529636 ..	.....	.....	.....	MML Series II Dynamic Bond Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Influence.....	.. 0.000	MMLIC .....	.....	.....
. 0000 ...			45-1618046 ..	.....	916053	QO	MassMutual ishares 60/40 Allocation Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 37.805	MMLIC .....	.....	.....
. 0000 ...			04-3556992 ..	.....	916053	QO	MassMutual Blue Chip Growth Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 61.909	MMLIC .....	.....	.....
. 0000 ...			01-0821120 ..	.....	916053	QO	MassMutual Diversified Value Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			03-0532475 ..	.....	916053	QO	MassMutual Inflation-Protected and Income Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 38.091	MMLIC .....	.....	.....
. 0000 ...			04-3512596 ..	.....	916053	QO	MassMutual Mid Cap Growth Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			04-3464165 ..	.....	916053	QO	MassMutual Premier Diversified Bond Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			04-3557000 ..	.....	916053	QO	MassMutual Select Overseas Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 100.000	MMLIC .....	.....	.....
. 0000 ...			04-3520009 ..	.....	916053	QO	MassMutual High Yield Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 18.616	MMLIC .....	.....	.....
. 0000 ...			41-5125534 ..	.....	.....	QO	MML Vip American Funds 80/20 Allocation Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 97.610	MMLIC .....	.....	.....
. 0000 ...			04-3277549 ..	.....	916053	QO	MML Barings Core Bond Fund	.. MA.....	 NIA.....	Massachusetts Mutual Life Insurance Company	Ownership.....	.. 11.754	MMLIC .....	.....	.....

Asterisk	Explanation
1	Massachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC

STATEMENT AS OF JUNE 30, 2026 OF THE C.M. Life Insurance Company

Asterisk	Explanation
2	Debt investors own .5% and includes only Great Lakes III, L.P.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

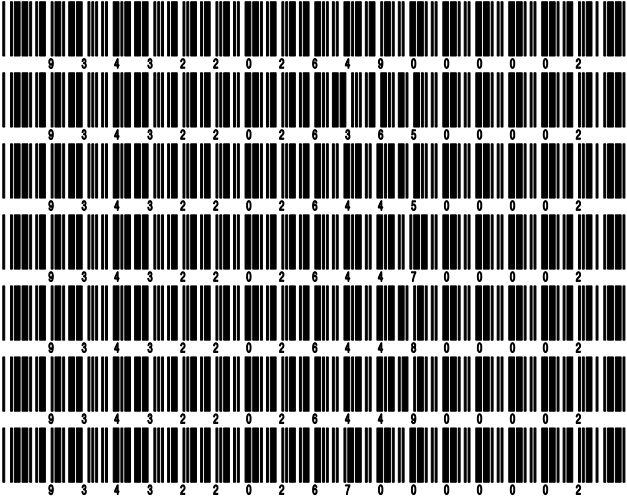
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

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

Bar Code:

- 1. Trusteed Surplus Statement [Document Identifier 490]
- 2. Medicare Part D Coverage Supplement [Document Identifier 365]
- 3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- 5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- 6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
- 7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
- 8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



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	525,519,601	672,905,175
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		15,095,363
2.2 Additional investment made after acquisition	(22,260)	1,459,045
3. Capitalized deferred interest and other		
4. Accrual of discount	(574,717)	54,408
5. Unrealized valuation increase/(decrease)		
6. Total gain (loss) on disposals	(341,244)	(2,159,664)
7. Deduct amounts received on disposals	31,422,966	162,058,154
8. Deduct amortization of premium and mortgage interest points and commitment fees	(219,351)	(315,688)
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	(381,125)	5,398,458
10. Deduct current year's other than temporary impairment recognized	346,080	5,490,718
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	492,650,560	525,519,601
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	492,650,560	525,519,601
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	492,650,560	525,519,601

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	183,694,908	162,117,422
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	479,369	25,438,848
2.2 Additional investment made after acquisition	8,364,930	18,334,674
3. Capitalized deferred interest and other		
4. Accrual of discount	(98,621)	226,846
5. Unrealized valuation increase/(decrease)	(5,337,470)	1,687,902
6. Total gain (loss) on disposals	8,934,104	55,778
7. Deduct amounts received on disposals	25,671,763	21,851,359
8. Deduct amortization of premium, depreciation and proportional amortization	(63,665)	1,315
9. Total foreign exchange change in book/adjusted carrying value	(275,379)	830,311
10. Deduct current year's other than temporary impairment recognized	2,626,271	3,144,198
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	167,527,471	183,694,908
12. Deduct total nonadmitted amounts	1,999,125	2,058,108
13. Statement value at end of current period (Line 11 minus Line 12)	165,528,346	181,636,800

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	2,350,640,038	2,895,307,042
2. Cost of bonds and stocks acquired	85,775,117	253,881,919
3. Accrual of discount	311,032	3,108,149
4. Unrealized valuation increase/(decrease)	7,435,526	(12,520,242)
5. Total gain (loss) on disposals	(1,023,279)	(6,148,797)
6. Deduct consideration for bonds and stocks disposed of	179,630,234	834,796,116
7. Deduct amortization of premium	501,257	1,680,209
8. Total foreign exchange change in book/adjusted carrying value	(11,816,600)	60,866,919
9. Deduct current year's other than temporary impairment recognized	1,645,039	7,549,556
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(477)	170,928
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	2,249,544,825	2,350,640,038
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	2,249,544,825	2,350,640,038

STATEMENT AS OF JUNE 30, 2026 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
ISSUER CREDIT OBLIGATIONS (ICO)								
1. NAIC 1 (a)	827,948,702	159,535,610	108,408,981	(109,913,655)	827,948,702	769,161,676		768,235,353
2. NAIC 2 (a)	1,316,096,399	2,180,521,653	2,168,944,403	111,682,428	1,316,096,399	1,439,356,076		1,357,616,645
3. NAIC 3 (a)	41,483,722	38,350,140	23,034,225	(2,451,486)	41,483,722	54,348,151		45,962,597
4. NAIC 4 (a)	12,249,900	15,489		1,372,020	12,249,900	13,637,409		17,795,877
5. NAIC 5 (a)	12,091,922	57,615	20,252	(2,285,501)	12,091,922	9,843,784		12,517,946
6. NAIC 6 (a)	17,313,890	37,003	2,334,623	2,902,783	17,313,890	17,919,053		20,036,318
7. Total ICO	2,227,184,535	2,378,517,509	2,302,742,484	1,306,589	2,227,184,535	2,304,266,150		2,222,164,736
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	369,269,325	2,087,895	38,363,651	1,214,724	369,269,325	334,208,293		407,502,524
9. NAIC 2	50,376,252	4,009,880	4,237,924	(1,222,916)	50,376,252	48,925,292		33,596,124
10. NAIC 3	3,899,742	47,281	28,168	67,634	3,899,742	3,986,489		3,887,129
11. NAIC 4	469,937		256,428	(61,639)	469,937	151,870		373,501
12. NAIC 5	805,834		13,283	149,736	805,834	942,287		883,116
13. NAIC 6	141,774		(736)	(15,921)	141,774	126,589		142,596
14. Total ABS	424,962,863	6,145,056	42,898,718	131,618	424,962,863	388,340,819		446,384,991
PREFERRED STOCK								
15. NAIC 1								
16. NAIC 2	10,967,550			(106,715)	10,967,550	10,860,835		10,835,835
17. NAIC 3								
18. NAIC 4								
19. NAIC 5	60,739				60,739	60,739		60,739
20. NAIC 6	(116,715)			116,715	(116,715)			
21. Total Preferred Stock	10,911,574			10,000	10,911,574	10,921,574		10,896,574
22. Total ICO, ABS & Preferred Stock	2,663,058,973	2,384,662,565	2,345,641,202	1,448,207	2,663,058,973	2,703,528,543		2,679,446,302

(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 \$ 106,815,162 ; NAIC 2 \$ 586,503,840 ; NAIC 3 \$ NAIC 4 \$; 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	69,575,629	xxx	79,186,492		

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	25,910,301	
2. Cost of short-term investments acquired	79,186,492	25,723,276
3. Accrual of discount	478,837	187,025
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals		
6. Deduct consideration received on disposals	36,000,000	
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)	69,575,629	25,910,301
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	69,575,629	25,910,301

STATEMENT AS OF JUNE 30, 2026 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)	344,083,420
2.	Cost paid/(consideration received) on additions	3,058,861
3.	Unrealized valuation increase/(decrease)	5,336,229
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(2,163,874)
6.	Considerations received/(paid) on terminations	2,426,930
7.	Amortization	(4,648)
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	347,883,058
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	347,883,058

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)	(6,982,677)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	22,260,552
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	15,290,545
3.14	Section 1, Column 18, prior year	(6,982,677) 22,273,222 22,273,222
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	15,290,545
3.24	Section 1, Column 19, prior year plus	(6,982,677)
3.25	SSAP No. 108 adjustments	22,273,222 22,273,222
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	15,277,875
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	15,277,875

STATEMENT AS OF JUNE 30, 2026 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@AE2	Evergreen Basket of Floating Corporate Bonds	1	40,000,000	2,916,140	5,043,939	03/16/2022	03/16/2029	Interest Rate Swap – SOFR CME cleared		2,127,799	C2001F-AA-6	Bobcat Funded 2021-A Financing L.P. – Secured Term Loan A	1	2,916,140	2,916,140
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		5,299,449	4,809,054	03/16/2022	03/16/2029	Interest Rate Swap – SOFR CME cleared			29157T-AD-8	Emory University-UNSECURED VH&G Capital, L.P. Senior Notes Series A	1	5,299,449	4,809,054
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		4,500,000	4,015,241	03/16/2022	03/16/2029	Interest Rate Swap – SOFR CME cleared			91863@-AA-1	VH&G Capital, L.P. Senior Notes Series A	1	4,500,000	4,015,241
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		5,000,000	4,279,327	03/16/2022	03/16/2029	Interest Rate Swap – SOFR CME cleared			91863@-AB-9	VH&G Capital, L.P. Senior Notes Series B	1	5,000,000	4,279,327
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		1,000,000	1,000,000	03/16/2022	03/16/2029	Interest Rate Swap – SOFR CME cleared			C4437*-AB-8	HUSKY FUNDED 2021-A FINANCING L.P. – Husky Term B	1	1,000,000	1,000,000
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		2,677,945	2,597,132	03/16/2022	03/16/2029	Interest Rate Swap – SOFR CME cleared			84986E-AB-7	Spring Renewables Invest Senior Term Loa	2	2,677,945	2,597,132
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		4,999,872	4,659,826	03/16/2022	03/16/2029	Interest Rate Swap – SOFR CME cleared			63941L-AD-5	Navient Student Loan Tru-NAVSL 2019-BA B	1	4,999,872	4,659,826
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		9,252,150	9,252,150	03/16/2022	03/16/2029	Interest Rate Swap – SOFR CME cleared			63155Y-AB-2	NASSAU CFO 2022 LLC – Class A Term Loan	1	9,252,150	9,252,150
12753@AE2	Evergreen Basket of Floating Corporate Bonds	1		6,145,209	3,697,869	03/16/2022	03/16/2029	Interest Rate Swap – SOFR CME cleared			91324P-EA-6	UnitedHealth Group Inc-SENIOR UNSECURED	1	6,145,209	3,697,869
12753@AD4	Evergreen Basket of Floating Corporate Bonds	1	30,000,000	8,757,412	8,554,170	03/16/2022	03/16/2032	Interest Rate Swap – SOFR CME cleared		3,048,443	009158-BA-3	Air Products and Chemica-SENIOR UNSECURED	1	8,757,412	5,505,727
12753@AD4	Evergreen Basket of Floating Corporate Bonds	1		4,900,000	4,661,098	03/16/2022	03/16/2032	Interest Rate Swap – SOFR CME cleared			36831F-AA-3	GCM GROSVENOR DIVERSIFIED ALTERNATIVES ISSUER LLC – Term A Notes Facility	1	4,900,000	4,661,098
12753@AD4	Evergreen Basket of Floating Corporate Bonds	1		7,497,016	6,768,594	03/16/2022	03/16/2032	Interest Rate Swap – SOFR CME cleared			714264-AK-4	Pernod Ricard SA-SENIOR UNSECURED NOTE	2	7,497,016	6,768,594
12753@AD4	Evergreen Basket of Floating Corporate Bonds	1		6,455,618	5,339,990	03/16/2022	03/16/2032	Interest Rate Swap – SOFR CME cleared			01260@-AA-9	Albedo MM, LLC Senior Secured Notes	2	6,455,618	5,339,990
12753@AD4	Evergreen Basket of Floating Corporate Bonds	1		6,163,056	5,860,797	03/16/2022	03/16/2032	Interest Rate Swap – SOFR CME cleared			65473Q-AZ-6	NISOURCE FINANCE CORP-SENIOR UNSECURED NOTE	2	6,163,056	5,860,797
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	125,000,000	22,082,689	(30,193,039)	07/17/2023	07/15/2051	Interest Rate Swap – SOFR CME cleared	37,937	(52,237,791)	67100F-AA-2	OC III LVS XXVI LP – Secured Loan Facility	1	22,044,752	22,044,752
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		19,318,283	19,318,283	07/17/2023	07/15/2051	Interest Rate Swap – SOFR CME cleared			30301*-AA-1	FS CREIT FINANCE MM-1 LLC – Secured Term Loan Facility	2	19,318,283	19,318,283
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,723,664	3,723,664	07/17/2023	07/15/2051	Interest Rate Swap – SOFR CME cleared			62901F-AA-4	NCL II PE-D LLC SR SECD TERM LN .. MCOF FINANCE, LLC – Senior Secured	1	3,723,664	3,723,664
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,005,233	6,005,233	07/17/2023	07/15/2051	Interest Rate Swap – SOFR CME cleared			55411@-AA-3	Revolving Loan Facility EOG RESOURCES INC-SENIOR UNSECURED	1	6,005,233	6,005,233
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		6,435,391	5,962,081	07/17/2023	07/15/2051	Interest Rate Swap – SOFR CME cleared			26875P-AQ-4	KST Electric Power Company S.A.P de C.V. – Term Loan	1	6,435,391	5,962,081
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,264,784	4,743,570	07/17/2023	07/15/2051	Interest Rate Swap – SOFR CME cleared			48270C-AA-3	Apple Inc-SENIOR UNSECURED COO I CREDIT BACKED LOANS LTD. – Senior Secured Floating Rate Term Loan	1	5,264,784	4,743,570
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,951,024	2,449,526	07/17/2023	07/15/2051	Interest Rate Swap – SOFR CME cleared			037833-DW-7	ARES PBN Finance Co. LLC – Class A Term Loan	1	3,951,024	2,449,526
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,441,147	3,441,147	07/17/2023	07/15/2051	Interest Rate Swap – SOFR CME cleared			G3165F-AB-0	Tyson Foods Inc-SENIOR UNSECURED	1	3,441,147	3,441,147
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		14,895,000	14,098,118	07/17/2023	07/15/2051	Interest Rate Swap – SOFR CME cleared			04019V-A*-3	Nutrien Ltd-SENIOR UNSECURED	2	14,895,000	14,098,118
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		847,146	864,009	07/17/2023	07/15/2051	Interest Rate Swap – SOFR CME cleared			902494-BL-6	GigSky Inc-UNSECURED Barings CLO Ltd 2025-VII-BABSN 2025-6A B	1	847,146	864,009
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		799,134	792,062	07/17/2023	07/15/2051	Interest Rate Swap – SOFR CME cleared			67077M-AT-5	2023-3A BR Benefit Street Partners –BSP 2014-IVA CR5	1	799,134	792,062
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		796,310	663,642	07/17/2023	07/15/2051	Interest Rate Swap – SOFR CME cleared			37519H-AA-6	Barings CLO Ltd 2025-VII-BABSN 2025-6A B	1	796,310	663,642
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,506,275	07/17/2023	07/15/2051	Interest Rate Swap – SOFR CME cleared			06764W-AE-2	2023-3A BR Benefit Street Partners –BSP 2014-IVA CR5	1	2,500,000	2,506,275
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,200,000	2,202,818	07/17/2023	07/15/2051	Interest Rate Swap – SOFR CME cleared			067932-AU-7	Barings CLO Ltd 2023-III-BABSN	1	2,200,000	2,202,818
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,603,624	07/17/2023	07/15/2051	Interest Rate Swap – SOFR CME cleared			08180F-CL-3	Barings CLO Ltd 2023-III-BABSN	1	1,600,000	1,603,624

STATEMENT AS OF JUNE 30, 2026 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description	Book/Adjusted Carrying Value	Fair Value
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,250,000	1,252,481	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			08180F-CJ-8	Benefit Street Partners -BSP 2014-IVA BR5	1	1,250,000	1,252,481
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,201,230	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			08186P-AW-3	Benefit Street Partners -BSP 2019-18A BR2	1	1,200,000	1,201,230
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,397	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			04009G-BJ-5	Ares LIII CLO Ltd-ARES 2019-53A BR2	1	1,100,000	1,100,397
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,101,494	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			06762J-AN-3	Barings CLO Ltd 2021-II-BABSN 2021-2A BR	1	1,100,000	1,101,494
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	700,577	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			13877P-AQ-0	Canyon CLO 2021-4 Ltd-CANYC 2021-4A BR	1	700,000	700,577
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000	299,471	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			06762J-AQ-6	Barings CLO Ltd 2021-II-BABSN 2021-2A CR	1	300,000	299,471
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,163,422	2,130,970	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			P1915@-AA-1	CVE Chile Fin 4 SPA USD Project Loan	3	2,163,422	2,130,970
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,716,955	1,734,298	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			12806@-AC-3	Caitness Brookhaven, LLC - Term Loan	3	1,716,955	1,734,298
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,509,966	1,549,966	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			06760Q-AG-4	Barings Middle Market CL-BMM 2017-1A DR	3	1,509,966	1,549,966
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,600,000	3,050,031	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			02358@-E@-5	AMERCO Senior Note Series D	2	3,600,000	3,050,031
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	373,784	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			891092-B@-6	Toro Company (The) Senior Note Series B	2	400,000	373,784
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		563,902	535,458	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			P4900*-AA-4	Gran Americas Usme Provi Senior Secured Notes Series A	2	563,902	535,458
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,439,308	3,079,368	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			478165-AG-8	JOHNSON (S.C.) & SON INC-SENIOR UNSECURED NOTE	2	3,439,308	3,079,368
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,124,541	1,837,035	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			575634-AS-9	MASSACHUSETTS ELECTRIC-SENIOR UNSECURED NOTE	2	2,124,541	1,837,035
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,816,469	1,725,249	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			74333W-AJ-1	Progress Residential Trust-PROG 2021-SFR11 E1	2	1,816,469	1,725,249
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,649,928	1,524,125	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			110122-DF-2	Bristol-Myers Squibb Co-SENIOR UNSECURED	1	1,649,928	1,524,125
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,348,519	1,043,009	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			43707@-CC-4	Home Depot Inc/The-SENIOR UNSECURED	1	1,348,519	1,043,009
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,320,095	1,155,083	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			57456@-AB-1	Mas RNG Holdings LLC Ser B	2	1,320,095	1,155,083
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,098,926	1,091,144	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			25179M-BK-8	Devon Energy Corp-SENIOR UNSECURED	2	1,098,926	1,091,144
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,832,420	2,309,991	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			260543-C@-6	Dow Chemical Co/The-SENIOR UNSECURED NOTE	2	2,832,420	2,309,991
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		861,264	807,917	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			524901-AR-6	Legg Mason Inc-SENIOR UNSECURED BOND	1	861,264	807,917
12753@AC6	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		820,106	688,071	07/17/2023	07/15/2051	Interest Rate Swap - SOFR CME cleared			12589@-BL-3	CMS ENERGY CORP-SENIOR UNSECURED BOND	2	820,106	688,071
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	300,000,000	172,185	(126,845,443)	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared	94,482	(126,922,546)	07384Y-CD-6	BEAR STEARNS ASSET BACKE-SERIES 2002-AC1 CLASS B1	1	77,703	77,103
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		399,844	418,025	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			19586@-AJ-1	COLONIAL PIPELINE CO-NOTE	2	399,844	418,025
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		61,780	62,637	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			796050-AE-2	Samsung Electronics Co L-DEBENTURE	1	61,780	62,637
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,563,222	2,452,710	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			64966M-YS-2	City of New York NY-GENERAL OBLIGATION UNLTD	1	2,563,222	2,452,710
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,609,864	3,593,491	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			71344@-BP-2	PepsiCo Inc-SENIOR UNSECURED NOTE MFT Trust 2020-ABC-SERIES 2020-ABC CLASS A	1	3,609,864	3,593,491
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,315,420	1,088,439	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			55317@-AA-5	Wells Fargo Bank Northwe Senior Secured Note Tr B 2007 -IB	1	1,315,420	1,088,439
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		68,500	69,700	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			94978@-GP-6	Crown Castle Towers LLC-SECURED	1	68,500	69,700
12753@AA0	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,757	292,872	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			22822R-BH-2		1	300,757	292,872

STATEMENT AS OF JUNE 30, 2026 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		350,000	362,190	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			393154-L8-6	Green Mountain Power Cor First Mtg Bond	1	350,000	362,190
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		630,000	637,048	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			373628-AA-0	Georgia Transmission Cor First Mortgage	1	630,000	637,048
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		221,667	222,349	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			72349C-AB-8	CROWN CASTLE-SERIES 2009-1CLASS A2	1	221,667	222,349
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,214	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			14316W-AQ-2	Carlyle US CLO 2021-7 LT-CGMS 2021-7A BR	1	800,000	800,214
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,500,000	3,504,659	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			08181F-AN-0	Benefit Street Partners -BSP 2023-32A BR	1	3,500,000	3,504,659
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		550,000	551,051	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			442403-FY-2	Houston Independent Scho-BUILD	1	550,000	551,051
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		550,000	550,490	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			101565-YR-4	AMERICA GEN OBLIG	1	550,000	550,490
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,579,412	1,605,377	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			91412N-AF-7	BOULDER LARIMER & WELD C-GENERAL OBLIGATION UNLTD	1	1,579,412	1,605,377
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		318,145	319,651	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			63080F-AA-5	University of Chicago/Th-BOND	1	318,145	319,651
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	705,852	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			92817S-TZ-1	NARA Caves Lease Trust Lease Backed Ce	1	700,000	705,852
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,206,406	1,224,948	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			88283L-HU-3	VIRGINIA ST PUBLIC SCH A-REVENUE	1	1,206,406	1,224,948
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,623,543	1,612,800	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			576000-LA-9	TEXAS ST TRANSPRTN COMM-BUILD	1	1,623,543	1,612,800
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000	316,467	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			442331-QM-9	MASSACHUSETTS ST SCH BLD-REVENUE	1	300,000	316,467
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,736,794	4,637,678	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			64971Q-RB-1	BONDS	1	4,736,794	4,637,678
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		222,459	214,118	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			250847-DU-1	DTE Electric Co-SENIOR SECURED NOTE	1	222,459	214,118
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	479,708	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			898361-AP-5	Trustees of Amherst Coll-UNSECURED NOTE	1	500,000	479,708
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,600,000	3,560,559	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			57169*-AU-1	Mars, Inc. Senior Note Ser	1	3,600,000	3,560,559
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,098,811	1,912,669	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			009158-BC-9	Air Products and Chemica-SENIOR UNSECURED	1	2,098,811	1,912,669
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		605,258	559,804	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			065405-AG-7	BANK 2019-BNK16-SERIES 2019-BN16 CLASS B	1	605,258	559,804
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,766	567,403	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			05491V-AE-6	BBGMS 2018-CHRS Mortgage-BBGMS	1	600,766	567,403
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000	285,514	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			740816-AK-9	2018-CHRS B	1	300,000	285,514
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,172	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			55954Y-AY-1	PRES & FELLOWS OF HARVAR-SENIOR UNSECURED BOND	1	600,000	600,172
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,001,568	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			74983A-AL-7	Magnetite XXVI Ltd-MAGNE 2020-26A BR2	1	1,000,000	1,001,568
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,200,000	2,146,443	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			41242*-AU-6	RR 19 Ltd-RRAM 2021-19A A2R	1	2,200,000	2,146,443
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,632	533,400	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			794173-FG-4	Hardwood Funding LLC Senior Note Ser	1	500,632	533,400
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		540,562	528,371	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			662352-A*-4	SALEM-KEIZER OR SCH DIST-GENERAL OBLIGATION UNLTD	1	540,562	528,371
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		910,195	844,136	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			04352E-AA-3	Northwell Healthcare Inc - Senior Secured Note	1	910,195	844,136
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		893,637	888,773	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			544646-A6-9	Ascension Health-SENIOR UNSECURED LOS ANGELES CA UNIF SCH -GENERAL OBLIGATION UNLTD	1	893,637	888,773
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		819,331	815,571	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			590488-AA-6	Mesa Air Group, Inc. Class A Notes	1	819,331	815,571
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	644,498	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			674003-B*-8	Oaktree Capital Manageme Senior Notes	1	700,000	644,498

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SCHEDULE DB - PART C - SECTION 1

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

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								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description	Book/Adjusted Carrying Value	Fair Value
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		389,926	381,782	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			05389L-AB-9 .	Avolon Aerospace Leasing Secured Note B7	1	389,926	381,782
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		181,204	177,026	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			05389L-AD-5 .	Avolon Aerospace Leasing Secured Note A3	1	181,204	177,026
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		187,576	183,247	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			05389L-AH-6 .	Avolon Aerospace Leasing Secured Note B7	1	187,576	183,247
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,500,000	1,329,432	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			93401*-AA-8 .	Warburg Pincus LLC Senior Notes Series A	1	1,500,000	1,329,432
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000	284,457	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			03464A-AA-9 .	Angel Oak Financial Stra Senior Note Series B	1	300,000	284,457
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		494,133	486,430	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			45204E-C7-1 .	Illinois Finance Authori-REVENUE BONDS	1	494,133	486,430
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		299,465	295,051	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			05400F-AE-1 .	Avolon Aerospace Funding Senior Secured	1	299,465	295,051
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		279,037	274,996	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			05400F-AC-5 .	Avolon Aerospace Funding Senior Secured	1	279,037	274,996
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		229,575	225,847	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			05400F-AA-9 .	Avolon Aerospace Funding Senior Secured	1	229,575	225,847
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		203,678	198,464	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			05389L-AK-9 .	Avolon Aerospace Leasing Secured Note B7	1	203,678	198,464
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		799,322	791,917	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			75973Q-AA-5 .	RENAISSANCE FINANCE-SENIOR UNSECURED	1	799,322	791,917
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,565,340	2,565,340	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			C4437*-AA-0 .	HUSKY FUNDED 2021-A FINANCING L.P. - Husky Term A	1	2,565,340	2,565,340
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,299,267	1,800,368	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			98665#-AA-4 .	WellSpan Health Obligate Senior Secured Notes	1	2,299,267	1,800,368
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		599,992	468,657	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			12662Q-AD-8 .	CSMC 2021-NQM7-CSMC 2021-NQM7 M1 . Barings Middle Market CL-BMM 2017-1A A2R	1	599,992	468,657
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,587,200	2,588,946	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			06760Q-AQ-2 .	Barings Middle Market CL-BMM 2017-1A A2R	1	2,587,200	2,588,946
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,002,000	2,001,918	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			06760Q-AS-8 .	Barings Middle Market CL-BMM 2017-1A BR	1	2,002,000	2,001,918
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,572,241	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			007589-AB-0 .	Advocate Health & Hospit-SENIOR UNSECURED	1	1,900,000	1,572,241
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	398,450	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			92918Q-AS-9 .	Voya CLO 2021-1 Ltd-VOYA 2021-1A CR	1	400,000	398,450
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,007,456	3,018,971	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			136375-CZ-3 .	Canadian National Railwa-SENIOR UNSECURED	1	5,007,456	3,018,971
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		10,788,467	6,987,240	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			70450Y-AJ-2 .	PayPal Holdings Inc-SENIOR UNSECURED	1	10,788,467	6,987,240
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		7,981,439	5,982,198	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			355611-AA-2 .	Fred Hutchinson Cancer R-UNSECURED	1	7,981,439	5,982,198
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	3,120,359	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			03028P-L8-3 .	American Transmission Co Senior Unsecured Notes	1	5,000,000	3,120,359
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	3,579,060	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			143499-AB-7 .	Carnegie Institution of -UNSECURED	1	5,000,000	3,579,060
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,978,391	4,089,226	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			084664-CQ-2 .	Berkshire Hathaway Finan-SENIOR UNSECURED	1	4,978,391	4,089,226
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	3,896,647	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			67755#-AC-6 .	Ohio State Energy Partne Senior Secured	1	5,000,000	3,896,647
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,965,347	3,374,985	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			747525-BJ-1 .	QUALCOMM Inc-SENIOR UNSECURED	1	4,965,347	3,374,985
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	3,991,536	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			93401*-AD-2 .	Warburg Pincus LLC Senior Notes Series D	1	5,000,000	3,991,536
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,770,902	3,390,976	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			76913#-AA-2 .	Riverside Health System Senior Unsecured Notes	1	4,770,902	3,390,976
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,700,000	3,102,662	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			007589-AE-4 .	Advocate Health & Hospit-UNSECURED	1	4,700,000	3,102,662
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,542,577	3,221,875	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			29366W-AB-2 .	Entergy Mississippi LLC-SECURED ..	1	4,542,577	3,221,875

STATEMENT AS OF JUNE 30, 2026 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		4,400,000	3,182,794	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			03028P-K8-4	American Transmission Co Senior Unsecured Notes	1	4,400,000	3,182,794
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,848,487	3,651,208	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			68351U-AS-2	PPL Electric Utilities C-SECURED	1	4,848,487	3,651,208
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		9,308,316	6,560,674	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			149123-CJ-8	Caterpillar Inc-SENIOR UNSECURED	1	9,308,316	6,560,674
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,174,595	3,291,607	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			571676-AH-8	Mars Inc-SENIOR UNSECURED	1	4,174,595	3,291,607
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,456,895	3,376,485	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			12477B-AG-9	CAMB Commercial Mortgage-CAMB 2021-CX2 C	1	4,456,895	3,376,485
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,000,000	2,918,346	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			75970E-AE-7	Renasant Corp-SUBORDINATED BBGMS 2018-CHRS Mortgage-BBGMS	2	3,000,000	2,918,346
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,992,106	2,786,561	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			05491V-AG-1	2018-CHRS C Aimco CLO 15 Ltd-AIMCO 2021-15A BR	1	2,992,106	2,786,561
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	901,462	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			00889B-AF-8	CAMB Commercial Mortgage-CAMB 2021-CX2 D	1	900,000	901,462
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,913,710	2,101,517	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			12477B-AJ-3	Congressional Bancshares-CGLBNC 4 01/01/32	2	2,913,710	2,101,517
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,700,000	2,539,466	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			20727P-AG-9	BBCMS 2018-CHRS Mortgage-BBCMS 2018-CHRS D	2	2,700,000	2,539,466
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,282,774	2,108,891	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			05491V-AJ-5	GCAT 2019-NQM2 Trust-GCAT 2020-NQM1 M1	1	2,282,774	2,108,891
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,199,988	2,047,271	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			36167F-AD-1	MFT Trust 2020-ABC-SERIES 2020-ABC CLASS B	1	2,199,988	2,047,271
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,008,676	1,630,567	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			55317B-AE-7	Babson CLO Ltd/Cayman Islands	1	2,008,676	1,630,567
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,910,204	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			06762T-AG-6	Nelnet Student Loan Trus-NSLT 2018-4 B	2	2,000,000	1,910,204
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,967,420	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			64034D-AB-3	COMM MORTGAGE TRUST-SERIES 2015-DC1 CLASS B	1	2,000,000	1,967,420
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,723	286,594	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			12629N-AJ-4	GS Mortgage Securities T-SERIES 2019-GC38 CLASS B	1	300,723	286,594
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		807,082	753,739	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			36252S-BA-4	Barings CLO Ltd 2022-III-BABSN 2022-3A BR	1	807,082	753,739
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	701,225	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			06762V-AJ-5	WILLIS ENGINE STRUCTURED-SERIES 17-A CLASS A	1	700,000	701,225
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		248,879	243,273	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			970630-AA-0	Diameter Capital Clo 1 L-DQLO 2021-1A A2R	1	248,879	243,273
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,871	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			25255D-AN-0	CHA Loan Funding 2016-1 -QHALL 2016-1A B1R2	1	600,000	600,871
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,119	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			67110U-BA-6	Goldentree Loan Manageme-GLM 2020-8A CRR	1	600,000	600,119
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	600,755	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			38136N-BC-9	CIFC Funding 2021-V Ltd-CIFC 2021-5A CR	1	600,000	600,755
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	602,551	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			12565E-AM-3	Nelnet Student Loan Trus-NSLT 2012-4A B	1	600,000	602,551
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		583,499	575,814	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			64033A-AB-0	Benefit Street Partners -BSP 2019-17A BR2	1	583,499	575,814
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	501,153	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			08182B-BA-5	NSLT 2019-2A B	1	500,000	501,153
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	485,119	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			64034N-AB-1	Naviient Student Loan Tru-NAVIENT STUDENT LOAN TRUST	1	500,000	485,119
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	384,043	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			63941D-AD-3	CHA Credit Partners XIII-OAKC 2016-13A B1R2	1	400,000	384,043
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,558	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			67110N-BF-1	CHA Credit Partners XIII-OAKC 2016-13A CR2	1	400,000	400,558
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	401,253	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			67110N-BK-0	NELNET STUDENT LOAN TRUS-SERIES 2012-2A CLASS B	1	400,000	401,253
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		384,155	380,108	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			64031C-AB-8		2	384,155	380,108

STATEMENT AS OF JUNE 30, 2026 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		
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		501,781	488,019	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			90276C-AJ-0 .	UBS COMMERCIAL MORTGAGE -SERIES 2017-C2 CLASS B	1	501,781	488,019
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,730	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			06762L-AV-0 .	Barings CLO Ltd 2020-I-BABS 2020- 1A BR2	1	500,000	500,730
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,670,720	1,698,792	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			620076-BY-4 .	Motorola Solutions Inc-SENIOR UNSECURED	2	1,670,720	1,698,792
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,625,598	1,638,863	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			37045X-EQ-5 .	General Motors Financial-SENIOR UNSECURED	2	1,625,598	1,638,863
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,518,825	1,525,092	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			009158-BH-8 .	Air Products and Chemica-SENIOR UNSECURED	1	1,518,825	1,525,092
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,499,470	1,505,925	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			83192P-AC-2 .	Smith & Nephew PLC-SENIOR UNSECURED UNSECURED	2	1,499,470	1,505,925
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,495,241	1,510,631	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			875127-BM-3 .	Tampa Electric Co-SENIOR UNSECURED UNSECURED	1	1,495,241	1,510,631
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,394,208	1,412,323	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			494553-AD-2 .	Kinder Morgan Inc-SENIOR UNSECURED UNSECURED	2	1,394,208	1,412,323
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,305,031	1,314,972	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			25243Y-BG-3 .	Diageo Capital PLC-SENIOR UNSECURED UNSECURED	1	1,305,031	1,314,972
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,287,500	1,295,370	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			68233J-CQ-5 .	Oncor Electric Delivery -SECURED . UNSECURED	1	1,287,500	1,295,370
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,221,594	1,229,522	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			62878U-2F-8 .	NBN Co Ltd-SENIOR UNSECURED	1	1,221,594	1,229,522
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,206,801	1,216,466	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			709599-BT-0 .	Penske Truck Leasing Co -SENIOR UNSECURED	2	1,206,801	1,216,466
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,225,206	1,226,556	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			70450Y-AE-3 .	PayPal Holdings Inc-SENIOR UNSECURED	1	1,225,206	1,226,556
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,198,397	1,203,794	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			50222C-AA-8 .	Lseg US Fin Corp-SENIOR UNSECURED UNSECURED	1	1,198,397	1,203,794
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,219,600	1,226,997	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			872540-AV-1 .	TJX Cos Inc/The-SENIOR UNSECURED . UNSECURED	1	1,219,600	1,226,997
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,014,975	976,616	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			872540-AT-6 .	TJX Cos Inc/The-SENIOR UNSECURED . CROWN CASTLE INTERNATION-SENIOR UNSECURED	1	1,014,975	976,616
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		999,873	989,988	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			22822V-AH-4 .	UNSECURED	2	999,873	989,988
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		954,951	965,389	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			09290D-AA-9 .	BlackRock Funding Inc-SENIOR UNSECURED	1	954,951	965,389
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		942,724	948,396	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			001084-AR-3 .	AGCO Corp-SENIOR UNSECURED	2	942,724	948,396
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		904,801	903,240	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			05377R-HE-7 .	Avis Budget Rental Car F-AESOP 2023-SA C	2	904,801	903,240
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		895,440	901,835	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			882508-CG-7 .	Texas Instruments Inc-SENIOR UNSECURED	1	895,440	901,835
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		880,984	883,354	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			47216Q-AB-9 .	JDE Peet's NV-SENIOR UNSECURED Toro Company (The) Senior Note	2	880,984	883,354
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	479,973	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			891092-B*-8 .	Series A	2	500,000	479,973
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	493,254	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			97164#-AP-9 .	Wilmington Investments, Senior Unsecure	2	500,000	493,254
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	480,092	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			02401#-AE-9 .	American Assets Trust LP Senior Unsecure	2	500,000	480,092
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		489,760	492,992	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			863667-AQ-4 .	Stryker Corp-SENIOR UNSECURED	2	489,760	492,992
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		480,000	474,965	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			655663-E#-5 .	Nordson Corp. Senior Note Ser	2	480,000	474,965
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	395,030	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			009514-B*-1 .	Boral Ltd. Gtd Senior Note	2	400,000	395,030
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	392,763	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			85253#-AH-4 .	STAG Industrial Operatin Gtd Senior Note	2	400,000	392,763
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	397,553	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			G4691#-AJ-4 .	IMI PLC Senior Unsecure	2	400,000	397,553

STATEMENT AS OF JUNE 30, 2026 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		399,963	399,528	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			67571F-AD-6 .	Octane Receivables Trust-OCTL 2024-1A C	1	399,963	399,528
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		397,438	400,977	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			571676-AT-2 .	Mars Inc-SENIOR UNSECURED	1	397,438	400,977
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		299,723	301,520	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			05377R-JJ-4 .	Avis Budget Rental Car F-AESOP 2024-2A C	2	299,723	301,520
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		295,368	297,361	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			01626P-AH-9 .	Alimentation Couche-Tard-SENIOR UNSECURED	2	295,368	297,361
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		290,834	289,450	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			650119-AQ-3 .	New York University-UNSECURED	1	290,834	289,450
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		289,225	293,538	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			78200J-AA-0 .	Rush Obligated Group-UNSECURED	1	289,225	293,538
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		277,568	284,252	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			18977W-2C-3 .	CNO Global Funding-SECURED	1	277,568	284,252
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		180,469	180,727	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			14155#-AB-6 .	Cardinals Ballpark LLC Senior Secured	2	180,469	180,727
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		228,191	230,056	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			20268J-AK-9 .	CommonSpirit Health-SECURED	1	228,191	230,056
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		200,378	205,379	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			94874R-AU-0 .	WEINGARTEN REALTY INVEST-NOTE PUT DATE 6/25/2017 REID	1	200,378	205,379
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		199,989	200,344	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			67571F-AC-8 .	Octane Receivables Trust-OCTL 2024-1A B	1	199,989	200,344
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		199,763	182,741	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			90327Q-D5-5 .	USAA Capital Corp-SENIOR UNSECURED	1	199,763	182,741
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		102,279	102,876	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			22207Q-AG-9 .	Coty Inc/HFC Prestige Pr-SECURED .	2	102,279	102,876
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		87,695	88,789	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			072863-AH-6 .	Baylor Scott & White Hol-UNSECURED	1	87,695	88,789
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		59,274	59,239	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			94978#-GQ-4 .	Wells Fargo Bank Northwe Senior Secured Note Series A-1F	2	59,274	59,239
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,898,595	1,912,323	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			009158-BJ-4 .	Air Products and Chemica-SENIOR UNSECURED	1	1,898,595	1,912,323
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		28,151	28,649	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			94978#-GN-1 .	Wells Fargo Bank Northwe Senior Secured Note Tr A 2007-1B	1	28,151	28,649
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		23,515	24,634	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			90932L-AH-0 .	United Airlines Inc-SECURED	2	23,515	24,634
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,758	23,056	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			780153-BK-7 .	Royal Caribbean Cruises -SENIOR UNSECURED	2	22,758	23,056
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,990,085	5,029,006	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			64105M-AB-7 .	Nestle Capital Corp-SENIOR UNSECURED	1	4,990,085	5,029,006
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,478,150	5,855,725	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			76138Q-A*-8 .	Reventazon Finance Trust Senior Secured	3	5,478,150	5,855,725
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,308,323	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			35086#-AK-7 .	Four Corners Property Tr Senior Unsecured Notes	2	5,000,000	4,308,323
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,582,375	4,415,065	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			05595#-AA-4 .	BSIP LDAC Issuer, LLC Senior Secured Notes	2	4,582,375	4,415,065
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	2,921,365	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			38242#-AD-6 .	Goodman North American P Gtd Senior Note Series D	2	3,400,000	2,921,365
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	2,887,143	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			93401*-AC-4 .	Warburg Pincus LLC Senior Notes Series C	1	3,400,000	2,887,143
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,057,091	3,275,685	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			79588T-AF-7 .	Sammons Financial Group -SENIOR UNSECURED	2	3,057,091	3,275,685
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,978,355	3,005,896	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			17136M-AA-0 .	Church & Dwight Co Inc-SENIOR UNSECURED	2	2,978,355	3,005,896
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,800,000	2,435,179	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			12610#-AG-8 .	CBRE U.S. Core Partners, Senior Unsecured Notes	2	2,800,000	2,435,179
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,173,602	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			023586-E*-7 .	AMERCO Senior Note Series C	2	2,500,000	2,173,602
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,400,000	2,499,618	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			36714#-AB-3 .	Gas Company, LLC (The) Senior Secured Notes	2	2,400,000	2,499,618

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description	Book/Adjusted Carrying Value	Fair Value
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,300,000	1,953,067	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			93401*-AB-6	Warburg Pincus LLC Senior Notes Series B	1	2,300,000	1,953,067
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,227,500	2,254,230	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			49835W-AA-5	KKR PM L.P.- CorpBond	2	2,227,500	2,254,230
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,171,872	2,197,121	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			674599-DE-2	Occidental Petroleum Cor-SENIOR UNSECURED	2	2,171,872	2,197,121
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,153,710	2,105,511	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			293791-AP-4	ENTERPRISE PRODUCTS OPER-SENIOR UNSECURED NOTE	1	2,153,710	2,105,511
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,803,572	1,792,931	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			806851-AP-6	Schlumberger Hld Fixed Corp 20330515	1	1,803,572	1,792,931
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,794,427	1,754,208	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			907818-CS-5	UNION PACIFIC CORP-DEBENTURE	1	1,794,427	1,754,208
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,797,158	1,851,854	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			902494-BM-4	Tyson Foods Inc-SENIOR UNSECURED . Red Dorsal Finance Limit Senior	2	1,797,158	1,851,854
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,678,809	1,660,397	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			G7444@-AA-8	Secured Brookfield White Pine Hy Senior	2	1,678,809	1,660,397
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,700,000	1,553,098	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			11283*-AA-3	Secured Alimentation Couche-Tard-SENIOR	2	1,700,000	1,553,098
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,693,384	1,712,604	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			01626P-AU-0	UNSECURED Cisco Systems Inc-SENIOR UNSECURED	2	1,693,384	1,712,604
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,665,528	1,680,561	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			17275R-BT-8		1	1,665,528	1,680,561
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,628,590	1,667,747	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			29717P-BA-4	ESS 5 1/2 04/01/34	2	1,628,590	1,667,747
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,546,541	1,497,713	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			30251B-AD-0	FMR LLC-SENIOR UNSECURED BOND	1	1,546,541	1,497,713
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		947,000	939,993	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			853496-AD-9	Standard Industries Inc/-SENIOR UNSECURED	3	947,000	939,993
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	610,887	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			48121@-AN-1	JRD Holdings LLC Senior Note Series 2021B	2	700,000	610,887
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		598,173	614,554	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			76209P-AD-5	RGA Global Funding-SECURED	1	598,173	614,554
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,893,354	3,549,427	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			72908*-AA-0	Plenary Roads State Street-SENIOR SECURED NOTE	2	3,893,354	3,549,427
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,764,650	2,617,937	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			48305Q-AB-9	Kaiser Foundation Hospit-SENIOR UNSECURED NOTE	1	2,764,650	2,617,937
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,700,000	2,213,058	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			65364U-AE-6	NIAGARA MOHAWK POWER-SENIOR UNSECURED NOTE	2	2,700,000	2,213,058
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,576,513	2,522,985	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			78449Q-AD-9	SMB Private Education Lo-SMB 2018-C	1	2,576,513	2,522,985
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,253,885	1,920,800	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			100743-AJ-2	BOSTON GAS COMPANY-SENIOR UNSECURED NOTE	2	2,253,885	1,920,800
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		546,355	443,324	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			907818-DU-9	UNION PACIFIC CORP-SR UNSECURED ...	1	546,355	443,324
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		985,929	821,820	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			023135-AQ-9	AMAZON.COM INC-SR UNSECURED	1	985,929	821,820
12753@AAO	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		931,947	824,523	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			45687A-AG-7	INGERSOLL-RAND GL HLD CO-SENIOR UNSECURED NOTE	1	931,947	824,523
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1	325,000,000	3,022,385	(134,702,627)	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared	102,385	(137,624,771)	91282C-MP-3	T 4 1/8 02/28/27	1	2,920,000	2,922,144
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,900,000	2,901,598	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			06760W-AE-6	Barings Middle Market CL-BMM 2021-IA A2	1	2,900,000	2,901,598
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,843,417	3,871,862	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			02666T-AA-5	American Homes 4 Rent LP-SENIOR UNSECURED	2	3,843,417	3,871,862
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,000,000	15,000,000	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			18685P-A*-9	CLIFFWATER ENHANCED LENDING FUND-Senior Secured Term Facility(Term Loan)	1	15,000,000	15,000,000
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,500,000	2,500,728	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			06760W-AG-1	Barings Middle Market CL-BMM 2021-IA B	1	2,500,000	2,500,728
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,300,000	2,304,315	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			67113G-AW-7	OHA Credit Funding 5 Ltd-OAKC 2020-5A B1R	1	2,300,000	2,304,315

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description	Book/Adjusted Carrying Value	Fair Value
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,900,000	1,901,541	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			67098D-BE-2	OHA Credit Funding 4 Ltd-OAKC 2019-4A B1R2	1	1,900,000	1,901,541
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,600,000	1,602,952	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			77342K-AC-4	Rockford Tower CLO 2018-2 Ltd	1	1,600,000	1,602,952
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,400,000	3,407,324	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			64130H-AW-1	Neuberger Berman Loan Ad-NEUB 2017-24A BR2	1	3,400,000	3,407,324
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,208,146	2,226,635	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			15189Y-AG-1	CenterPoint Energy Resou-SENIOR UNSECURED	1	2,208,146	2,226,635
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,101,899	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			26251L-AE-4	Dryden 64 CLO Ltd-DRLSLF 2018-64A B	1	1,100,000	1,101,899
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,800,000	1,801,229	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			17181U-AE-8	CIFC Funding Ltd-CIFC 2024-2A B	1	1,800,000	1,801,229
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,399,867	1,403,318	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			05377R-JH-8	Avis Budget Rental Car F-AESOP 2024-2A B	1	1,399,867	1,403,318
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,599,849	1,604,501	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			05377R-JG-0	Avis Budget Rental Car F-AESOP 2024-2A A	1	1,599,849	1,604,501
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,966,000	2,986,681	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			286181-AM-4	Element Fleet Management-SENIOR UNSECURED	2	2,966,000	2,986,681
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,800,000	2,803,475	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			17181T-AL-5	CIFC Funding 2018-IV Ltd-CIFC 2018-4A BR	1	2,800,000	2,803,475
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,101,899	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			09628J-AN-1	BlueMountain CLO 2015-3 -BLUEM 2015-3A A2R	1	1,100,000	1,101,899
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,699,975	1,310,068	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			24381J-AD-9	Deephaven Residential Mortgage	1	1,699,975	1,310,068
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,604,126	1,460,069	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			06035R-AW-6	BANK 2018-BNK14-BANK 2018-BN14 C	1	1,604,126	1,460,069
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,100,103	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			64133V-AL-1	Neuberger Berman Loan Ad-NEUB 2021-44A BR	1	1,100,000	1,100,103
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		528,770	528,480	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			92539U-AB-6	Verus Securitization Tru-VERUS 2024-2 A2	1	528,770	528,480
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,036,000	2,076,601	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			816851-BS-7	SRE 6 7/8 10/01/54	2	2,036,000	2,076,601
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		525,000	523,768	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			66704J-BW-7	Northstar Education Fina-NEF 2007-1 A4	1	525,000	523,768
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,800,000	1,765,601	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			63941N-AD-1	Navient Student Loan Tru-NAVSL 2018-4A B	1	1,800,000	1,765,601
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		706,368	659,274	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			36252S-BB-2	GS Mortgage Securities T-SERIES 2019-GC38 CLASS C	1	706,368	659,274
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,700,000	1,606,500	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			23204G-AG-5	Customers Bancorp Inc-SENIOR UNSECURED	2	1,700,000	1,606,500
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	801,252	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			13876G-AL-2	Canyon Capital CLO 2017--CANVC 2017-1A BR	1	800,000	801,252
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,700,000	1,701,297	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			37147X-AC-7	Generate CLO 15 Ltd-GNRT 2024-15A B	1	1,700,000	1,701,297
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	700,647	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			48252R-AQ-7	KKR Clo 24 Ltd-KKR 24 BR	1	700,000	700,647
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,452,950	1,529,525	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			64035B-AB-6	Nelnet Student Loan Trus-NSLT 2020-3A B	1	1,452,950	1,529,525
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		703,256	568,775	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			23307E-AJ-0	DBGS 2019-1735 Mortgage -SERIES 2019-1735 CLASS D	1	703,256	568,775
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		700,000	701,120	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			04019L-AY-0	ARES LI CLO Ltd-ARES 2019-51A BR2	1	700,000	701,120
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,003,420	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			47587*-AA-0	JEN HoldCo 24 LLC Senior Secured Notes	2	1,000,000	1,003,420
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		605,520	569,524	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			065403-BG-1	BANK 2017-BNK4-SERIES 2019-BN17 CLASS B	1	605,520	569,524
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,125,000	1,126,790	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			64130H-AY-7	Neuberger Berman Loan Ad-NEUB 2017-24A CR2	1	1,125,000	1,126,790
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,102,184	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			67115L-AL-8	OHA Credit Partners XVI-OAKC 2021-16A B1R	1	1,100,000	1,102,184

STATEMENT AS OF JUNE 30, 2026 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		1,100,000	1,100,832	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			74989A-AC-1	RRAM 2024-36RA A2R-RRAM 2024-36RA A2R	1	1,100,000	1,100,832
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	500,551	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			33835N-AE-1	ASSURANT CLO LTD-MORGN 2018-3A CR Anchorage Capital Clo 20-ANCHC	1	500,000	500,551
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,101,596	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			03330Y-AN-0	2021-20A BR Madison Park Funding Ltd-MDPK 2024-58A B	1	1,100,000	1,101,596
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		910,000	910,000	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			55817B-AB-8	OHA Credit Funding 4 Ltd-OAKC 2019-4A CR2	1	910,000	910,000
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	900,791	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			67098D-BJ-1	Madison Park Funding XXX-MDPK 2018-30A BR	1	900,000	900,791
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	900,455	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			55821T-AQ-0	Halsey Point CLO Ltd-SERIES 2021-4A CLASS B	1	900,000	900,455
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		400,000	400,221	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			40637L-AC-4	QUALCOMM INC-SENIOR UNSECURED Landmark Equity Partners XVI-D, LLC	1	400,000	400,221
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,651,832	4,014,004	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			747525-AV-5	NextEra Energy Capital H-NEE 6.7 09/01/54	1	5,651,832	4,014,004
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		15,489,727	15,489,727	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			51513@-AA-9	KKR Core Holding Company LLC	1	15,489,727	15,489,727
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,858,321	2,931,585	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			65339K-CW-8	ASSURANT CLO I LTD-MORGN 2017-1A BR	2	2,858,321	2,931,585
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		16,007,114	14,273,506	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			48255K-AA-4	Diameter Capital Clo 2 L-DQLO 2021-2A A2R	2	16,007,114	14,273,506
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,300,761	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			33836J-AE-9	Cantor Commercial Real Estate Hayfin Kingsland XI Ltd-HAYFN 2019-2A BR	1	1,300,000	1,300,761
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	801,162	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			25255L-AU-6	ASSURANT CLO I LTD-MORGN 2017-1A CR	1	800,000	801,162
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		403,792	352,245	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			12529M-AK-4	PINEBRIDGE PRIVATE CREDIT III HOLDINGS LEV, LLC, - Senior Secured Loan	1	403,792	352,245
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		800,000	800,662	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			42086N-AJ-7	Atlantic Union Bankshare-SUBORDINATED	1	800,000	800,662
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	499,134	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			33836J-AG-4	Nelnet Student Loan Trus-NSLT 2021-2A B	1	500,000	499,134
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		11,233,466	11,233,466	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			72305@-AA-7	Nelnet Student Loan Trus-NSLT 2019-1A B	1	11,233,466	11,233,466
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,502,500	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			04911A-AA-5	Barings Middle Market CL-BMM 2021-1A C	2	5,000,000	4,502,500
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		600,000	579,527	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			64035C-AB-4	Nelnet Student Loan Trus-NSLT 2021-1A B	1	600,000	579,527
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,261,310	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			64034C-AB-5	MASTR REPERFORMING LOAN -SERIES 2006-2 CLASS 1A1	1	1,300,000	1,261,310
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,300,000	1,293,677	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			06760W-AJ-5	Barings Middle Market CL-BMM 2017-1A CR	2	1,300,000	1,293,677
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,167,120	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			64034X-AB-9	EQMC Group Student Loan -EQMC 2021-1A B	1	1,200,000	1,167,120
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,194,100	1,130,877	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			86386M-AX-2	EDvestinU Private Educat-SERIES 19-A CLASS B	3	1,194,100	1,130,877
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		475,086	467,137	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			28140D-AC-7		1	475,086	467,137
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,102,715	1,046,326	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			95001M-AK-6		1	1,102,715	1,046,326
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		836,592	937,289	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			57645L-AA-2		1	836,592	937,289
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,039,500	1,033,973	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			06760Q-AU-3		2	1,039,500	1,033,973
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	927,719	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			26833R-AC-2		1	1,000,000	927,719
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		999,734	954,594	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			28166G-AB-1		1	999,734	954,594

STATEMENT AS OF JUNE 30, 2026 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		900,000	897,430	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			63940X-AC-2	Navient Student Loan Tru-SERIES 19-1A CLASS B	1	900,000	897,430
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	892,143	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			63941R-AC-4	NAVSL 2019-2A B	1	900,000	892,143
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	890,399	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			63940A-AD-0	NAVIENT STUDENT LOAN TRU-SERIES 17-4A CLASS B	1	900,000	890,399
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		900,000	918,560	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			64034G-AB-6	Nelnet Student Loan Trus-NSLT 2020-1A B	1	900,000	918,560
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		899,998	734,179	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			87267T-AD-3	TRK 2021-INV2 Trust-TRK 2021-INV2 M1	1	899,998	734,179
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		642,486	674,828	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			86359D-MC-8	STRUCTURED ASSET SECURIT-SERIES 2005-RF3 CLASS 1A	1	642,486	674,828
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		581,355	544,279	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			36298X-AB-8	GSNPS MORTGAGE LOAN TRUS-SERIES 2006-RP2 CLASS 1AF2	1	581,355	544,279
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		525,069	471,516	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			12629N-AL-9	COMM MORTGAGE TRUST-SERIES 2015-DC1 CLASS C	1	525,069	471,516
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		405,892	395,693	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			92922F-ZD-3	YAMU MORTGAGE PASS-THROU-SERIES 2004-RP1 CLASS 2A	1	405,892	395,693
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		420,084	373,894	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			251510-NC-3	DEUTSCHE ALT-A SECURITIE-SERIES 2006-AF1 CLASS 1A4	1	420,084	373,894
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		403,682	377,078	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			065403-BH-9	BANK 2017-BNK4-SERIES 2019-BN17 CLASS C	1	403,682	377,078
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		401,286	388,624	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			23312J-AJ-2	DEUTSCHE BANK COMMERCIAL-SERIES 2017-C6 CLASS B	1	401,286	388,624
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		383,903	348,888	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			12592X-BJ-4	COMM MORTGAGE TRUST-SERIES 2015 CR22 C	1	383,903	348,888
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		307,163	300,507	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			46645L-BE-6	JPMBB COMMERCIAL MORT-SERIES 2016-C1 CLASS B	1	307,163	300,507
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		376,017	352,031	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			23312L-AU-2	DBJPM 2016-C1 MTG TR PASSTHRU CTF CL B	1	376,017	352,031
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		355,781	356,176	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			78442G-RC-2	SLMA 2005-9 STUDENT LN-BKD NT CL B	2	355,781	356,176
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		350,000	332,476	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			281397-AP-4	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A1	1	350,000	332,476
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		340,387	325,763	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			12636M-AK-4	CSAIL 2016-C6 COML MTG T-COML MTG PASSTHRU CTF CL B	1	340,387	325,763
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		304,403	246,979	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			06540D-BV-6	BANK 2021-BNK36-BANK 2021-BN36 C . GS Mortgage Securities C-GS MORTGAGE	1	304,403	246,979
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,542	272,408	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			36255N-AZ-8	SECURITIES CORP COMM MORTGAGE TRUST-SERIES 2014-	2	300,542	272,408
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000	273,563	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			12592K-BH-6	UBSS CLASS C REID	1	300,000	273,563
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		258,690	286,583	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			576430-AE-5	MASTR REPERFORMING LOAN -SERIES 2005-2 CLASS 1A1F	1	258,690	286,583
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		290,305	285,859	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			281397-AL-3	Education Loan Asset-Bac-ELAB 2003-1 A11	1	290,305	285,859
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		185,824	184,721	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			83715R-AG-7	SOUTH CAROLINA STUDENT L-SERIES 2014-1 CLASS B	1	185,824	184,721
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		280,564	221,513	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			06540D-AJ-4	BANK 2021-BNK36-BANK 2021-BN36 D .	2	280,564	221,513
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		236,300	228,984	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			83149F-AD-6	SLMA 2006 6 NT CL B	1	236,300	228,984
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		255,316	241,216	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			784420-AE-1	SLC STUDENT LOAN TRUST-SERIES 2005-1 CLASS B	1	255,316	241,216
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		242,151	247,748	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			64033J-AB-1	NELNET STUDENT LOAN TRUS-SERIES 2014-1A CLASS B	1	242,151	247,748
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		240,578	228,525	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			46643G-AK-6	JPMBB COMMERCIAL MORT-SERIES 2014-C24 CLASS B	1	240,578	228,525
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		236,532	237,483	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			281397-AB-5	EDUCATION LOAN ASSET-BAC-SERIES 2003-1 CLASS A2	1	236,532	237,483

STATEMENT AS OF JUNE 30, 2026 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		Book/Adjusted Carrying Value	Fair Value	12	13	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Value	Value	CUSIP	Description	Description	Value	Value
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		123,479	117,283	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			12592X-BG-0	COMM MORTGAGE TRUST-SERIES 2015-1A CLASS A1	1	123,479	117,283
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		202,336	193,827	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			92977H-AG-3	WACHOVIA STUDENT LOAN TR-WSLT 2005-1 B	1	202,336	193,827
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		179,456	172,337	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			45254N-NP-8	IMPAC CMB TRUST-SERIES 2005-3 CLASS A1	3	179,456	172,337
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	1,999,936	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			05683F-BL-2	Bain Capital Credit CLO -BCC 2020-5A OFRR	1	2,000,000	1,999,936
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,000,000	2,001,312	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			64134J-AQ-6	Neuberger Berman Loan Ad-NEUB 2021-40A CR	1	2,000,000	2,001,312
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,203,728	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			12516L-AJ-4	CBAMR 2018-5A CR	1	1,200,000	1,203,728
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,000,651	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			13875M-AL-0	Canyon CLO 2021-3 Ltd-CANVC 2021-3A BR	1	1,000,000	1,000,651
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	1,000,848	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			40440X-AS-0	HPS Loan Management 2021-HLM 2021-16A CR	1	1,000,000	1,000,848
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		500,000	501,697	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			14317Y-AU-8	CARLYLE US CLO 2021-5 LT-CGMS 2021-5A CR	1	500,000	501,697
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000	300,071	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			64130T-BN-4	Neuberger Berman CLO XX -NEUB 2015-20A BR3	1	300,000	300,071
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		300,000	300,734	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			83012Q-AU-8	Sixth Street CLO XX Ltd-SIXST 2021-20A CR	1	300,000	300,734
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		199,791	189,986	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			281397-AQ-2	EDUCATION LOAN ASSET-BAC-SERIES 2003-2 CLASS 2A2	1	199,791	189,986
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		200,000	200,040	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			056162-AU-4	Babson CLO Ltd 2015-1-SERIES 2015-1A CLASS DR	1	200,000	200,040
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		179,996	181,479	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			281378-AB-5	EDUCATIONAL SERVICES OF -SERIES 2015-1 CLASS B	1	179,996	181,479
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		147,573	135,404	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			38217V-AA-8	GOODGREEN TRUST-SERIES 17-1A CLASS A	1	147,573	135,404
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		156,876	196,380	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			429827-AS-7	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS B2	1	156,876	196,380
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		145,694	194,880	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			429827-AR-9	Higher Education Funding-SERIES 2004-1 CLASS B1	1	145,694	194,880
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		149,063	148,974	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			64033L-AD-2	NELNET STUDENT LOAN TRUS-SERIES 2014-2A CLASS B	1	149,063	148,974
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		142,162	147,250	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			640330-AC-3	NELNET STUDENT LOAN TRUS-SERIES 2015-2A CLASS B	1	142,162	147,250
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		120,358	118,599	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			78442G-OA-7	SLM STUDENT LOAN TRUST-SERIES 2005-6 CLASS B	1	120,358	118,599
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		68,893	67,267	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			78442G-RY-4	SLM STUDENT LOAN TRUST-SERIES 2006-2 CLASS B	1	68,893	67,267
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		68,936	68,517	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			78442G-LJ-3	SLM STUDENT LOAN TRUST-SERIES 2004-3 CLASS B	1	68,936	68,517
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		61,306	55,751	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			42771L-AB-8	HERO FUNDING TRUST 2017--SERIES 17-2A CLASS A1	1	61,306	55,751
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		45,979	43,211	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			42771L-AC-6	HERO FUNDING TRUST 2017--SERIES 17-2A CLASS A2	1	45,979	43,211
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		52,842	73,989	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			429827-AK-4	HIGHER EDUCATION FUNDING-SERIES 2004-1 CLASS A10	1	52,842	73,989
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		40,372	39,172	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			493268-BW-5	KEYCORP STUDENT LOAN TRU-SERIES 2004-A CLASS 1B	1	40,372	39,172
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		37,390	36,370	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			40417Q-AC-9	HERO FUNDING TRUST-HERO 2016-4A A2	1	37,390	36,370
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		33,192	32,539	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			78442G-KD-7	SLM STUDENT LOAN TRUST-SERIES 2003-12 CLASS B	1	33,192	32,539
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		32,827	32,812	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			78442G-PS-9	SLM STUDENT LOAN TRUST-SERIES 2005-5 CLASS B	2	32,827	32,812
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,407	21,449	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			83715A-AJ-8	SOUTH CAROLINA STUDENT L-SR UNSECURED	1	21,407	21,449

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other	15	16
Number	Description	Description						Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description	Book/Adjusted Carrying Value	Fair Value
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		22,662	22,997	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			17284L-AB-0	CIT EDUCATION LOAN TRUST-SERIES 2007-1 CLASS B	2	22,662	22,997
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		21,013	20,034	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			64031A-AJ-5	NELNET STUDENT LOAN TRUS-SERIES 2006-3 CLASS B	1	21,013	20,034
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,300,000	4,251,169	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			G4588#-BS-9	Intermediate Capital Gro Senior Note Series C	2	4,300,000	4,251,169
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		4,095,578	3,836,384	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			124900-AD-3	CCL Industries Inc-SENIOR UNSECURED	2	4,095,578	3,836,384
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,999,678	3,018,475	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			66815L-2R-9	Northwestern Mutual Glob-SECURED	1	2,999,678	3,018,475
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,997,664	2,814,664	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			45167R-AG-9	IDEX Corp-SENIOR UNSECURED	2	2,997,664	2,814,664
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,699,865	2,706,030	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			65341K-BZ-8	NextGear Floorplan Maste-NFMOT 2024-1A A2	1	2,699,865	2,706,030
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,697,526	2,713,047	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			64105M-AA-9	Nestle Capital Corp-SENIOR UNSECURED	1	2,697,526	2,713,047
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,625,880	2,378,130	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			92845V-AA-5	Vita Inclinata Technolog-SECURED	1	2,625,880	2,378,130
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,537,245	2,588,814	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			286181-AK-8	Element Fleet Management-SENIOR UNSECURED	2	2,537,245	2,588,814
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,380,282	2,389,591	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			22822V-AE-1	CROWN CASTLE INTL CORP-SENIOR UNSECURED	2	2,380,282	2,389,591
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,349,809	2,398,565	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			78355H-KZ-1	Ryder System Inc-SENIOR UNSECURED	2	2,349,809	2,398,565
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,319,239	2,335,130	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			36267V-AH-6	GE HealthCare Technologi-SENIOR UNSECURED	2	2,319,239	2,335,130
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,057,624	2,082,299	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			970648-AJ-0	Willis North America Inc-SENIOR UNSECURED	2	2,057,624	2,082,299
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,907,826	1,924,983	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			68902V-AP-2	OTIS 5 1/4 08/16/28	2	1,907,826	1,924,983
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,855,574	1,869,389	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			209111-FM-0	ED 3 1/8 11/15/27	1	1,855,574	1,869,389
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,858,003	1,887,937	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			29717P-AU-1	Essex Portfolio LP-SENIOR UNSECURED	2	1,858,003	1,887,937
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,799,262	1,790,244	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			887389-AK-0	Timken Co/The-SENIOR UNSECURED	2	1,799,262	1,790,244
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,798,658	1,821,374	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			125523-CT-5	Cigna Group/The-SENIOR UNSECURED	2	1,798,658	1,821,374
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,798,213	1,812,057	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			863867-BC-4	Stryker Corp-SENIOR UNSECURED	2	1,798,213	1,812,057
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,717,303	1,743,338	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			19828A-AB-3	CPGX 6.042 08/15/28-SENIOR UNSECURED	2	1,717,303	1,743,338
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,702,145	1,710,764	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			718547-AT-9	Phillips 66-SENIOR UNSECURED	2	1,702,145	1,710,764
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		5,000,000	4,643,958	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			23157#-AK-5	Curtiss-Wright Corporati Guaranteed Senior Notes Series J	2	5,000,000	4,643,958
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,895,901	3,895,901	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			48275#-AQ-8	KREF LENDING VII LLC DDTL-2025	1	3,895,901	3,895,901
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,250,000	3,233,750	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			78142#-AA-1	Rumford Falls Finance 2017 LP - Senior Secured Notes	2	3,250,000	3,233,750
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,963,708	1,985,485	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			892356-AA-4	Tractor Supply Co-SENIOR UNSECURED	2	1,963,708	1,985,485
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,800,000	1,762,831	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			35086#-AD-3	Four Corners Operating P Gtd Senior Note Series D	2	1,800,000	1,762,831
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,270,954	1,270,954	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			74934#-AB-8	RCC REAL ESTATE SPE 9 LLC -Series 2022-1 Term Loan	1	1,270,954	1,270,954
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,132,247	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			50177W-AA*-2	LBC Tank Terminals Holdi Senior Secured Notes	2	1,200,000	1,132,247
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,122,170	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			85253#-AM-3	STAG Industrial Operatin Gtd Senior Note Series A	2	1,100,000	1,122,170

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	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	998,687	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			318069-B8-9	Finning International In Senior Note Ser	2	1,000,000	998,687
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,554,173	1,554,173	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			74934#-AC-6	RCC REAL ESTATE SPE 9 LLC –Series 2022-2 Term Loan	1	1,554,173	1,554,173
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		755,345	771,235	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			891092-AD-0	TORO CO-DEBENTURE	2	755,345	771,235
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		749,846	779,595	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			723787-AB-3	PIONEER NATURAL RESOURCE-SENIOR UNSECURED NOTE	1	749,846	779,595
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		695,157	708,640	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			042735-AK-6	Arrow Electronics Inc-DEBENTURE	2	695,157	708,640
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		689,912	706,246	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			456866-AM-4	INGERSOLL-RAND CO-DEBENTURE	1	689,912	706,246
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		693,558	696,275	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			12661P-AA-7	CSL Finance Plc-SENIOR UNSECURED	1	693,558	696,275
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		690,834	693,746	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			483050-AC-7	Kaiser Foundation Hospit-SENIOR UNSECURED	1	690,834	693,746
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		683,749	690,474	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			101137-AX-5	Boston Scientific Corp-SENIOR UNSECURED	1	683,749	690,474
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		663,249	671,812	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			09778P-AA-3	Bon Secours Mercy Health-SECURED	1	663,249	671,812
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		657,301	712,342	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			278058-AW-2	EATON CORP-DEBENTURE	1	657,301	712,342
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		540,562	528,371	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			662352-A*-4	Northwell Healthcare Inc – Senior Secured Note	1	540,562	528,371
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		492,626	495,963	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			25654#-AA-0	Dodger Tickets LLC Senior Secured	1	492,626	495,963
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		599,547	602,312	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			04636N-AK-9	Astrazeneca Finance LLC-SENIOR UNSECURED	1	599,547	602,312
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		599,110	599,234	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			26078J-AD-2	DowDuPont Inc-SENIOR UNSECURED	2	599,110	599,234
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		590,914	595,212	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			902494-BC-6	Tyson Foods Inc-SENIOR UNSECURED	2	590,914	595,212
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		557,304	558,655	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			456866-AK-8	INGERSOLL-RAND CO-DEBENTURE	1	557,304	558,655
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,400,000	2,410,176	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			36248M-AU-1	GT Loan Financing I Ltd –GTLNF 2013-1A BR2	1	2,400,000	2,410,176
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,492,442	1,401,641	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			66231N-AA-9	North Shore Aviation Tru Senior Secured Notes	2	1,492,442	1,401,641
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,500,000	1,329,870	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			11523*-AA-3	Brown Advisory Managemen Senior Secured Notes	1	1,500,000	1,329,870
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,484,551	1,484,167	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			126117-AY-6	CNA Financial Corp-SENIOR UNSECURED	2	1,484,551	1,484,167
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,458,716	1,456,778	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			009158-BK-1	Air Products and Chemica-SENIOR UNSECURED	1	1,458,716	1,456,778
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,344,000	1,360,361	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			P7077@-AF-1	Nassau Airport Developme Senior Note	3	1,344,000	1,360,361
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,231,477	1,235,890	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			882508-CH-5	Texas Instruments Inc-SENIOR UNSECURED	1	1,231,477	1,235,890
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,200,000	1,036,879	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			51805@-AJ-7	LaSalle Property Fund, L Gtd Senior Note Series I	2	1,200,000	1,036,879
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	1,053,436	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			419866-D*-6	Hawaiian Electric Compan Senior Note Ser	3	1,100,000	1,053,436
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,100,000	949,811	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			Q7724#-AN-8	Powerco Ltd. Senior Secured Notes	2	1,100,000	949,811
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,090,586	1,116,071	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			04316J-AH-2	Arthur J Gallagher & Co-SENIOR UNSECURED	2	1,090,586	1,116,071
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,020,184	1,048,545	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			487312-AC-4	Keenan Fort Detrick Ener Taxable Revenue	1	1,020,184	1,048,545
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,049,676	1,086,141	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared			008513-AD-5	Agree LP-SENIOR UNSECURED	2	1,049,676	1,086,141

STATEMENT AS OF JUNE 30, 2026 OF THE C.M. Life Insurance Company

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other Description	15	16
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description	Carrying Value	Fair Value
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,006,648	1,016,740	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			09290D-AB-7	BlackRock Funding Inc-SENIOR UNSECURED	1	1,006,648	1,016,740
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	994,100	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			C2001#-AB-4	Bobcat Funded 2021-A Financing L.P. - Secured Term Loan B	1	1,000,000	994,100
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	851,189	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			44914@-AC-5	Hypertherm, Inc. Senior Secured Notes	2	1,000,000	851,189
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,000,000	819,521	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			Q7724#-AP-3	Powerco Ltd. Senior Secured Notes	2	1,000,000	819,521
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		972,467	984,839	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			00287Y-DU-0	AbbVie Inc-SENIOR UNSECURED	1	972,467	984,839
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		943,047	883,934	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			852060-AT-9	Sprint Capital Corp-SENIOR UNSECURED	2	943,047	883,934
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		562,965	553,299	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			674599-DD-4	Occidental Petroleum Cor-SENIOR UNSECURED	2	562,965	553,299
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,600,000	2,684,791	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			94689@-AG-4	WBI Energy Transmission, Senior Unsecured Notes	2	3,600,000	2,684,791
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		3,277,242	2,877,527	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			406216-BA-8	HALLIBURTON CO-SENIOR UNSECURED NOTE	2	3,277,242	2,877,527
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,926,633	2,705,012	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			56585A-AF-9	MARATHON PETROLEUM CORP-SENIOR UNSECURED NOTE	2	2,926,633	2,705,012
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,110,126	1,651,380	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			46673*-AA-7	JRD Holdings LLC Senior Secured Notes	2	2,110,126	1,651,380
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,028,870	1,752,920	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			13342B-AF-2	CAMERON INTL CORP-SENIOR UNSECURED BOND	1	2,028,870	1,752,920
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,992,862	1,905,807	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			78449T-AD-3	SMB Private Education Lo-SMB 2019-A B	1	1,992,862	1,905,807
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,893,449	1,495,261	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			15189X-AM-0	CENTERPOINT ENER HOUSTON-SECURED NOTE	1	1,893,449	1,495,261
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,755,347	1,520,353	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			084664-BU-4	BERKSHIRE HATHAWAY FIN-SENIOR UNSECURED NOTE	1	1,755,347	1,520,353
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,734,699	1,784,998	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			038222-AG-0	APPLIED MATERIALS INC-SENIOR UNSECURED NOTE	1	1,734,699	1,784,998
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,697,934	1,521,883	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			605417-BY-9	MISSISSIPPI POWER CO-SENIOR UNSECURED NOTE	1	1,697,934	1,521,883
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,481,785	1,230,305	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			278062-AE-4	EATON CORP-SR UNSECURED	1	1,481,785	1,230,305
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,369,937	1,211,400	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			292505-AK-0	ENCANA CORP-SENIOR UNSECURED NOTE	2	1,369,937	1,211,400
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,588,367	2,268,604	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			29379V-AY-9	ENTERPRISE PRODUCTS OPER-SENIOR UNSECURED NOTE	1	2,588,367	2,268,604
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,571,290	2,039,815	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			195869-AN-2	COLONIAL PIPELINE CO-BOND	2	2,571,290	2,039,815
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,490,876	2,025,212	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			075887-BG-3	BECTON DICKINSON & CO-SR UNSECURED	2	2,490,876	2,025,212
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		2,283,939	2,087,038	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			50170@-AA-5	LAFc StadiumCo, LLC Senior Secured Notes	2	2,283,939	2,087,038
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,860,421	1,637,546	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			670346-AN-5	NUCOR CORP-SENIOR UNSECURED	1	1,860,421	1,637,546
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,699,716	1,646,593	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			63941B-AD-7	Navigent Private Educatio-NAVSL 2019-A B	1	1,699,716	1,646,593
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,665,661	1,475,238	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			98978V-AH-6	Zoetis Inc-SENIOR UNSECURED NOTE	2	1,665,661	1,475,238
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,604,000	1,388,074	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			91412N-AK-6	University of Chicago/Th-UNSECURED BOND	1	1,604,000	1,388,074
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,579,050	1,208,096	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			927804-FR-0	VIRGINIA ELEC & POWER CO-SR UNSECURED	1	1,579,050	1,208,096
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,375,450	1,212,355	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			958254-AD-6	WESTERN GAS PARTNERS LP-SENIOR UNSECURED	2	1,375,450	1,212,355
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1		1,112,591	1,022,928	07/14/2023	07/14/2051	Interest Rate Swap - SOFR CME cleared			03028@-AB-0	AMERICAN TRANSMISSION SY-SENIOR UNSECURED NOTE	1	1,112,591	1,022,928

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 .....	.....	..... 1,097,364	936,428	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared .....	.....	.....	455434-BQ-2 ..	INDIANAPOLIS PIIR & LIGHT-UNSECURED BOND	1	 1,097,364	936,428
12753@AB8	Evergreen Basket of Long Fixed Rate ABS Bank Loans and Corporate Bonds	1 .....	.....	..... 1,054,672	881,662	07/14/2023	07/14/2051	Interest Rate Swap – SOFR CME cleared .....	.....	.....	17858P-AA-9 .	CITY OF HOPE-SECURED	1	 1,054,672	881,662

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

\$105.16

STATEMENT AS OF JUNE 30, 2026 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	829,938,515	5	829,938,515					5	829,938,515
2. Add: Opened or acquired transactions.....										
3. Add: Increases in replication (synthetic asset) transactions statement value.....	XXX		XXX	2,378,630	XXX		XXX		XXX	2,378,630
4. Less: Closed or disposed of transactions.....										
5. Less: Positions disposed of for failing effectiveness criteria.....										
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX		XXX		XXX		XXX		XXX	
7. Ending inventory	5	829,938,515	5	832,317,145					5	832,317,145

STATEMENT AS OF JUNE 30, 2026 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.....	347,883,060
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	15,277,875
3.	Total (Line 1 plus Line 2)	363,160,935
4.	Part D, Section 1, Column 6	649,767,101
5.	Part D, Section 1, Column 7	(286,606,167)
6.	Total (Line 3 minus Line 4 minus Line 5)	
		Fair Value Check
7.	Part A, Section 1, Column 16	36,039,389
8.	Part B, Section 1, Column 13	15,290,545
9.	Total (Line 7 plus Line 8)	51,329,934
10.	Part D, Section 1, Column 9	654,721,209
11.	Part D, Section 1, Column 10	(603,391,275)
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	174,369,545
14.	Part B, Section 1, Column 20	18,727,850
15.	Part D, Section 1, Column 12	193,097,395
16.	Total (Line 13 plus Line 14 minus Line 15)	

STATEMENT AS OF JUNE 30, 2026 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	564,470,359	192,576,229
2. Cost of cash equivalents acquired	5,829,026,511	7,858,324,848
3. Accrual of discount	11,037,900	12,367,555
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	421	5,093
6. Deduct consideration received on disposals	5,748,244,307	7,498,803,365
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)	656,290,884	564,470,359
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	656,290,884	564,470,359