



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2021

OF THE CONDITION AND AFFAIRS OF THE

New York Life Insurance and Annuity Corporation

NAIC Group Code 0826, 0826 NAIC Company Code 91596 Employer's ID No. 13-3044743  
(Current Period) (Prior Period)

Organized under the Laws of Delaware, State of Domicile or Port of Entry DE,

Country of Domicile United States of America

INCORPORATED/ORGANIZED NOVEMBER 3, 1980 COMMENCED BUSINESS DECEMBER 26, 1980

Statutory Home Office.....	1209 Orange Street, Wilmington, DE, U.S. 19801.....
Main Administrative Office.....	51 Madison Avenue, New York, NY, U.S. 10010.....
.....	212-576-7000.....
Mail Address.....	51 Madison Avenue, New York, NY, U.S. 10010.....
Primary Location of Books and Records.....	51 Madison Avenue, New York, NY, U.S. 10010.....
.....	212-576-7000.....
Internet Website Address.....	www.newyorklife.com.....
Statutory Statement Contact Person and Phone Number	Robert Michael Gardner ..... 201-942-8333.....
Statutory Statement Contact E-Mail address.....	statement_contact@newyorklife.com .....
Statutory Statement Contact Fax Number .....	201-942-2158.....

EXECUTIVE OFFICERS

CRAIG LAWRENCE DESANTO  
*Chairman of the Board  
and President*

THEODORE ALEXANDER MATHAS  
*Chief Executive Officer*

ERIC ANSEL FELDSTEIN  
*Executive Vice President  
and Chief Financial Officer*

ELIZABETH KATHERINE BRILL  
*Senior Vice President  
and Chief Actuary*

ROBERT MICHAEL GARDNER  
*Senior Vice President  
and Controller*

THOMAS ALEXANDER HENDRY  
*Senior Vice President  
and Treasurer*

COLLEEN ANNE MEADE  
*Associate General Counsel  
and Secretary*

DIRECTORS

ELIZABETH KATHERINE BRILL	ROBERT MICHAEL GARDNER	JODI LYNN KRAVITZ #	THEODORE ALEXANDER MATHAS
ALEXANDER IBBITSON MUNRO COOK	FRANK MICHAEL HARTE	MARK JEROME MADGETT	AMY MILLER
CRAIG LAWRENCE DESANTO	THOMAS ALEXANDER HENDRY	ANTHONY RAMSEY MALLOY	MATTHEW DAVID WION
ERIC ANSEL FELDSTEIN			

State of New York }  
County of New York } SS

The officers of this reporting entity, being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions there from 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) 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.

DocuSigned by:

B74211AF1570433

ERIC ANSEL FELDSTEIN  
Executive Vice President  
and Chief Financial Officer

DocuSigned by:

569AB0805FAE404

THOMAS ALEXANDER HENDRY  
Senior Vice President  
and Treasurer

DocuSigned by:

672FD05DFE9A045A

ROBERT MICHAEL GARDNER  
Senior Vice President  
and Controller

Subscribed and sworn to before me this  
  
\_\_ day of November 2021

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 ...

# Officers and Directors who did not occupy the indicated position in the previous annual statement.

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 .....	90,120,955,384		90,120,955,384	89,887,451,458
2. Stocks:				
2.1 Preferred stocks .....	41,896,027		41,896,027	7,415,712
2.2 Common stocks .....	1,439,234,407		1,439,234,407	1,286,086,295
3. Mortgage loans on real estate:				
3.1 First liens .....	13,834,373,096		13,834,373,096	14,265,116,841
3.2 Other than first liens.....	689,051,321		689,051,321	690,152,056
4. Real estate:				
4.1 Properties occupied by the company (less \$ ..... encumbrances) .....				
4.2 Properties held for the production of income (less \$ .....(68,365,000) encumbrances) .....	96,302,554		96,302,554	98,014,692
4.3 Properties held for sale (less \$ ..... encumbrances) .....				
5. Cash (\$ .....(120,196,932) ), cash equivalents (\$ .....2,458,949,531 ) and short-term investments (\$ .....137,069,285 ) .....	2,475,821,884		2,475,821,884	2,799,267,415
6. Contract loans (including \$ .....594,347 premium notes) .....	875,325,793	15,480,966	859,844,827	890,069,994
7. Derivatives .....	587,895,788		587,895,788	515,180,694
8. Other invested assets .....	2,690,188,319	972,071	2,689,216,248	2,316,515,367
9. Receivables for securities .....	595,559,811		595,559,811	7,355,949
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....	48,602,904		48,602,904	38,337,049
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	113,495,207,288	16,453,037	113,478,754,251	112,800,963,522
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	737,979,536		737,979,536	730,743,216
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	430,513,475	2,651	430,510,824	10,981
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	198,214		198,214	198,214
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	47,955,261		47,955,261	54,376,815
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....	140,049		140,049	137,227
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....	105,384,552		105,384,552	
18.2 Net deferred tax asset .....	691,265,428	309,124,821	382,140,607	390,960,062
19. Guaranty funds receivable or on deposit .....	1,518,252		1,518,252	1,501,615
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 .....	55,501,834		55,501,834	24,975,372
24. Health care (\$ ..... ) and other amounts receivable .....	11,333,360	11,333,360		
25. Aggregate write-ins for other than invested assets .....	9,863,211,144	41,761,040	9,821,450,104	9,559,265,721
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	125,440,208,393	378,674,909	125,061,533,484	123,563,132,745
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	55,487,714,985		55,487,714,985	50,961,434,729
28. Total (Lines 26 and 27)	180,927,923,378	378,674,909	180,549,248,469	174,524,567,474
DETAILS OF WRITE-INS				
1101. Derivatives-collateral assets .....	48,105,805		48,105,805	38,337,049
1102. Derivaties-receivable .....	497,099		497,099	
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	48,602,904		48,602,904	38,337,049
2501. Interest in annuity contracts .....	9,797,066,876		9,797,066,876	9,536,579,772
2502. Miscellaneous .....	64,759,697	41,460,118	23,299,579	21,679,855
2503. Administrative and other fees due and unpaid .....	1,083,649		1,083,649	1,006,094
2598. Summary of remaining write-ins for Line 25 from overflow page .....	300,922	300,922		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	9,863,211,144	41,761,040	9,821,450,104	9,559,265,721

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 99,762,122,153 less \$ included in Line 6.3 (including \$ 54,219,709 Modco Reserve)	99,762,122,153	99,955,261,580
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	1,519,219,130	1,524,124,682
4. Contract claims:		
4.1 Life	631,676,563	326,267,151
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	375	375
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 \$ 295,687,025 assumed and \$ 37,317,971 ceded	333,004,996	82,238,490
9.4 Interest Maintenance Reserve	6,002,468	129,672,198
10. Commissions to agents due or accrued-life and annuity contracts \$ 5,317,034 , accident and health \$ and deposit-type contract funds \$	5,317,034	4,588,455
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	9,385,878	30,935,602
13. Transfers to Separate Accounts due or accrued (net) (including \$ (1,136,436,381) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,175,517,239)	(1,037,378,618)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(3,149,644)	(4,866,606)
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		53,664,836
15.2 Net deferred tax liability		
16. Unearned investment income	6,585,331	3,630,668
17. Amounts withheld or retained by reporting entity as agent or trustee	1,537,499	1,105,039
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	148,934,388	178,453,085
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	119,699,010	127,171,010
22. Borrowed money \$ 503,149,616 and interest thereon \$	503,149,616	827,313
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	1,765,385,968	1,603,435,362
24.02 Reinsurance in unauthorized and certified (\$ ) companies	7,313,905	6,465,954
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	173,409,423	101,885,577
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	26,259,634	194,876,584
24.09 Payable for securities	643,702,282	320,899,828
24.10 Payable for securities lending	675,165,313	675,109,701
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	10,276,731,280	9,838,344,225
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	115,435,935,363	114,116,712,491
27. From Separate Accounts Statement	55,475,127,472	50,959,960,931
28. Total liabilities (Lines 26 and 27)	170,911,062,835	165,076,673,422
29. Common capital stock	25,000,000	25,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	4,457,575,310	4,457,575,310
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	5,155,610,324	4,965,318,742
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 \$ 12,587,514 in Separate Accounts Statement)	9,613,185,634	9,422,894,052
38. Totals of Lines 29, 30 and 37	9,638,185,634	9,447,894,052
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	180,549,248,469	174,524,567,474
DETAILS OF WRITE-INS		
2501. Obligations under structured settlement agreements	9,797,066,875	9,536,579,772
2502. Derivatives-collateral liability	465,350,172	288,065,663
2503. Liability for interest on claims	7,027,190	5,182,925
2598. Summary of remaining write-ins for Line 25 from overflow page	7,287,043	8,515,865
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,276,731,280	9,838,344,225
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts .....	10,553,410,142	8,827,182,512	12,599,058,591
2. Considerations for supplementary contracts with life contingencies .....	36,895,167	46,551,877	58,306,560
3. Net investment income .....	3,142,099,322	3,010,606,992	4,064,615,284
4. Amortization of Interest Maintenance Reserve (IMR) .....	34,487,436	19,796,365	31,847,230
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....	42,721,499	34,934,314	43,992,444
6. Commissions and expense allowances on reinsurance ceded .....	234,385	295,854	318,009
7. Reserve adjustments on reinsurance ceded .....	(2,102,745)	(1,560,340)	(1,709,154)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts .....	626,896,205	575,300,520	775,059,622
8.2 Charges and fees for deposit-type contracts .....			
8.3 Aggregate write-ins for miscellaneous income .....	168,444,349	149,379,430	201,473,574
9. Totals (Lines 1 to 8.3) .....	14,603,085,760	12,662,487,524	17,772,962,160
10. Death benefits .....	1,718,913,300	689,351,104	926,364,387
11. Matured endowments (excluding guaranteed annual pure endowments) .....	2,263,408	1,862,784	2,829,710
12. Annuity benefits .....	2,597,383,544	2,400,416,364	3,246,947,330
13. Disability benefits and benefits under accident and health contracts .....	213,203	(21,191)	54,751
14. Coupons, guaranteed annual pure endowments and similar benefits .....			
15. Surrender benefits and withdrawals for life contracts .....	7,232,348,989	6,411,378,140	8,125,527,271
16. Group conversions .....	154,993	191,211	234,620
17. Interest and adjustments on contract or deposit-type contract funds .....	27,012,292	69,027,296	71,783,575
18. Payments on supplementary contracts with life contingencies .....	36,030,090	31,345,205	43,062,602
19. Increase in aggregate reserves for life and accident and health contracts .....	228,871,847	1,370,433,608	2,801,021,056
20. Totals (Lines 10 to 19) .....	11,843,191,666	10,973,984,521	15,217,825,302
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) .....	331,616,116	296,248,741	406,615,961
22. Commissions and expense allowances on reinsurance assumed .....			
23. General insurance expenses and fraternal expenses .....	636,908,628	636,375,289	889,936,178
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	81,587,288	65,119,644	86,259,319
25. Increase in loading on deferred and uncollected premiums .....			(1,453)
26. Net transfers to or (from) Separate Accounts net of reinsurance .....	1,138,998,657	489,844,269	709,861,031
27. Aggregate write-ins for deductions .....	64,502	34,927	35,042
28. Totals (Lines 20 to 27) .....	14,032,366,857	12,461,607,391	17,310,531,380
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) .....	570,718,903	200,880,133	462,430,780
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) .....	570,718,903	200,880,133	462,430,780
32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....	118,409,889	38,240,337	101,847,925
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) .....	452,309,014	162,639,796	360,582,855
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ .....45,298,125 (excluding taxes of \$ .....(23,706,686) transferred to the IMR) .....	(135,051,627)	(177,074,706)	(177,145,680)
35. Net income (Line 33 plus Line 34) .....	317,257,387	(14,434,910)	183,437,175
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year .....	9,447,894,052	9,354,607,307	9,354,607,307
37. Net income (Line 35) .....	317,257,387	(14,434,910)	183,437,175
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....86,508,041	509,608,390	275,622,190	(12,520,826)
39. Change in net unrealized foreign exchange capital gain (loss) .....	(121,804,601)	18,027,357	218,448,831
40. Change in net deferred income tax .....	37,919,178	92,176,301	161,740,257
41. Change in nonadmitted assets .....	43,820,417	29,786,125	1,594,285
42. Change in liability for reinsurance in unauthorized and certified companies .....	(847,951)	(2,360,811)	(173,703)
43. Change in reserve on account of change in valuation basis, (increase) or decrease .....	561,536,506		(15,740,845)
44. Change in asset valuation reserve .....	(161,950,605)	(31,096,593)	(42,375,693)
45. Change in treasury stock .....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period .....	41,490,314	29,945,823	44,906,862
47. Other changes in surplus in Separate Accounts Statement .....	(31,607,783)	(30,801,674)	(43,734,671)
48. Change in surplus notes .....			
49. Cumulative effect of changes in accounting principles .....	13,997,802		
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 .....			529,817,997
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 .....	(942,000,000)	(932,000,000)	(932,000,000)
53. Aggregate write-ins for gains and losses in surplus .....	(77,127,472)		(112,924)
54. Net change in capital and surplus for the year (Lines 37 through 53) .....	190,291,582	(565,136,192)	93,286,745
55. Capital and surplus, as of statement date (Lines 36 + 54) .....	9,638,185,634	8,789,471,115	9,447,894,052
DETAILS OF WRITE-INS			
08.301. Sundries .....	168,444,349	149,379,430	201,473,574
08.302. ....			
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) .....	168,444,349	149,379,430	201,473,574
2701. Fines, penalties and fees from regulatory authorities .....	64,502	34,927	35,042
2702. ....			
2703. ....			
2798. Summary of remaining write-ins for Line 27 from overflow page .....			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) .....	64,502	34,927	35,042
5301. Change in special reserves on certain group annuity contract .....	112,924		(112,924)
5302. Correction of errors .....	(77,240,396)		
5303. ....			
5398. Summary of remaining write-ins for Line 53 from overflow page .....			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) .....	(77,127,472)		(112,924)



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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 .....	10,114,855,793	8,845,257,814	12,664,540,449
2. Net investment income .....	3,310,656,764	3,129,045,011	3,848,140,530
3. Miscellaneous income .....	791,405,683	723,309,721	973,876,933
4. Total (Lines 1 to 3) .....	14,216,918,240	12,697,612,546	17,486,557,912
5. Benefit and loss related payments .....	10,994,825,661	9,486,862,049	12,280,843,867
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	1,211,840,192	486,753,434	763,613,954
7. Commissions, expenses paid and aggregate write-ins for deductions .....	1,000,554,655	1,239,575,140	1,297,928,780
8. Dividends paid to policyholders .....			
9. Federal and foreign income taxes paid (recovered) net of \$ .....90,589,657 tax on capital gains (losses) .....	298,180,152	27,253,130	64,726,709
10. Total (Lines 5 through 9) .....	13,505,400,661	11,240,443,753	14,407,113,310
11. Net cash from operations (Line 4 minus Line 10) .....	711,517,580	1,457,168,793	3,079,444,602
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	12,764,143,688	8,865,014,436	12,195,658,298
12.2 Stocks .....	156,792,775	505,737,774	696,339,739
12.3 Mortgage loans .....	1,248,810,585	862,262,180	1,417,713,995
12.4 Real estate .....		508,648	508,648
12.5 Other invested assets .....	677,751,509	31,501,539	107,804,625
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	70,130	434,129	1,668,738
12.7 Miscellaneous proceeds .....	160,410,407	729,072,112	347,947,514
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	15,007,979,094	10,994,530,818	14,767,641,557
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	13,206,395,812	7,427,935,699	13,161,946,581
13.2 Stocks .....	112,460,765	157,460,671	181,171,824
13.3 Mortgage loans .....	875,981,413	1,191,308,334	1,772,677,277
13.4 Real estate .....			
13.5 Other invested assets .....	829,473,580	256,456,862	331,249,870
13.6 Miscellaneous applications .....	1,490,428	19,961,544	105,655,077
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	15,025,801,998	9,053,123,110	15,552,700,629
14. Net increase (or decrease) in contract loans and premium notes .....	(32,683,611)	(12,366,803)	(17,269,346)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	14,860,707	1,953,774,511	(767,789,726)
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 .....	502,322,303	(1,130,979)	(561,313)
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(17,467,899)	(9,465,730)	1,435,720
16.5 Dividends to stockholders .....	942,000,000	932,000,000	932,000,000
16.6 Other cash provided (applied) .....	(592,678,222)	(50,137,600)	(17,747,346)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(1,049,823,818)	(992,734,309)	(948,872,939)
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) .....	(323,445,531)	2,418,208,995	1,362,781,937
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	2,799,267,415	1,436,485,478	1,436,485,478
19.2 End of period (Line 18 plus Line 19.1) .....	2,475,821,884	3,854,694,473	2,799,267,415

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

20.0001. Bonds to be announced commitments–purchased/sold .....	525,768,867	7,178,207	9,605,949
20.0002. Dividend transfer of bonds to parent company .....	374,483,053		
20.0003. Transfer/exchange of bond investment to bond investment .....	320,058,268	435,808,279	471,244,684
20.0004. Capitalized interest on bonds .....		94,836,633	125,107,072
20.0005. Transfer of mortgage loans to other invested assets .....	70,393,290		39,978,973
20.0006. Depreciation/amortization on fixed assets .....	54,365,341	57,652,698	76,896,652
20.0007. Distribution of shares from other invested assets to equity .....	14,875,641		
20.0008. Transfer/exchange of bond investment to equity investment .....	2,128,648	14,228,139	19,404,790
20.0009. Capitalized interest on mortgage loans .....	2,046,751	5,206,813	5,682,612
20.0010. Transfer /merger/spinoff of equity investment to equity investment .....	1,944,532	2,679,025	3,744,333

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

20.0011. Distribution of shares to/ from operating income .....	434,188	362	589
20.0012. Low income housing tax credit unfunded commitments .....	238,391	3,803,416	3,869,296
20.0013. Dividend reinvestment of equities .....	15,435	784	6,918
20.0014. Transfer from NYL to NYLIAC .....			529,817,996
20.0015. Capital contribution from bonds to affiliated other invested asset .....		72,052,865	72,052,865

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life .....			
2. Ordinary life insurance .....	2,020,993,041	1,442,020,641	1,978,043,952
3. Ordinary individual annuities .....	8,016,201,853	7,730,328,067	11,112,153,064
4. Credit life (group and individual) .....			
5. Group life insurance .....	51,206,805	35,878,633	51,862,973
6. Group annuities .....	247,598	108,366	26,076
7. A & H - group .....			
8. A & H - credit (group and individual) .....			
9. A & H - other .....			
10. Aggregate of all other lines of business .....			
11. Subtotal (Lines 1 through 10) .....	10,088,649,297	9,208,335,707	13,142,086,065
12. Fraternal (Fraternal Benefit Societies Only) .....			
13. Subtotal (Lines 11 through 12) .....	10,088,649,297	9,208,335,707	13,142,086,065
14. Deposit-type contracts .....	161,388,647	155,273,847	225,906,956
15. Total (Lines 13 and 14)	10,250,037,944	9,363,609,554	13,367,993,021
DETAILS OF WRITE-INS			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

- A. The accompanying financial statements of New York Life Insurance and Annuity Corporation (“the Company”) have been prepared using accounting practices prescribed or permitted by the Delaware State Insurance Department (“DSID”).

The DSID recognizes only statutory accounting practices prescribed or permitted by the State of Delaware for determining and reporting the financial position and results of operations of an insurance company and for determining its solvency under the Delaware State Insurance Law. The National Association of Insurance Commissioners’ (“NAIC”) *Accounting Practices and Procedures Manual* (“NAIC SAP”) has been adopted as a component of prescribed or permitted practices by the State of Delaware. Prescribed statutory accounting practices include state laws and regulations. Permitted statutory accounting practices encompass accounting practices that are not prescribed; such practices differ from state to state, may differ from company to company within a state, and may change in the future. The Company has no permitted practices.

A reconciliation of the Company's net income and capital and surplus at September 30, 2021 and December 31, 2020 between practices prescribed or permitted by the State of Delaware and NAIC SAP is shown below:

	SSAP #	F/S Page	F/S Line #	2021	2020
Net Income					
(1) Net income Delaware state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 317,257,387	\$ 183,437,175
(2) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(3) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(4) Net income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 317,257,387</u>	<u>\$ 183,437,175</u>
Capital and Surplus					
(5) Statutory capital and surplus Delaware state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 9,638,185,634	\$ 9,447,894,052
(6) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(7) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(8) Capital and surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 9,638,185,634</u>	<u>\$ 9,447,894,052</u>

- B. No change.

- C. (1) No change.

- (2) Bonds not backed by loans are stated at amortized cost using the interest method. Bonds in or near default (rated NAIC 6) are stated at the lower of amortized cost or fair value. The cost basis of bonds is adjusted for impairments in value deemed to be other-than-temporary, with the difference between the bond's amortized cost and its fair value recognized as a realized loss reported in net income. The new cost basis of an impaired bond is not adjusted for subsequent increases in estimated fair value. In periods subsequent to the recognition of an other-than-temporary impairment (“OTTI”), the impaired bond is accounted for as if it had been purchased on the measurement date of the impairment. SVO-Identified bond Exchange Traded Funds (“ETFs”) are stated at fair value and reported as bonds. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for bonds.

- (3) - (5) No change.

- (6) Loan-backed and structured securities, which are included in bonds, are valued at amortized cost using the interest method including current assumptions of projected cash flows. Loan-backed and structured securities in or near default (rated NAIC 6) are stated at the lower of amortized cost or fair value. Amortization of the premium or accretion of discount from the purchase of these securities considers the estimated timing and amount of cash flows of the underlying loans, including prepayment assumptions based on data obtained from external sources or internal estimates. Projected future cash flows are updated monthly, and the amortized cost and effective yield of the securities are adjusted as necessary to reflect historical prepayment experience and changes in estimated future prepayments. For high credit quality loan-backed and structured securities (those rated AA or above at the date of acquisition), the adjustments to amortized cost are recorded as a charge or credit to net investment income in accordance with the retrospective method. For loan-backed and structured securities that are not of high credit quality (those rated below AA at date of acquisition), certain floating rate securities and securities with the potential for a loss of a portion of the original investment due to contractual prepayments (e.g. interest only securities), the effective yield is adjusted prospectively for any changes in estimated cash flows. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for bonds.

The cost basis of loan-backed and structured securities is adjusted for impairments in value that are deemed to be other-than-temporary. An other-than-temporary loss is recognized in net income when it is anticipated that the amortized cost will not be recovered. The entire difference between the loan-backed or structured security's amortized cost and its fair value is recognized in net income only when the Company (1) has the intent to sell the security or (2) it does not have the intent and ability to hold the security to recovery. If neither of these two conditions exists, a realized loss is recognized in net income for the difference between the amortized cost basis of the security and the net present value of projected future cash flows expected to be collected. The net present value is calculated by discounting the Company's best estimate of projected future cash flows at the effective interest rate implicit in the loan-backed or structured security prior to impairment.

The new cost basis of an impaired security is not adjusted for subsequent increases in estimated fair value. In periods subsequent to the recognition of an other-than-temporary loss, the impaired loan-backed and structured security is accounted for as if it had been purchased on the measurement date of the impairment. Accordingly, the discount (or reduced premium) based on the new cost basis may be accreted into net investment income in future periods based on prospective changes in cash flow estimates, to reflect adjustments to the effective yield.

- (7) - (13) No change.

D. Going Concern

The Company does not have any doubt about its ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

The Company adopted revisions to SSAP 32 “Preferred Stock.” The revisions include definitions, measurement and impairment guidance. The revisions require perpetual preferred stock and mandatory convertible preferred stock to be reported at fair value, not to exceed any current

NOTES TO FINANCIAL STATEMENTS

effective call price, among other changes. The Company adopted this guidance on January 1, 2021, which increased statutory surplus by \$13,997,802.

On August 23, 2021 the Company requested approval from the DSID to change the reserve valuation basis, effective January 1, 2021, on the issuance of certain blocks of life insurance policies. Prior to the change, reserves for these policies were computed in accordance with the minimum statutory reserve standard required under either New York or Washington law which results in reserves that are higher than those computed pursuant to the NAIC basis, which is the Delaware minimum reserve standard. The DSID granted approval on September 20, 2021 for the Company to change to the NAIC valuation basis. At September 30, 2021, the impact of a change in reserve valuation basis resulted in a reduction of aggregate reserve for life contracts of \$561,536,506, resulting in an increase to statutory surplus (Summary of Operations - Page 4 - Line 43). The Company continues to evaluate its valuation methodology and expects further adjustments to its reserve valuation basis by December 31, 2021.

During the reporting period, the Company identified an error in its assumption of the duration in which BOLI policies paid premiums under the Universal Life Commissioners Reserve Valuation Methodology. The methodology in place at product implementation assumed that BOLI policies paid premiums until maturity rather than in a lump sum single payment. Total reduction in surplus of due to error corrections at September 30, 2021 was \$77,240,396, of which \$76,416,964 was directly caused by the BOLI assumption error.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No change.

B. Debt Restructuring

No change.

C. Reverse Mortgages

No change.

D. Loan-Backed Securities

(1) Prepayment assumptions for mortgage-backed/loan-backed and structured securities were obtained from external sources such as Intex and Blackrock Solutions.

NOTES TO FINANCIAL STATEMENTS

(2) The Company does not have any loan-backed and structured securities, which are other-than-temporarily impaired where the Company intends to sell, or does not have the intent and ability to hold until recovery, at September 30, 2021.

		OTTI Recognized in Loss			
		Amortized Cost Basis Before OTTI	2a	2b	Fair Value
			Interest	Non-interest	1-(2a+2b)
<b>General Account:</b>					
<b>OTTI recognized 1st Quarter</b>					
a.	Intent to sell	\$ —	\$ —	\$ —	\$ —
	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 1st Quarter	—	—	—	—
<b>OTTI recognized 2nd Quarter</b>					
d.	Intent to sell	—	—	—	—
	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f.	Total 2nd Quarter	—	—	—	—
<b>OTTI recognized 3rd Quarter</b>					
g.	Intent to sell	—	—	—	—
	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 3rd Quarter	—	—	—	—
<b>OTTI recognized 4th Quarter</b>					
j.	Intent to sell	—	—	—	—
	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 4th Quarter	—	—	—	—
m.	Annual Aggregate Total (General Account)		\$ —	\$ —	
<b>Separate Account:</b>					
<b>OTTI recognized 1st Quarter</b>					
a.	Intent to sell	\$ —	\$ —	\$ —	\$ —
	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 1st Quarter	—	—	—	—
<b>OTTI recognized 2nd Quarter</b>					
d.	Intent to sell	—	—	—	—
	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f.	Total 2nd Quarter	—	—	—	—
<b>OTTI recognized 3rd Quarter</b>					
g.	Intent to sell	—	—	—	—
	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 3rd Quarter	—	—	—	—
<b>OTTI recognized 4th Quarter</b>					
j.	Intent to sell	—	—	—	—
	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 4th Quarter	—	—	—	—
m.	Annual Aggregate Total (Guaranteed Separate Accounts)		\$ —	\$ —	
<b>Grand Total</b>			\$ —	\$ —	

(3) The following table lists each security at a CUSIP level where the present value of cash flows expected to be collected is less than the amortized cost basis during the current year:

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>1</sup>	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
<b>General Account</b>						
46628BBD1	\$ 15,803	\$ 15,315	\$ 488	\$ 15,315	\$ 15,609	9/30/2021
69337AAM8	532,388	519,742	12,646	519,742	493,601	9/30/2021
69337VAE0	1,429,630	1,357,294	72,336	1,357,294	1,295,508	9/30/2021
12628KAF9	718,275	679,806	38,469	679,806	705,682	6/30/2021
12628LAJ9	149,419	143,007	6,412	143,007	148,457	6/30/2021
12638PAE9	1,000,800	909,547	91,253	909,547	937,294	6/30/2021
15132EFL7	291,882	163,798	128,084	163,798	213,226	6/30/2021

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>1</sup>	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
17029RAA9	77,894	30,696	47,198	30,696	23,172	6/30/2021
19237JAD5	71,112	55,900	15,212	55,900	68,975	6/30/2021
65537BAC4	1,955,024	1,819,465	135,559	1,819,465	1,927,701	6/30/2021
69337AAM8	544,975	532,388	12,587	532,388	505,394	6/30/2021
69337VAE0	1,672,637	1,662,286	10,351	1,662,286	1,590,886	6/30/2021
93934FLW0	831,456	805,808	25,648	805,808	823,017	6/30/2021
94988PAC7	2,554,039	1,443,124	1,110,915	1,443,124	1,442,986	6/30/2021
94988PAD5	37,445,379	35,719,502	1,725,877	35,719,502	35,720,223	6/30/2021
94988YAB0	844,516	638,219	206,297	638,219	638,265	6/30/2021
94988YAD6	865,653	811,948	53,705	811,948	812,000	6/30/2021
94988YAF1	863,430	813,041	50,389	813,041	813,102	6/30/2021
94988YAH7	2,649,546	2,114,175	535,371	2,114,175	2,114,322	6/30/2021
94989FAB0	825,186	669,153	156,033	669,153	669,209	6/30/2021
94989FAF1	845,443	625,467	219,976	625,467	625,467	6/30/2021
94989FAH7	2,575,096	2,366,722	208,374	2,366,722	2,366,783	6/30/2021
12629EAD7	831,797	821,609	10,188	821,609	817,859	3/31/2021
17029RAA9	36,428	30,308	6,120	30,308	35,845	3/31/2021
32052MAA9	2,495	2,482	13	2,482	2,365	3/31/2021
3622E8AC9	2,366,177	2,216,165	150,012	2,216,165	2,333,270	3/31/2021
362334MD3	2,647	2,573	74	2,573	2,723	3/31/2021
36849XAA4	7,215,306	5,864,601	1,350,705	5,864,601	7,006,486	3/31/2021
36849XAB2	1,273,290	—	1,273,289	—	1,199,199	3/31/2021
61749EAE7	588,396	542,890	45,506	542,890	572,999	3/31/2021
61749EAH0	640,432	595,848	44,584	595,848	629,552	3/31/2021
69337AAM8	604,208	544,975	59,233	544,975	515,796	3/31/2021
69337VAE0	1,738,279	1,673,628	64,651	1,673,628	1,562,342	3/31/2021
76110VSU3	169,492	145,186	24,306	145,186	36,999	3/31/2021
78637VAB4	684,617	629,771	54,846	629,771	668,485	3/31/2021
78637VAD0	683,332	628,529	54,803	628,529	667,341	3/31/2021
78637VAF5	682,991	628,304	54,687	628,304	666,890	3/31/2021
78637VAH1	688,402	634,392	54,010	634,392	672,573	3/31/2021
78637VAK4	725,767	669,315	56,452	669,315	713,879	3/31/2021
78637VAM0	735,831	678,968	56,863	678,968	724,531	3/31/2021
78637VAP3	739,871	684,656	55,215	684,656	728,511	3/31/2021
78637VAR9	759,592	704,270	55,322	704,270	749,497	3/31/2021
78637VAT5	774,380	718,055	56,325	718,055	763,771	3/31/2021
78637VAV0	787,221	730,200	57,021	730,200	777,901	3/31/2021
78637VAX6	815,866	760,720	55,146	760,720	806,990	3/31/2021
Subtotal - General Account	—	XXX	8,502,551	XXX	XXX	
Guaranteed Separate Accounts						
001406AB3	68,038	45,615	22,423	45,615	48,012	6/30/2021
12628KAF9	93,689	88,670	5,019	88,670	92,046	6/30/2021
94988PAC7	348,278	196,790	151,488	196,790	196,771	6/30/2021
94988PAD5	5,106,192	4,870,842	235,350	4,870,842	4,870,940	6/30/2021
94988YAB0	115,161	87,030	28,131	87,030	87,036	6/30/2021
94988YAD6	118,043	110,720	7,323	110,720	110,727	6/30/2021
94988YAF1	117,739	110,868	6,871	110,868	110,877	6/30/2021
94988YAH7	361,302	288,297	73,005	288,297	288,317	6/30/2021
94989FAB0	112,525	91,248	21,277	91,248	91,256	6/30/2021
94989FAF1	115,288	85,291	29,997	85,291	85,291	6/30/2021
94989FAH7	351,150	322,735	28,415	322,735	322,743	6/30/2021
126673QR6	146,795	146,768	27	146,768	146,132	3/31/2021
3622E8AC9	50,344	47,152	3,192	47,152	49,644	3/31/2021
61749EAE7	45,261	41,761	3,500	41,761	44,077	3/31/2021
61749EAH0	137,236	127,682	9,554	127,682	134,904	3/31/2021
76110VSU3	1,487	1,274	213	1,274	325	3/31/2021
Subtotal - Guaranteed Separate Accounts	XXX	XXX	625,785	XXX	XXX	
Grand Total	XXX	XXX \$	9,128,336	XXX	XXX	

<sup>1</sup> Only the impaired lots within each CUSIP are included within this table.

NOTES TO FINANCIAL STATEMENTS

(4) The following table presents the Company's gross unrealized losses and fair values for loan-backed and structured securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position at September 30, 2021:

	Less than 12 Months		12 Months or Greater		Total	
	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses
General Account	\$ 4,013,173,467	\$ 51,115,907	\$ 1,051,375,653	\$ 31,713,538	\$ 5,064,549,120	\$ 82,829,445
Guaranteed Separate Accounts	273,281,222	5,612,330	58,385,729	3,101,435	331,666,951	8,713,765
Total	<u>\$ 4,286,454,689</u>	<u>\$ 56,728,237</u>	<u>\$ 1,109,761,382</u>	<u>\$ 34,814,973</u>	<u>\$ 5,396,216,071</u>	<u>\$ 91,543,210</u>

(5) The Company performs quantitative and qualitative analysis to determine if a decline in fair value was temporary. For those securities where the decline was considered temporary, the Company did not take an impairment when it had the ability and intent to hold until recovery. Factors considered in evaluating whether a decline in value is other-than-temporary include: (1) whether the decline is substantial; (2) the duration that the fair value has been less than amortized cost; (3) the financial condition and near-term prospects of the issuer; and (4) the Company's ability and intent to retain the investment for the period of time sufficient to allow for an anticipated recovery in value. In addition, for the non-agency residential mortgage backed securities ("RMBS") portfolio, the Company updates cash flow projections quarterly. A projection is performed for each security based upon the evaluation of prepayment, delinquency, and default rates for the pool of mortgages collateralizing each security, and the projected impact on the course of future prepayments, defaults, and loss in the pool of mortgages, but do not include market prices. As a result, forecasts may change from period to period and additional impairments may be recognized over time as a result of deterioration in the fundamentals of a particular security or group of securities and/or a continuation of heightened mortgage defaults for a period longer than the assumptions used for the forecasts. Both qualitative and quantitative factors are used in creating the Company's RMBS cash flow models. As such, any estimate of impairments is subject to the inherent limitation on the Company's ability to predict the aggregate course of future events. It should therefore be expected that actual losses may vary from any estimate and the Company may recognize additional other-than-temporary losses.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (1) - (2) No change.
- (3) Collateral Received
- a. No change.
  - b. The Company has not sold or repledged collateral received from securities lending agreements. All collateral is received in cash.
  - c. No change.
- (4) - (7) No change.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing -

(1) The Company enters into tri-party reverse repurchase agreements to purchase and resell short-term securities. The Company as a cash provider receives securities as collateral, having a fair value at least equal to 102% of the purchase price paid by the Company for the securities and the Company's designated custodian takes possession of this collateral. The Company is not permitted to sell or repledge these securities. The collateral is not recorded on the Company's financial statements. However, if the counterparty defaults, the Company would then exercise its rights with respect to the collateral, including a sale of the collateral. The fair value of the securities held as collateral is monitored daily and additional collateral is obtained, where appropriate, to protect against credit exposure. The Company records the amount paid for securities purchased under agreements to resell in cash, cash equivalents and short-term investments.

At September 30, 2021, the carrying value and fair value of securities held under agreements to purchase and resell was \$220,303,000, which were classified as tri-party reverse repurchase agreements and included with cash, cash equivalents and short-term investments on Page 2 - Assets. The securities had a weighted average maturity of one day and a weighted average yield of 0.05 %

(2) Type of repo trades used

	First Quarter	Second Quarter	Third Quarter
a. Bilateral (YES/NO)	NO	NO	NO
b. Tri-Party (YES/NO)	YES	YES	YES



NOTES TO FINANCIAL STATEMENTS

(3) Original (flow) & residual maturity

		First Quarter 2021		Second Quarter 2021		Third Quarter 2021
<hr/>						
a. Maximum Amount						
1. Open - no maturity	\$	—	\$	—	\$	—
2. Overnight	\$	367,936,000	\$	240,162,000	\$	258,063,000
3. 2 days to 1 week	\$	—	\$	—	\$	—
4. > 1 week to 1 month	\$	—	\$	—	\$	—
5. > 1 month to 3 months	\$	—	\$	—	\$	—
6. > 3 months to 1 year	\$	—	\$	—	\$	—
7. > 1 year	\$	—	\$	—	\$	—
b. Ending Balance						
1. Open - no maturity	\$	—	\$	—	\$	—
2. Overnight	\$	230,307,000	\$	239,209,000	\$	220,303,000
3. 2 days to 1 week	\$	—	\$	—	\$	—
4. > 1 week to 1 month	\$	—	\$	—	\$	—
5. > 1 month to 3 months	\$	—	\$	—	\$	—
6. > 3 months to 1 year	\$	—	\$	—	\$	—
7. > 1 year	\$	—	\$	—	\$	—

(4) Not applicable.

(5) Fair value of securities acquired under repo - secured borrowing

		First Quarter 2021		Second Quarter 2021		Third Quarter 2021
<hr/>						
a. Maximum Amount	\$	367,936,000	\$	240,162,000	\$	258,063,000
b. Ending Balance	\$	230,307,000	\$	239,209,000	\$	220,303,000

(6) Securities acquired under repo - secured borrowing by NAIC designation

	1	2	3	4	5	6	7	8
Ending Balance	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does not qualify for admitted
<hr/>								
a. Bonds - FV	\$ —	\$ 220,303,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. LB & SS - FV	—	—	—	—	—	—	—	—
c. Preferred stock - FV	—	—	—	—	—	—	—	—
d. Common stock	—	—	—	—	—	—	—	—
e. Mortgage loans - FV	—	—	—	—	—	—	—	—
f. Real estate - FV	—	—	—	—	—	—	—	—
g. Derivatives - FV	—	—	—	—	—	—	—	—
h. Other invested assets - FV	—	—	—	—	—	—	—	—
<hr/>								
i. Total assets - FV	\$ —	\$ 220,303,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

(7) Collateral pledged - secured borrowing

		First Quarter 2021		Second Quarter 2021		Third Quarter 2021
<hr/>						
a. Maximum Amount						
1. Cash	\$	—	\$	—	\$	—
2. Securities (FV)	\$	375,294,720	\$	244,965,240	\$	263,224,260
3. Securities (BACV)		XXX		XXX		XXX
4. Nonadmitted subset (BACV)		XXX		XXX		XXX
b. Ending Balance						
1. Cash	\$	—	\$	—	\$	—
2. Securities (FV)	\$	234,913,998	\$	243,994,783	\$	224,709,431
3. Securities (BACV)		XXX		XXX		XXX
4. Nonadmitted subset (BACV)		XXX		XXX		XXX

(8) Allocation of aggregate collateral pledged by remaining contractual maturity

	Amortized Cost		Fair Value
a. Overnight and continuous	\$ —	\$	—
b. 30 days or less	\$ —	\$	—
c. 31 to 90 days	\$ —	\$	—
d. > 90 days	\$ 224,709,431	\$	224,709,431

NOTES TO FINANCIAL STATEMENTS

(9) At September 30, 2021, the Company did not have a recognized receivable for return of collateral.

(10) At September 30, 2021, the Company did not have a recognized liability to return collateral.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for a Sale

Not applicable.

J. Real Estate

No change.

K. Low-Income Housing Tax Credits

No change.

L. Restricted Assets

No change.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

O. 5GI Securities

No change.

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

The following represents the Company's securities sold, redeemed or otherwise disposed as a result of a callable feature (including make whole call provisions) or tender and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee.

	General Account	Separate Account
Number of CUSIPs	221	127
Aggregate Amount of Investment Income	\$ 90,963,567	\$ 5,648,778

R. Reporting Entity's Share of Cash Pool by Asset type

Not applicable.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No change.

B. No change.

7. Investment Income

A. No change.

B. No change.

8. Derivative Instruments

A. No change.

B. Not applicable.

9. Income Taxes

A - I. No change.

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A - D. At June 30, 2021, the Company declared and recorded a \$942,000,000 dividend distribution payable to its parent company, New York Life Insurance Company ("NYLIC"). The full dividend distribution was paid during the reporting period, with \$405,342,468 of bonds and \$536,657,532 of cash transferred to NYLIC on July 28 and August 12, respectively.

On June 30, 2021, the Company received a dividend distribution from Madison Capital Funding LLC ("MCF") of \$136,668,000.

E - O. No change.

NOTES TO FINANCIAL STATEMENTS

11. Debt

- A. No change.
- B. Federal Home Loan Bank (“FHLB”) Agreements

(1) On February 18, 2015, the Company became a member of the FHLB of Pittsburgh or the “Bank”. Membership in the Bank provides the Company with a significant source of alternative liquidity. Advances received by the general account are included in the liability for borrowed money on Page 3 - Liabilities, Surplus and Other Funds. When borrowing from the Bank, the Company is required to post collateral in the form of eligible securities, including mortgage-backed, government and agency debt instruments for each of the advances received. Upon any event of default by the Company, the FHLB of Pittsburgh's recovery from the collateral is limited to the amount of the Company's liability to the FHLB of Pittsburgh. The table below indicates the amount of FHLB of Pittsburgh stock purchased, collateral pledged, assets and liabilities related to the agreement with the Bank.

(2) FHLB of Pittsburgh Capital Stock

a. Amount of FHLB of Pittsburgh capital stock held, in aggregate, is as follows:

1. Current year

	Total	General Account	Separate Accounts
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	28,788,100	28,788,100	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate Total	<u>\$ 28,788,100</u>	<u>\$ 28,788,100</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by insurer	\$ 5,749,927,058	\$ 5,749,927,058	\$ —

2. Prior Year

	Total	General Account	Separate Accounts
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	21,940,600	21,940,600	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate total	<u>\$ 21,940,600</u>	<u>\$ 21,940,600</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by insurer	\$ 5,502,219,623	\$ 5,502,219,623	\$ —

The FHLB borrowing capacity for the Company is determined using 5% of the Company's total admitted assets at the current reporting date, less any secured borrowing amounts.

b. Membership stock (Class A and B) eligible and not eligible for redemption is as follows:

Membership Stock	Current Year Total	Not Eligible for Redemption	Less than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
Class A	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Class B	\$ 28,788,100	\$ 28,788,100	\$ —	\$ —	\$ —	\$ —

(3) Collateral pledged to FHLB of Pittsburgh

- a. At September 30, 2021, the Company did not have a balance due to the FHLB of Pittsburgh.
- b. Maximum amount of collateral pledged during reporting period is as follows:

	Fair Value <sup>1</sup>	Carrying Value <sup>1</sup>	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts	\$ 1,179,312,075	\$ 1,179,312,075	\$ 10,000,000
2. Current year general account	\$ 1,179,312,075	\$ 1,179,312,075	\$ 10,000,000
3. Current year separate accounts	\$ —	\$ —	\$ —
4. Prior year total general and separate accounts	\$ 1,511,536,676	\$ 1,511,536,676	\$ —

<sup>1</sup> Includes amounts in excess of minimum requirements.

(4) Borrowing from FHLB of Pittsburgh

- a. At September 30, 2021, the Company did not have a balance due to the FHLB of Pittsburgh.
- b. Maximum amount borrowed during current reporting period is as follows:

	Total	General Account	Separate Accounts
Debt	\$ —	\$ —	\$ —
Funding agreements	—	—	—
Other	—	—	—
Aggregate total	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

NOTES TO FINANCIAL STATEMENTS

c. FHLB of Pittsburgh borrowings subject to prepayment obligations is as follows:

	Does the Company have prepayment obligations under the following arrangements (YES/NO)?
Debt	No
Funding agreements	N/A
Other	N/A

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

A - I. No change.

13. Capital and Surplus, Shareholders’ Dividend Restrictions, and Quasi-Reorganizations

(1) - (3) No change.

(4) Not applicable.

(5) - (13) No change.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No change.

B. Assessments

(1) No change.

(2) No change.

(3) Long-term care guarantee fund assessments

Not applicable.

C. Gain Contingencies

Not applicable.

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits

No change.

E. Joint and Several Liabilities

Not applicable.

F. All Other Contingencies

No change.

15. Leases

A. Lessee Operating Lease

No change.

B. Lessor Leases

Not applicable.

16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk

No change.

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

(1) No change.

(2) - (7) Not applicable.

C. Wash Sales

- (1) In the course of the Company’s investment management activities, securities may be sold and repurchased within 30 days of the sale date to meet individual portfolio objectives and to achieve the ongoing rebalancing of exposure.
- (2) The Company did not have any wash sales where securities with an NAIC rating designation of 3 or below, or unrated, were sold during the three months ended September 30, 2021 and reacquired within 30 days of the sale date.

NOTES TO FINANCIAL STATEMENTS

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

Not applicable.

19. Direct Premium Written/Produced by Managing General Agents/Third-Party Administrators

No change.

20. Fair Value Measurements

A. The Company's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No. 100, "*Fair Value Measurements*". Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. This guidance establishes a framework for measuring fair value that includes a hierarchy used to classify the inputs used in measuring fair value. The hierarchy prioritizes the inputs to valuation techniques used to measure fair value into three levels. The level in the fair value hierarchy within which the fair value measurement falls is determined based on the lowest level input that is significant to the fair value measurement.

(1) The levels of the fair value hierarchy are based on the inputs to the valuation as follows:

Level 1	Fair value is based on unadjusted quoted prices for identical assets or liabilities in an active market. Active markets are defined as a market in which many transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis.
Level 2	Observable inputs other than level 1 prices, such as quoted prices in active markets for similar assets or liabilities; quoted prices in markets that are not active for identical or similar assets or liabilities, or other model driven inputs that are observable or can be corroborated by observable market data for substantially the full term of the assets or liabilities. Valuations are generally obtained from third-party pricing services for identical or comparable assets or liabilities or through the use of valuation methodologies using observable market inputs.
Level 3	Instruments whose values are based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. These inputs reflect management's own assumptions in pricing the asset or liability. Pricing may also be based upon broker quotes that do not represent an offer to transact. Prices are determined using valuation methodologies such as option pricing models, discounted cash flow models and other similar techniques. Non-binding broker quotes, which are utilized when pricing service information is not available, are reviewed for reasonableness based on the Company's understanding of the market, and are generally considered Level 3. To the extent the internally developed valuations use significant unobservable inputs, they are classified as Level 3.

The following table represents the balances of assets and liabilities measured at fair value or net asset value ("NAV") as of September 30, 2021:

	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
1. Preferred stocks					
Perpetual preferred stocks	\$ —	\$ 6,726,071	\$ 35,169,956	\$ —	\$ 41,896,027
Total preferred stocks	—	6,726,071	35,169,956	—	41,896,027
2. Bonds					
SVO identified bond ETF	24,962,179	—	—	—	24,962,179
U.S. corporate	—	992,668	—	—	992,668
Foreign Corporate	—	4,375,810	—	—	4,375,810
Non-agency asset-backed securities	—	1,288,404	10,020,038	—	11,308,442
Total bonds	24,962,179	6,656,882	10,020,038	—	41,639,099
3. Common stocks	1,266,827,879	16,095,239	68,101,550	88,209,739	1,439,234,407
4. Derivative assets					
Foreign currency swaps	—	311,328,770	—	—	311,328,770
Interest rate swaps	—	228,840,483	—	—	228,840,483
Equity options	—	5,873,708	—	—	5,873,708
Interest rate options	—	22,176,254	533,345	—	22,709,599
Foreign currency forwards	—	5,826,045	—	—	5,826,045
Futures	1,695	—	—	—	1,695
Total derivative assets	1,695	574,045,260	533,345	—	574,580,300
5. Separate accounts assets	48,292,140,032	2,636,175	7,008,753	590,732,931	48,892,517,891
6. Other invested assets	—	—	87,210,000	—	87,210,000
Total assets at fair value	\$ 49,583,931,785	\$ 606,159,627	\$ 208,043,642	\$ 678,942,670	\$ 51,077,077,724
b. Liabilities at fair value					
1. Derivative liabilities					
Interest rate swaps	\$ —	\$ 636,952	\$ —	\$ —	\$ 636,952
Foreign currency swaps	—	14,988,767	—	—	14,988,767
Futures	102,268	—	—	—	102,268
Total derivative liabilities	102,268	15,625,719	—	—	15,727,987
2. Separate accounts liabilities - derivatives <sup>(1)</sup>	—	5,466,993	—	—	5,466,993
Total liabilities at fair value	\$ 102,268	\$ 21,092,712	\$ —	\$ —	\$ 21,194,980

<sup>(1)</sup> Separate accounts contract holder liabilities are not included in the table as they are reported at contract value and not fair value in the Company's Annual Statement.

(2) The table below presents a rollforward of Level 3 assets and liabilities for the three months ended September 30, 2021:

NOTES TO FINANCIAL STATEMENTS

	Balance at 06/30/2021	Transfers into Level 3	Transfers out of Level 3	Total gains or (losses) included in Net Income	Total gains or (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 09/30/2021
Bonds:										
Perpetual preferred stocks	\$ 20,745,960	\$ —	\$ (2,179,687)	\$ —	\$ 16,603,683	\$ —	\$ —	\$ —	\$ —	\$ 35,169,956
Non-agency asset-backed securities	10,225,400	—	—	—	(180,737)	—	—	—	(24,625)	10,020,038
Total Bonds	10,225,400	—	—	—	(180,737)	—	—	—	(24,625)	10,020,038
Common stocks	65,607,483	—	(811,354)	4,093	3,325,242	400,000	—	(423,914)	—	68,101,550
Derivatives	588,560	—	—	(790,959)	735,744	—	—	—	—	533,345
Separate accounts assets	6,789,747	—	—	(443,474)	662,480	—	—	—	—	7,008,753
Other invested assets	87,210,000	—	—	—	—	—	—	—	—	87,210,000
Total	191,167,150	\$ —	\$ (2,991,041)	\$ (1,230,340)	\$ 21,146,412	\$ 400,000	\$ —	\$ (423,914)	\$ (24,625)	\$208,043,642
Liabilities:										
Derivatives	\$ —	\$ —	\$ —	—	—	\$ —	\$ —	\$ —	\$ —	—
Total Liabilities:	\$ —	\$ —	\$ —	—	—	\$ —	\$ —	\$ —	\$ —	—

Transfers between levels

Transfers between levels may occur due to changes in valuation sources, changes in the availability of market observable inputs, which generally are caused by changes in market conditions such as liquidity, trading volume or bid-ask spreads, or as a result of a security measured at amortized cost at the beginning of the period, but measured at estimated fair value at the end of the period, or vice versa, due to a ratings downgrade or upgrade.

Transfers into and out of Level 3

The Company's basis for transferring assets and liabilities into and out of Level 3 is based on changes in the observability of data or a change in the security's measurement.

The Company did not have any transfers into Level 3 for the three months ended September 30, 2021, Transfers out of level 3 totaled \$2,991,041 for the three months ended September 30, 2021, which relates to \$2,179,687 of a perpetual preferred stock security that was measured at fair value at the beginning of the period and measured at amortized cost at the end of the period and \$811,354 of a common stock security due to a change in price source.

(3) Determination of Fair Value

The Company has an established and well-documented process for determining fair value. Security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from nationally recognized third-party pricing services. For most private placement securities, the Company applies a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. For private placement securities that cannot be priced through these processes, the Company uses internal models and calculations. All other securities are submitted to independent brokers for prices. The Company performs various analyses to ascertain that the prices represent fair value. Examples of procedures performed include, but are not limited to, back testing recent trades, monitoring trading volumes, and performing variance analysis of monthly price changes using different thresholds based on asset type. The Company also performs an annual review of all third-party pricing services. During this review, the Company obtains an understanding of the process and sources used by the pricing service to ensure that they maximize the use of observable inputs, the pricing service's frequency of updating prices, and the controls that the pricing service uses to ensure that their prices reflect market assumptions. The Company also selects a sample of securities and obtains a more detailed understanding from each pricing service regarding how they derived the price assigned to each security. Where inputs or prices do not reflect market participant assumptions, the Company will challenge these prices and apply different methodologies that will enhance the use of observable inputs and data. The Company may use non-binding broker quotes or internal valuations to support the fair value of securities that go through this formal price challenge process.

At September 30, 2021, the Company challenged the price it received from third party pricing services on general account securities with a book value of \$8,511,860 and a market value of \$9,019,686 and separate account securities with a book value of \$684,862 and a market value of \$725,722.

In addition, the Company has a pricing committee that provides oversight over the Company's prices and fair value process for securities. The committee is comprised of representatives from the Company's Investment Management group, Controller's, Compliance and Security Operations. The committee meets quarterly and is responsible for the review and approval of the Company's valuation procedures. The committee is also responsible for the review of pricing exception reports as well as the review of significant inputs used in the valuation of assets that are valued internally.

For Level 1 investments, valuations are generally based on observable inputs that reflect quoted prices for identical assets in active markets.

The fair value for Level 2 and Level 3 valuations are generally based on a combination of the market and income approach. The market approach generally utilizes market transaction data for the same or similar instruments, while the income approach involves determining fair values from discounted cash flow methodologies.

The following represents a summary of significant valuation techniques for assets and liabilities used to determine fair value, as well as the general classification of such instruments pursuant to the valuation hierarchy.

Level 1 measurements

SVO identified bond ETF

For U.S. SAP, certain SVO approved Exchange Traded Funds ("ETF") and mutual funds ("SVO-Identified Investments") are eligible for classification as bonds as identified in the NAIC's SVO Purposes and Procedure Manual. Valuation of these securities is based on unadjusted quoted prices in active markets that are readily and regularly available. All other ETFs and mutual funds are classified and accounted for as common stock.

# NOTES TO FINANCIAL STATEMENTS

*Common stocks*

These securities are comprised of exchange traded U.S. and foreign common stock and mutual funds. Valuation of these securities is based on unadjusted quoted prices in active markets that are readily and regularly available.

*Derivatives*

These derivatives are comprised of exchange traded future contracts. Valuation of these securities is based on unadjusted quoted prices in active markets that are readily and regularly available.

*Separate accounts assets*

These assets are comprised of exchange traded funds, common stocks and actively traded open-end mutual funds with a daily net asset value ("NAV"). The NAV can be observed by redemption and subscription transactions between third parties, or may be obtained from fund managers. Therefore, the fair values of these investments has been reflected within Level 1 in the fair value hierarchy. Common stocks are generally traded on an exchange.

**Level 2 measurements**

*Preferred stocks*

The fair value of preferred stock is obtained from third-party pricing services. Vendors generally use an income-based valuation approach by using a discounted cash flow model or it may use a market approach to arrive at the security's fair value or a combination of the two.

*Bonds*

The fair value of bonds is obtained from third-party pricing services, matrix-based pricing, internal models or broker quotes. Third-party pricing services generally use an income-based approach by using a discounted cash-flow model or it may also use a market approach by looking at recent trades of a specific security to determine fair value on public securities or a combination of the two. Typical inputs used by these pricing sources include, but are not limited to: benchmark yields, reported trades, issuer spreads, bids, offers, benchmark securities, estimated cash flows and prepayment speeds, which the Company has determined are observable inputs.

Private placement securities are primarily priced using a market approach such as a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. Specifically, the Barclays Investment Grade Corporate Index is used for investment-grade securities and the Citi High Yield Cash Index is used for below investment-grade securities. These indices are two widely recognized, reliable and well regarded benchmarks by participants in the financial services industry, which represent the broader U.S. public bond markets. The spreads derived from each matrix are adjusted for liquidity. The liquidity premium is standardized and based on market transactions.

Certain private placement securities that cannot be priced using the matrix pricing described above, are priced by an internally developed discounted cash flow model or are priced based on internal calculations. The model uses observable inputs with a discount rate based off spreads of comparable public bond issues, adjusted for liquidity, rating and maturity. The Company assigns a credit rating for private placement securities based upon internal analysis. The liquidity premium is usually based on market transactions. These securities are classified as Level 2.

For some of the private placement securities priced through the model, the liquidity adjustments may not be based on market data, but rather, calculated internally. If the impact of the liquidity adjustment, which usually requires the most judgment, is not significant to the overall value of the security, the security is still classified as Level 2. If it is deemed to be significant, the security is classified as Level 3.

*Common Stocks*

These securities include equity investments that do not trade in an active market. Valuation of these securities is based on prices obtained from independent pricing vendors who use unadjusted quoted prices in active markets for similar securities that are readily and regularly available. These prices are validated for reasonableness against recently traded market prices.

*Derivatives (including separate accounts liabilities – derivatives)*

The fair value of derivative instruments is generally derived using valuation models that use an income approach, except for derivatives, which are either exchange-traded, or the fair value is priced using broker quotations. The selection of a particular model depends upon the contractual terms of, and specific risks inherent in the instrument, as well as the availability of pricing information in the market. The Company generally uses similar models to value similar instruments. Valuation model inputs include contractual terms, yield curves, foreign exchange rates, equity prices, credit curves, measures of volatility and other factors. OTC derivatives that trade in liquid markets, where model inputs are observable for substantially the full term, are classified as Level 2.

*Separate accounts assets*

These are assets primarily related to investments in U.S. government and treasury securities, corporate bonds, and mortgage-backed securities. These separate accounts assets are valued and assigned within the fair value hierarchy, consistent with the methodologies described herein for similar financial instruments held within the general account of the Company.

**Level 3 measurements**

*Bonds*

The valuation techniques for most Level 3 bonds are generally the same as those described in Level 2. However, if the investments are less liquid or are lightly traded, there is generally less observable market data, and therefore these investments will be classified as Level 3. Circumstances where observable market data are not available may include events such as market illiquidity and credit events related to the security. In addition, certain securities are priced based upon internal valuations using significant unobservable inputs. If a security could not be priced by a third-party vendor or through internal pricing models, broker quotes are received and reviewed by each investment analyst. These inputs may not be observable. Therefore, Level 3 classification is determined to be appropriate.

If the price received from third-party pricing services does not appear to reflect market activity, the Company may challenge the price. For securities which go through this formal price challenge process, a non-binding broker quote, or internal valuation is used to support the fair value instead. The Company also uses non-binding broker quotes to fair value certain bonds, when the Company is unable to obtain prices from third-party vendors.

Private placement securities where adjustments for liquidity are considered significant to the overall price are classified as Level 3.

NOTES TO FINANCIAL STATEMENTS

Preferred and common stocks

These securities include equity investments with privately held entities, including a government organization, where the prices are derived from internal valuations.

Derivatives

Derivatives that are valued based upon models with any significant unobservable market inputs or inputs from less actively traded markets, or where the fair value is solely derived using broker quotations, are classified as Level 3.

- B. Not applicable.
- C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments at September 30, 2021. Since the SSAP 100 hierarchy only applies to items that are measured at fair value at the reporting date, the items in the tables above are subsets of the amounts reported in the following table.

	Fair Value	Carrying Amount	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	\$ 96,839,583,034	\$ 90,120,955,384	\$ 24,962,179	\$ 93,435,305,655	\$ 3,379,315,200	\$ —	\$ —
Preferred stocks	41,896,027	41,896,027	—	6,726,071	35,169,956	—	—
Common stocks	1,439,234,407	1,439,234,407	1,266,827,879	16,095,239	68,101,550	88,209,739	—
Mortgage loans	15,183,202,370	14,523,424,417	—	—	15,183,202,370	—	—
Cash, cash equivalents and short-term investments	2,475,821,884	2,475,821,884	293,237,755	2,182,584,129	—	—	—
Derivatives	590,785,629	587,895,788	1,695	590,250,589	533,345	—	—
Derivatives - collateral	48,105,805	48,105,805	—	48,105,805	—	—	—
Other invested assets <sup>1</sup>	322,787,455	278,944,527	—	127,901,389	194,886,066	—	—
Investment income due and accrued	737,979,536	737,979,536	—	737,979,536	—	—	—
Separate accounts assets	55,902,951,588	55,487,714,985	48,313,715,164	5,840,907,958	1,157,595,535	590,732,931	—
Total assets	\$ 173,582,347,735	\$ 165,741,972,760	\$49,898,744,672	\$102,985,856,371	\$20,018,804,022	\$678,942,670	\$ —
Liabilities:							
Deposit fund contracts:							
Annuities certain	\$ 1,079,842,633	\$ 1,051,307,964	\$ —	\$ —	\$ 1,079,842,633	\$ —	\$ —
Derivatives	103,261,341	26,259,634	102,268	103,159,073	—	—	—
Derivatives - collateral	465,350,172	465,350,172	—	465,350,172	—	—	—
Borrowed money	503,149,616	503,149,616	—	503,149,616	—	—	—
Amounts payable for securities lending	675,165,313	675,165,313	—	675,165,313	—	—	—
Separate accounts liabilities - derivatives	19,277,061	18,685,978	—	18,685,978	591,083	—	—
Total liabilities	\$ 2,846,046,136	\$ 2,739,918,677	\$ 102,268	\$ 1,765,510,152	\$ 1,080,433,716	\$ —	\$ —

<sup>1</sup> Excludes investments accounted for under the equity method.

Bonds

The fair value of bonds is determined by considering one of four primary sources: (1) security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from nationally recognized third-party pricing services, (2) securities are priced using a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices, (3) securities are priced using an internal pricing model or methodology, and (4) securities are submitted to independent brokers for prices.

The pricing service generally uses an income-based approach by using a discounted cash-flow model or it may also use a market approach by looking at recent trades of a specific security to determine fair value on public securities or a combination of the two. Typical inputs used by these pricing services include, but are not limited to; benchmark yields, reported trades, issuer spreads, bids, offers, benchmark securities, estimated cash flows and prepayment speeds.

Independent pricing vendors do not supply prices for private placement bonds. These securities are primarily priced using a market approach such as a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. Any private securities that cannot be priced using this methodology, are priced using an internally developed model based upon assigned comparable public issues adjusted for liquidity, maturity and rating or are priced based on internal calculations. The Company assigns a credit rating based upon internal analysis.

Prices from pricing services and broker quotes are validated on an ongoing basis to ensure the adequacy and reliability of the fair value measurement. The Company performs both quantitative and qualitative analysis of the prices including initial and ongoing review of third-party pricing methodologies, back testing of recent trades, and a thorough review of pricing trends and statistics.

Included in bonds are affiliated bonds from MCF and NYL Investments. The affiliated bond from MCF had a carrying value of \$2,043,518,787 and a fair value of \$2,136,754,332 at September 30, 2021. The fair value of this security is calculated internally and may include inputs that may not be observable. Therefore, this security is classified as Level 3. The affiliated bond from NYL Investments had a carrying value of \$762,000,000 and a fair value of \$816,087,420 at September 30, 2021. The fair value of this security is calculated internally using observable inputs and is therefore classified at Level 2.

Preferred and common stocks

Preferred stocks valued using prices from third-party pricing services generally use a discounted cash flow model or a market approach to arrive at the security's fair value and are classified as Level 2. Preferred stocks classified as Level 3 are valued based on internal valuations where significant inputs are deemed to be unobservable.



NOTES TO FINANCIAL STATEMENTS

Prices from pricing services and broker quotes are validated on an ongoing basis to ensure the adequacy and reliability of the fair value measurement. The Company performs both quantitative and qualitative analysis of the prices including, initial and ongoing review of third-party pricing methodologies, back testing of recent trades, and a thorough review of pricing trends and statistics.

Mortgage loans

The estimated fair value of mortgage loans is determined using an income approach, based upon the present value of the expected cash flows discounted at an interpolated treasury yield plus a spread. The spread is based on management’s judgment and assumptions and it takes into account property type, LTV and remaining term of each loan. The spread is a significant component of the pricing inputs. These investments are classified as Level 3.

Cash, cash equivalents, short-term investments and investment income due and accrued

Cash on hand and money market mutual funds are classified as Level 1. Cash overdrafts (i.e. outstanding checks) are classified as Level 2. Due to the short-term maturities of cash equivalents, short-term investments, and investment income due and accrued, carrying value approximates fair value and are classified as Level 2.

Derivatives (including separate accounts liabilities)

The fair value of derivative instruments is generally derived using valuation models that use an income approach, except for derivatives that are exchange-traded, which are valued using quoted prices in an active market. Where valuation models are used, the selection of a particular model depends upon the contractual terms of, and specific risks inherent in the instrument, as well as the availability of pricing information in the market. The Company generally uses similar models to value similar instruments. Valuation model inputs include contractual terms, yield curves, foreign exchange rates, equity prices, credit curves, measures of volatility, and other factors.

Derivatives - collateral (including separate accounts liabilities - collateral)

The carrying value of these instruments approximates fair value since these assets and liabilities are generally short-term in nature.

Other invested assets

Other invested assets are principally comprised of LIHTC investments and other investments with characteristics of debt. The fair value of LIHTC investments is derived using an income valuation approach, which is based on a discounted cash flow calculation using a discount rate that is determined internally and therefore classified as Level 3 (refer to Note 5 - Investments, for details on LIHTC investments). The fair value of the investments with debt characteristics is derived using an income valuation approach, which is based on discounted cash flow calculations that may or may not use observable inputs.

Separate accounts assets (including separate accounts assets - collateral)

Assets within the separate accounts are primarily invested in bonds, common stocks and preferred stocks. The fair value of investments in the separate accounts is calculated using the same procedures as are used for bonds and common stocks in the general account.

The separate accounts also invest in limited partnerships and hedge fund investments. The fair value of such partnerships is determined by reference to the limited partnership’s NAV. The valuation of the hedge funds is based upon the hedge funds’ latest financial statements adjusted for cash activity since that date and estimates of market valuations.

Deposit fund contracts

Fair values for annuities certain liabilities are estimated using discounted cash flow calculations based on interest rates currently being offered for similar contracts with maturities consistent with those remaining for the contracts being valued.

Amounts payable for securities lending

Amounts payable for securities lending consists of cash collateral received under securities lending agreements. The carrying value approximates fair value.

- D. If it is not practicable for an entity to estimate the fair value of that financial instrument or a class of financial instruments, the following shall be disclosed:  
  
(1) - (2) Not applicable.
- E. The following table provides additional information for investments that are measured at fair value using NAV as a practical expedient, as allowed under authoritative guidance, for investments that meet specified criteria:

9/30/2021					
Category of Investment	Investment Strategy	Fair Value Determined using NAV	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge Fund	Multi-Strategy	\$ 532,852,221	\$ —	Monthly, Quarterly, Semi-Annually, Annually	180 days or less
Hedge Fund	Sector Investing	\$ 26,792,366	\$ —	Monthly	30 days
Private Equity	Venture Capital	\$ 24,164,458	\$ —	Quarterly	95 days
Hedge Fund	Fixed Income Arbitrage	\$ 3,906,949	\$ —	Quarterly	100 days or less
Hedge Fund	Long/Short Equity	\$ 3,016,937	\$ —	Monthly	30 days
Mutual Funds	Multi Strategy, Global Allocation	\$ 88,209,739	\$ —	Monthly	45 days (Assets subject to lock up periods)
		<u>\$ 678,942,670</u>	<u>\$ —</u>		

21. Other Items

A. Unusual or Infrequent Items

In March 2020, the World Health Organization declared the novel strain of coronavirus, COVID-19, a global pandemic. Management believes the Company has a strong balance sheet, ample liquidity, a robust capital position and is well positioned to continue to meet its policy owner commitments and regulatory, capital and financing requirements. The primary concern is protecting the Company's

NOTES TO FINANCIAL STATEMENTS

employees and being there for our policy owners. Nearly all employees and agents are working remotely, while still maintaining our operations and providing services to policy owners. The Company has taken swift product and underwriting actions to further manage our risk and offering payment flexibility and accommodations to our policy owners. While the impact of these actions and events is not significant to the Company's financial results for the nine months ended September 30, 2021, we continue to monitor the economic environment and other potential impacts relating to this pandemic.

**B. Troubled Debt Restructuring: Debtors**

Not applicable.

**C. Other Disclosures**

No change.

**D. Business Interruption Insurance Recoveries**

Not applicable.

**E. State Transferable and Non-transferable Tax Credits**

Not applicable.

**F. Subprime and Midprime Mortgage Related Risk Exposure**

No change.

**G. Retained Assets**

No change.

**H. Insurance-Linked Securities ("ILS") Contracts**

Not applicable.

**I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy**

Not applicable.

**22. Events Subsequent**

At November 12, 2021, the date the financial statements were available to be issued, there have been no events occurring subsequent to the close of the Company's books or accounts which would have a material impact on the financial condition of the Company.

**23. Reinsurance**

**A. Ceded Reinsurance Report**

Section 1 – General Interrogatories

No change.

Section 2 – Ceded Reinsurance Report – Part A

No change.

Section 3 – Ceded Reinsurance Report – Part B

No change.

**B - G.** Not applicable.

**H.** No change.

**24. Retrospectively Rated Contracts and Contracts Subject to Redetermination**

Not applicable.

**25. Change in Incurred Losses and Loss Adjustment Expenses**

Not applicable.

**26. Intercompany Pooling Arrangements**

Not applicable.

**27. Structured Settlements**

No change.

**28. Health Care Receivables**

Not applicable.

**29. Participating Policies**

Not applicable.

**30. Premium Deficiency Reserves**

Not applicable.

NOTES TO FINANCIAL STATEMENTS

31. Reserves for Life Contracts and Annuity Contracts

No change.

32. Analysis of Annuity Actuarial Reserves and Deposit-Type Liabilities by Withdrawal Characteristics

No change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No change.

34. Premium and Annuity Considerations Deferred and Uncollected

No change.

35. Separate Accounts

A. Separate Accounts Activity

No change.

B. General Nature and Characteristics of Separate Accounts Business

No change.

C. Reconciliation of Net Transfers to or (from) Separate Accounts

No change.

36. Loss/Claim Adjustment Expenses

Not applicable.

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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?  
If yes, complete and file the merger history data file with the NAIC.

Yes [ ] No [ X ]

4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5.

If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?  
If yes, attach an explanation.

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

6.1

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

12/31/2019

6.2

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

12/31/2019

6.3

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

06/09/2021

6.4

By what department or departments?  
Delaware Department of Insurance

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 [ ] No [ ] N/A [ X ]

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
NYLIFE Securities LLC	New York, NY				YES
NYLIFE Distributors LLC	Jersey City, NJ				YES
Eagle Strategies LLC	New York, NY				YES
New York Life Investment Management LLC	New York, NY				YES
MacKay Shields LLC	New York, NY				YES
GoldPoint Partners LLC	New York, NY				YES
NYLIM Service Company LLC	Jersey City, NJ				YES
PA Capital LLC	Richmond, VA				YES
NYL Investors LLC	New York, NY				YES
IndexIQ Advisors LLC	New York, NY				YES
Madison Capital Funding LLC	Chicago, IL				YES
MKS CLO Advisors, LLC	New York, NY				YES
Cascade CLO Manager, LLC	New York, NY				YES
New York Life Investments Alternatives LLC	New York, NY				YES
Candriam Luxembourg S.C.A.	Strassen, LUX				YES
Candriam France S.A.S.	Paris, FRA				YES
Candriam Belgium S.A.	Brussels, BEL				YES
Ausbil Investment Management Limited	Sydney, AUS				YES

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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 ☒ No ☐
- 9.11

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

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

Yes ☐ No ☒
- 9.21

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

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

Yes ☐ No ☒
- 9.31

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

FINANCIAL

- 10.1

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

Yes ☒ No ☐
- 10.2

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

\$.....42,711,591

INVESTMENT

- 11.1

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

Yes ☒ No ☐
- 11.2

If yes, give full and complete information relating thereto:  
Dollar Repurchase Agreements 503,149,616
12.

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

\$.....365,436,110
13.

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

\$.....
- 14.1

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

Yes ☒ No ☐
- 14.2

If yes, please complete the following:
- |   | 1   | 2  |
|---|---|--|
|   | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....   | \$.....2,830,896,565                              | \$.....2,805,518,787                               |
| 14.22 Preferred Stock .....   | \$.....   | \$.....  |
| 14.23 Common Stock .....  | \$.....   | \$.....  |
| 14.24 Short-Term Investments .....  | \$.....   | \$.....  |
| 14.25 Mortgage Loans on Real Estate .....   | \$.....   | \$.....  |
| 14.26 All Other .....   | \$.....1,681,947,392                              | \$.....1,836,612,697                               |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$.....4,512,843,957                              | \$.....4,642,131,484                               |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$.....   | \$.....  |
- 15.1

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

Yes ☒ No ☐
- 15.2

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

Yes ☒ No ☐ N/A ☐
16.

For the reporting entity's security lending program, state the amount of the following as of the current statement date:
- 16.1

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

\$.....698,712,453
- 16.2

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

\$.....698,337,141
- 16.3

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

\$.....675,165,313

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

GENERAL INTERROGATORIES

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase .....	270 Park Avenue, New York, NY 10017 .....
The Bank of New York Mellon .....	240 Greenwich Street, New York, NY 10286 .....
The Northern Trust Company .....	50 S LaSalle Street, Chicago, IL 60603 .....

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

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
NYL Investors LLC .....	A.....
Madison Capital Funding LLC .....	A.....
MacKay Shields LLC .....	A.....
Goldpoint Partners LLC .....	A.....
Ausbil Investment Management Limited .....	A.....
New York Life Investment Management LLC .....	A.....
Credit Value Partners, LLC .....	U.....
Wellington Management Company LLP .....	U.....
Goldman Sachs Asset Management LP .....	U.....
J.P. Morgan Investment Management Inc. ....	U.....

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [ X ]
- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [ X ]
- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5 Investment Management Agreement (IMA) Filed
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	
169553 .....	NYL Investors LLC .....	5493000EG09W0QURS721 .....	SEC .....	DS.....
284091 .....	Madison Capital Funding LLC (relying on SEC registration of New York Life Investments Alternatives LLC) .....	N/A .....	N/A .....	NO.....
107717 .....	MacKay Shields LLC .....	549300Y7LLC0FU7R8H16 .....	SEC .....	DS.....
116776 .....	Goldpoint Partners LLC (relying on SEC registration of New York Life Investments Alternatives LLC) .....	N/A .....	N/A .....	DS.....
289468 .....	Ausbil Investment Management Limited .....	213800CAHL6BV66NEZ11 .....	SEC .....	DS.....
109591 .....	New York Life Investment Management LLC .....	1GJ1X7QLRC5K7CY9GE11 .....	SEC .....	NO.....
154625 .....	Credit Value Partners, LLC .....	PH9L08JDKW4453VQ1706 .....	SEC .....	NO.....
106595 .....	Wellington Management Company LLP .....	549300YHP12TEZNL CX41 .....	SEC .....	NO.....
107738 .....	Goldman Sachs Asset Management LP .....	CF5M58QA35CFPUX70H17 .....	SEC .....	NO.....
107038 .....	J.P. Morgan Investment Management Inc. ....	549300W78QH V4XMM6K69 .....	SEC .....	NO.....

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

18.1

Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? .....

Yes [ ☐ ] No [ ☒ ]

18.2

If no, list exceptions:  
Initial filings that were not made within 120 days of purchase including:.....  
.....  
- Filings that have been submitted but not yet rated by the SVO: 2

19.

By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:  
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.  
b. Issuer or obligor is current on all contracted interest and principal payments.  
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.  
Has the reporting entity self-designated 5GI securities? .....

Yes [ ☒ ] No [ ☐ ]

20.

By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:  
a. The security was purchased prior to January 1, 2018.  
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.  
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.  
Has the reporting entity self-designated PLGI securities? .....

Yes [ ☐ ] No [ ☒ ]

21.

By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:  
a. The shares were purchased prior to January 1, 2019.  
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.  
d. The fund only or predominantly holds bonds in its portfolio.  
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.  
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.  
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? .....

Yes [ ☐ ] No [ ☒ ]

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

\$

5,199,217

1.13

Commercial Mortgages

\$

14,515,432,881

1.14

Total Mortgages in Good Standing

\$

14,520,632,098

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

\$

2,137,320

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

2,137,320

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

654,999

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

654,999

1.5

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

\$

14,523,424,417

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[ ]

No

[ X ]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[ ]

No

[ X ]

3.4

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

\$

4.

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

Yes

[ X ]

No

[ ]

4.1

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

Yes

[ ]

No

[ ]

Fraternal Benefit Societies Only:

5.1

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

Yes

[ ]

No

[ ]

N/A

[ ]

5.2

If no, explain:

6.1

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

Yes

[ ]

No

[ ]

6.2

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

Date	Outstanding Lien Amount



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

## SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

			1	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				
States, Etc.			Active Status (a)	Life Insurance Premiums	Annuity Considerations				
1.	Alabama .....	AL	L	19,144,662	79,445,185			98,589,847	3,055,265
2.	Alaska .....	AK	L	4,060,992	41,480,906			45,541,898	171,898
3.	Arizona .....	AZ	L	27,924,012	164,864,054			192,788,066	2,133,325
4.	Arkansas .....	AR	L	7,777,287	37,089,705			44,866,992	743,645
5.	California .....	CA	L	208,491,143	1,016,899,840			1,225,390,983	6,993,384
6.	Colorado .....	CO	L	25,141,826	163,968,663			189,110,489	1,677,746
7.	Connecticut .....	CT	L	39,590,400	105,844,881			145,435,281	3,466,149
8.	Delaware .....	DE	L	8,433,459	18,009,569			26,443,028	373,665
9.	District of Columbia .....	DC	L	4,512,772	11,505,307			16,018,079	601,758
10.	Florida .....	FL	L	99,455,092	584,261,995			683,717,087	14,816,617
11.	Georgia .....	GA	L	31,844,311	134,484,199			166,328,510	2,170,633
12.	Hawaii .....	HI	L	4,537,722	64,619,238			69,156,960	1,463,359
13.	Idaho .....	ID	L	2,838,540	39,093,601			41,932,141	926,543
14.	Illinois .....	IL	L	95,639,439	232,427,140			328,066,579	6,745,378
15.	Indiana .....	IN	L	13,992,253	79,024,897			93,017,150	5,424,394
16.	Iowa .....	IA	L	31,481,844	78,995,875			110,477,719	1,394,677
17.	Kansas .....	KS	L	27,353,954	59,059,069			86,413,023	3,253,950
18.	Kentucky .....	KY	L	8,920,515	50,401,633			59,322,148	695,304
19.	Louisiana .....	LA	L	42,217,686	150,229,353			192,447,039	6,200,752
20.	Maine .....	ME	L	2,965,158	18,513,075			21,478,233	548,796
21.	Maryland .....	MD	L	28,844,060	124,000,016			152,844,076	2,178,844
22.	Massachusetts .....	MA	L	191,351,529	336,649,957			528,001,486	13,854,577
23.	Michigan .....	MI	L	27,794,691	165,117,570			192,912,261	1,094,647
24.	Minnesota .....	MN	L	42,337,597	105,425,968			147,763,565	513,421
25.	Mississippi .....	MS	L	11,832,040	42,909,719			54,741,759	909,025
26.	Missouri .....	MO	L	38,921,234	305,576,313			344,497,547	3,650,817
27.	Montana .....	MT	L	3,490,407	38,684,715			42,175,122	427,960
28.	Nebraska .....	NE	L	8,899,014	28,704,697			37,603,711	59,750
29.	Nevada .....	NV	L	8,882,995	58,806,831			67,689,826	115,501
30.	New Hampshire .....	NH	L	13,867,264	41,193,363			55,060,627	892,604
31.	New Jersey .....	NJ	L	80,632,895	330,957,176			411,590,071	4,637,135
32.	New Mexico .....	NM	L	5,348,477	45,277,900			50,626,377	2,003,239
33.	New York .....	NY	L	199,221,743	864,712,318			1,063,934,061	16,022,256
34.	North Carolina .....	NC	L	42,372,617	188,770,735			231,143,352	4,355,726
35.	North Dakota .....	ND	L	4,741,131	19,980,428			24,721,559	514,671
36.	Ohio .....	OH	L	39,385,953	238,982,319			278,368,272	3,539,151
37.	Oklahoma .....	OK	L	9,151,215	71,409,845			80,561,060	1,430,968
38.	Oregon .....	OR	L	9,701,834	75,747,938			85,449,772	1,340,862
39.	Pennsylvania .....	PA	L	85,047,114	263,741,635			348,788,749	3,492,797
40.	Rhode Island .....	RI	L	68,975,496	29,341,907			98,317,403	1,750,895
41.	South Carolina .....	SC	L	15,512,816	107,245,857			122,758,673	1,768,645
42.	South Dakota .....	SD	L	13,966,887	46,291,686			60,258,573	6,980,955
43.	Tennessee .....	TN	L	32,823,337	99,846,254			132,669,591	2,205,768
44.	Texas .....	TX	L	137,407,148	611,178,018			748,585,166	9,986,643
45.	Utah .....	UT	L	10,727,340	72,208,089			82,935,429	5,834,723
46.	Vermont .....	VT	L	3,484,365	19,354,416			22,838,781	
47.	Virginia .....	VA	L	51,874,765	202,282,014			254,156,779	2,421,057
48.	Washington .....	WA	L	45,972,960	208,406,766			254,379,726	2,717,312
49.	West Virginia .....	WV	L	3,177,196	27,403,413			30,580,609	265,097
50.	Wisconsin .....	WI	L	115,737,057	75,471,002			191,208,059	1,809,398
51.	Wyoming .....	WY	L	1,917,218	36,914,023			38,831,241	1,567,215
52.	American Samoa .....	AS	N						
53.	Guam .....	GU	L	2,935	631,195			634,130	199,750
54.	Puerto Rico .....	PR	N	65,309	5,534			70,843	
55.	U.S. Virgin Islands .....	VI	L	19,980				19,980	
56.	Northern Mariana Islands .....	MP	N						
57.	Canada .....	CAN	N	608,116	4,762			612,878	
58.	Aggregate Other Aliens .....	OT	XXX	11,165,604	2,995,799			14,161,403	
59.	Subtotal .....	XXX		2,071,585,406	8,016,448,363			10,088,033,769	161,398,647
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		14,798	1,088			15,886	
94.	Aggregate or other amounts not allocable by State .....	XXX		599,641				599,641	
95.	Totals (Direct Business) .....	XXX		2,072,199,845	8,016,449,451			10,088,649,296	161,398,647
96.	Plus Reinsurance Assumed .....	XXX		412,137,353				412,137,353	
97.	Totals (All Business) .....	XXX		2,484,337,198	8,016,449,451			10,500,786,649	161,398,647
98.	Less Reinsurance Ceded .....	XXX		422,826,023				422,826,023	
99.	Totals (All Business) less Reinsurance Ceded .....	XXX		2,061,511,175	8,016,449,451			10,077,960,626	161,398,647
DETAILS OF WRITE-INS									
58001.	ZZZ Other Alien .....	XXX		11,165,604	2,995,799			14,161,403	
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		11,165,604	2,995,799			14,161,403	
9401.	Parent Company Contribution for Employee Benefit Plans .....	XXX		599,641				599,641	
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		599,641				599,641	

(a) Active Status Counts:  
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG..... 53      R - Registered - Non-domiciled RRGs.....  
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....      Q - Qualified - Qualified or accredited reinsurer.....  
N - None of the above - Not allowed to write business in the state..... 4

Direct Ordinary premiums and annuity considerations are allocated by states on the basis of the address to which the premium notice is sent. Corporate Owned Life Insurance and Single premiums are allocated to the residence of the insured, owner, or annuitant or the address designated as the one to which business communication should be sent.  
\*Premium or annuities considerations waived under disability or other contract provisions are shown in one sum on Line 93, Columns 2, 3, 4, 5, 6, and 7. \*\*All US business must be allocated by state regardless of license status. Life Insurance and Multi Funded Annuity considerations included above are actual amounts received by the Company whereas in the Separate Account the amounts may differ because of fluctuations in unit values between the record date and processing date.

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

The following entities are directly controlled by New York Life Insurance Company (Parent) (entities that are indented are directly controlled by the preceding entity).

New York Life Insurance and Annuity Corporation (91596) (DE)	SCP 2005-C21-069 LLC (DE)
NYLIFE Insurance Company of Arizona (81353) (AZ)	SCP 2005-C21-070 LLC (DE)
New York Life Enterprises LLC (See page 12.2 for entity's org chart) (DE)	NYMH-Ennis GP, LLC (DE)
NYLIFE LLC (See page 12.2 for entity's org chart) (DE)	NYMH-Ennis, L.P. (TX)
NYL Investors LLC (See page 12.3 for entity's org chart) (DE)	NYMH-Freeport GP, LLC (DE)
New York Life Investment Management Holdings LLC (See page 12.4 for entity's org chart) (DE)	NYMH-Freeport, L.P. (TX)
NYLife Real Estate Holdings LLC (See page 12.10 for entity's org chart) (DE)	NYMH-Houston GP, LLC (DE)
New York Life Group Insurance Company of NY (NY)	NYMH-Houston, L.P. (TX)
Life Insurance Company of North America (PA)	NYMH-Plano GP, LLC (DE)
LINA Benefit Payments, Inc. (DE)	NYMH-Plano, L.P. (TX)
New York Life Benefit Payments LLC (DE)	NYMH-San Antonio GP, LLC (DE)
NYL Real Assets LLC (DE)	NYMH-San Antonio, L.P. (TX)
NYL Emerging Manager LLC (DE)	NYMH-Stephenville GP, LLC (DE)
NYL Wind Investments LLC (DE)	NYMH-Stephenville, L.P. (TX)
NYLIC HKP Member LLC (DE)	NYMH-Taylor GP, LLC (DE)
NYLIM Jacob Ballas India Holdings IV (MUS)	NYMH-Taylor, L.P. (TX)
Flatiron RR LLC (DE)	NYMH-Attleboro MA, LLC (DE)
Flatiron RR LLC, Manager Series (DE)	NYMH-Farmingdale, NY, LLC (DE)
Flatiron RR LLC, Retention Series (DE)	NYLMDC-King of Prussia GP, LLC (DE)
Flatiron CLO 2013-1-Ltd. (CYM)	NYLMDC-King of Prussia Realty, LP (DE)
Flatiron CLO 2015-1 Ltd (CYM)	2015 DIL PORTFOLIO HOLDINGS LLC (DE)
Flatiron CLO 17 Ltd. (CYM)	PA 180 KOST RD LLC (DE)
Flatiron CLO 18 Ltd. (CYM)	2017 CT REO HOLDINGS LLC (DE)
Flatiron CLO 18 Funding Ltd. (CYM)	Cortlandt Town Center LLC (DE)
Flatiron CLO 20 Funding Ltd. (CYM)	REEP-HZ SPENCER LLC (DE)
Flatiron CLO 21 Ltd. (CYM)	REEP-IND 10 WEST AZ LLC (DE)
Flatiron RR CLO 22 Ltd. (CYM)	REEP-IND 4700 Nall TX LLC (DE)
Stratford CDO 2001-1 Ltd. (CYM)	REEP-IND Aegean MA LLC (DE)
Silver Spring, LLC (DE)	REEP-IND Alpha TX LLC (DE)
Silver Spring Associates, L.P. (PA)	REEP-IND MCP VIII NC LLC (DE)
SCP 2005-C21-002 LLC (DE)	REEP-IND CHINO CA LLC (DE)
SCP 2005-C21-003 LLC (DE)	REEP-IND FRANKLIN MA HOLDER LLC (DE)
SCP 2005-C21-006 LLC (DE)	REEP-IND FREEDOM MA LLC (DE)
SCP 2005-C21-007-LLC (DE)	REEP-IND Fridley MN LLC (MN)
SCP 2005-C21-008 LLC (DE)	REEP-IND Green Oaks IL LLC (DE)
SCP 2005-C21-009 LLC (DE)	REEP-IND Kent LLC (DE)
SCP 2005-C21-017 LLC (DE)	REEP-IND LYMAN MA LLC (DE)
SCP 2005-C21-018 LLC (DE)	REEP-IND MCP II NC LLC (DE)
SCP 2005-C21-021 LLC (DE)	REEP-IND MCP III NC LLC (DE)
SCP 2005-C21-025 LLC (DE)	REEP-IND MCP IV NC LLC (DE)
SCP 2005-C21-031 LLC (DE)	REEP-IND MCP V NC LLC (DE)
SCP 2005-C21-036 LLC (DE)	REEP-IND MCP VII NC LLC (DE)
SCP 2005-C21-041 LLC (DE)	REEP-IND MCP III OWNER NC LLC (DE)
SCP 2005-C21-043 LLC (DE)	REEP-IND RTG NC LLC (DE)
SCP 2005-C21-044 LLC (DE)	REEP-IND Simonton TX LLC (DE)
SCP 2005-C21-048 LLC (DE)	REEP-IND Valley View TX LLC (DE)
SCP 2005-C21-061 LLC (DE)	REEP-IND Valwood TX LLC (DE)
SCP 2005-C21-063 LLC (DE)	REEP-MF 960 East Paces Ferry GA LLC (DE)
SCP 2005-C21-067 LLC (DE)	REEP-MF 960 EPF Opco GA LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

12.1

REEP-MF Emblem DE LLC (DE)  
REEP-MF Gateway TAF UT LLC (DE)  
    REEP-WP Gateway TAB JV LLC (DE)  
REEP-MF Issaquah WA LLC (DE)  
REEP-MF Mount Vernon GA LLC (DE)  
REEP-MF Mount Laurel NJ LLC (DE)  
REEP-MF NORTH PARK CA LLC (DE)  
REEP-MF AVERY TX LLC (DE)  
    REEP-AVERY OWNER LLC (DE)  
REEP-MF Verde NC LLC (DE)  
REEP-MF Wallingford WA LLC (DE)  
REEP-MF STEWART AZ HOLDER LLC (DE)  
REEP-OFC Bellevue WA LLC (DE)REEP-OFC Financial Center FL LLC (DE)  
REEP-OFC WATER RIDGE NC HOLDCO LLC (DE)  
REEP-OFC ONE WATER RIDGE NC LLC (DE)  
REEP-OFC TWO WATER RIDGE NC LLC (DE)  
REEP-OFC FOUR WATER RIDGE NC LLC (DE)  
REEP-OFC FIVE WATER RIDGE NC LLC (DE)  
REEP-OFC SIX WATER RIDGE NC LLC (DE)  
REEP-OFC SEVEN WATER RIDGE NC LLC (DE)  
REEP-OFC EIGHT WATER RIDGE NC LLC (DE)  
REEP-OFC NINE WATER RIDGE NC LLC (DE)  
REEP-OFC TEN WATER RIDGE NC LLC (DE)  
REEP-OFC ELEVEN WATER RIDGE NC LLC (DE)  
REEP-MF FOUNTAIN PLACE MN LLC (DE)  
    REEP-MF FOUNTAIN PLACE LLC (DE)  
REEP-MF Park-Line FL LLC (DE)  
REEP-OFC 2300 Empire CA LLC (DE)  
REEP-IND 10 WEST II AZ LLC (DE)  
REEP-RTL Flemington NJ LLC (DE)  
REEP-RTL Mill Creek NJ LLC (DE)  
REEP-RTL NPM GA LLC (DE)  
REEP TAB ONE LLC (DE)  
REEP-RTL DTC VA LLC (DE)  
REEP-RTL DTC-S VA LLC (DE)  
NJIND Raritan Center LLC (DE)  
NJIND Talmadge Road LLC (DE)  
NJIND Melrich Road LLC (DE)  
FP Building 18, LLC (DE)  
FP Building 19, LLC (DE)  
Enclave CAF, LLC (DE)  
Summitt Ridge Apartments, LLC (DE)  
PTC Acquisitions, LLC (DE)  
Martingale Road LLC (DE)  
New York Life Funding (CYM)  
New York Life Global Funding (DE)  
Government Energy Savings Trust 2003-A (NY)  
UFI-NOR Federal Receivables Trust, Series 2009B (NY)  
JREP Fund Holdings I, L.P. (CYM)

Jaguar Real Estate Partners L.P. (CYM)  
NYLIFE Office Holdings Member LLC (DE)  
    NYLIFE Office Holdings LLC (DE)  
        NYLIFE Office Holdings REIT LLC (DE)  
            REEP-OFC DRAKES LANDING CA LLC (DE)  
            REEP-OFC CORPORATE POINTE CA LLC (DE)  
            REEP-OFC VON KARMAN CA LLC (DE)  
            REEP-OFC ONE BOWDOIN SQUARE MA LLC (DE)  
            REEP-OFC 525 N Tryon NC LLC (DE)  
                525 Charlotte Office LLC (DE)  
            NYLIFE Office Holdings Acquisition REIT LLC (DE)  
                REEP-OFC Westory DC LLC (DE)  
Skyhigh SPV Note Issuer 2020 Parent Trust (DE)  
Skyhigh SPV Note Issuer 2020 LLC (DE)  
MSVEF Investor LLC (DE)  
    MSVEF Feeder LP (DE)  
        MSVEF REIT LLC (DE)  
            Madison Square Value Enhancement Fund LP (DE)  
                MSVEF-MF Evanston GP LLC (DE)  
                    MSVEF-MF Evanston IL LP (DE)  
                MSVEF-MF HUNTINGTON PARK GP LLC (DE)  
                    MSVEF-MF HUNTINGTON PARK WA LP (DE)  
                MSVEF-OFC Tampa GP LLC (DE)  
                    MSVEF-OFC WFC Tampa FL LP (DE)  
                        MSVEF-FG WFC Tampa JV LP (DE)  
                            MSVEF-OFC WFC Tampa PO GP LLC (DE)  
                                MSVEF-FG WFC Property Owner LP (DE)  
MSVEF-IND Commerce 303 GP LLC (DE)  
    MSVEF-IND Commerce 303 AZ LP (DE)  
        MSVEF-SW Commerce 303 JV LP (DE)

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

New York Life Enterprises LLC

SEAF Sichuan SME Investment Fund LLC (DE)  
New York Life International Holdings Limited (MUS)  
MAX Ventures and Industries Limited (IND)  
    Max I Ltd. (IND)  
    Max Assets Services Ltd. (IND)  
    Max Specialty Films Ltd. (IND)  
    Max Estates Ltd. (IND)  
        Max Square Limited (IND)  
        Pharmax Corporation Ltd. (IND)  
        Wise Zone Builders Pvt. Ltd. (IND)  
NYL Cayman Holdings Ltd. (CYM)  
    NYL Worldwide Capital Investments LLC (DE)  
Seguros Monterrey New York Life, S.A. de C.V. (MEX)  
    Administradora de Conductos SMNYL, S.A. de C.V. (MEX)  
    Agencias de Distribucion SMNYL, S.A. de C.V. (MEX)  
    Inmobiliaria SMNYL, S.A. de C.V. (MEX)

NYLIFE LLC

Eagle Strategies LLC (DE)  
Fabric of Family LLC (DE)  
New York Life Capital Corporation (DE)  
New York Life Trust Company (NY)  
NYLIFE Securities LLC (DE)  
NYLINK Insurance Agency Incorporated (DE)  
NYLUK I Company (GBR)  
    NYLUK II Company (GBR)  
        Gresham Mortgage (GBR)  
        W Construction Company (GBR)  
        WUT (GBR)  
        WIM (AIM) (GBR)

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

NYL Investors LLC

NYL Investors (U.K.) Limited (GBR)  
NYL Investors REIT Manager LLC (DE)  
NYL Investors NCVAD II GP, LLC (DE)  
    McMorgan Northern California Value Add/Development Fund II, LP (DE)  
        MNCVAD II-MF HENLEY CA LLC (DE)  
            MNCVAD II-SP HENLEY JV LLC (DE)  
                MNCVAD II-SP HENLEY OWNER LLC (DE)  
        MNCVAD II-OFC 770 L Street CA LLC (DE)  
        MNCVAD II-MF UNION CA LLC (DE)  
            MNCVAD II- HOLLIDAY UNION JV LLC (DE)  
        MNCVAD II-OFC HARBORS CA LLC (DE)  
            MNCVAD II-SEAGATE HARBORS LLC (DE)  
        MNCVAD II-OFC 630 K Street CA LLC (DE)  
MSSDF GP LLC (DE)  
MSSDF Member LLC (DE)  
    Madison Square Structured Debt Fund LP (DE)  
        MSSDF REIT LLC (DE)  
            MSSDF REIT Funding Sub I LLC (DE)  
            MSSDF REIT Funding Sub II LLC (DE)  
            MSSDF REIT Funding Sub III LLC (DE)  
            MSSDF REIT Funding Sub IV LLC (DE)  
MSVEF GP LLC (DE)  
MCPF GP LLC (DE)  
Madison Core Property Fund LP (DE)  
    MCPF Holdings Manager LLC (DE)  
    MCPF MA Holdings LLC (DE)  
    MCPF Holdings LLC (DE)  
        MADISON-IND TAMARAC FL LLC (DE)  
MIREF 1500 Quail, LLC (DE)  
MIREF Mill Creek, LLC (DE)  
MIREF Gateway, LLC (DE)  
MIREF Gateway Phases II and III, LLC (DE)  
MIREF Delta Court, LLC (DE)  
MIREF Fremont Distribution Center, LLC (DE)  
MIREF Century, LLC (DE)  
MIREF Saddle River LLC (DE)  
MIREF Newpoint Commons, LLC (DE)  
MIREF Northsight, LLC (DE)  
MIREF Riverside, LLC (DE)  
MIREF Corporate Woods, LLC (DE)  
Barton's Lodge Apartments, LLC (DE)  
MIREF 101 East Crossroads, LLC (DE)  
    101 East Crossroads, LLC (DE)  
MIREF Hawthorne, LLC (DE)  
MIREF Auburn 277, LLC (DE)  
MIREF Sumner North, LLC (DE)  
MIREF Wellington, LLC (DE)  
MIREF Warner Center, LLC (DE)

MADISON-MF Duluth GA LLC (DE)  
MADISON-OFC Centerstone I CA LLC (DE)  
MADISON-OFC Centerstone III CA LLC (DE)  
MADISON-MOB Centerstone IV CA LLC (DE)  
MADISON-OFC Centerpoint Plaza CA LLC (DE)  
MADISON-IND Logistics NC LLC (DE)  
    MCPF-LRC Logistics LLC (DE)  
MADISON-MF Desert Mirage AZ LLC (DE)  
MADISON-OFC One Main Place OR LLC (DE)  
MADISON-IND Fenton MO LLC (DE)  
MADISON-IND Hitzert Roadway MO LLC (DE)  
MADISON-MF Hoyt OR LLC (DE)  
MADISON-RTL Clifton Heights PA LLC (DE)  
MADISON-IND Locust CA LLC (DE)  
MADISON-OFC Weston Pointe FL LLC (DE)  
MADISON-SP Henderson LLC (DE)  
MADISON-MF MCCADDEN CA LLC (DE)  
MADISON-OFC 1201 WEST IL LLC (DE)  
    MADISON-MCCAFFERY 1201 WEST IL LLC (DE)  
MADISON-MF CRESTONE AZ LLC (DE)  
MADISON-MF TECH RIDGE TX LLC (DE)  
MADISON-RTL SARASOTA FL, LLC (DE)  
MADISON-MOB CITRACADO CA LLC (DE)  
MADISON-ACG THE MEADOWS WA LLC (DE)  
    MADISON-ACG THE MEADOWS JV LLC (DE)  
        MADISON-ACG THE MEADOWS OWNER LLC (DE)

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

New York Life Investment Management Holdings LLC

New York Life Investment Management Asia Limited (CYM)	Mackay Municipal Managers U.S. Infrastructure - Opportunities GP LLC (DE)
MacKay Shields LLC (DE)	MacKay Municipal U.S. Infrastructure Opportunities Fund LP (DE)
MacKay Shields Core Plus Opportunities Fund GP LLC (DE)	MacKay Municipal Managers High Yield Select GP LLC (DE)
MacKay Shields Core Plus / Opportunities Fund LP (DE)	MacKay Municipal High Yield Select Fund LP (DE)
MacKay Municipal Managers Opportunities GP LLC (DE)	MacKay Flexible Income Fund GP LLC (DE)
MacKay Municipal Opportunities Master Fund, L.P. (DE)	MacKay Flexible Income Fund LP (DE)
MacKay Municipal Opportunities Fund, L.P. (DE)	MacKay Municipal Managers High Income Opportunities GP LLC (DE)
MacKay Municipal Managers Credit Opportunities GP, LLC (DE)	MacKay Municipal High Income Opportunities Fund LP (DE)
MacKay Municipal Credit Opportunities Master Fund, L.P. (DE)	Cascade CLO Manager LLC (DE)
MacKay Municipal Credit Opportunities Fund, L.P. (DE)	MKS CLO Holdings GP LLC (DE)
MacKay Municipal Credit Opportunities HL Fund, L.P. (DE)	MKS CLO Holdings, LP (CYM)
MacKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC (CYM)	MKS CLO Advisors, LLC (DE)
MacKay Municipal Credit Opportunities HL (Cayman) Fund, LP (CYM)	MacKay Shields Europe Investment Management Limited (IRL)
MacKay Municipal Short Term Opportunities Fund GP LLC (DE)	MacKay Shields European Credit Opportunity Fund Limited (NJ)
MacKay Municipal Short Term Opportunities Fund LP (DE)	MKS TALF Opportunities Fund GP, LLC (DE)
Plainview Funds plc (IRL)	MacKay Shields TALF 2.0 Opportunities Feeder Fund (Cayman) LP (CYM)
MacKay Shields High Yield Active Core Fund GP LLC (DE)	MacKay Shields TALF 2.0 Opportunities Feeder Fund (Cayman GBP-Hedged) LP (CYM)
MacKay Shields High Yield Active Core Fund LP (DE)	MacKay Shields TALF 2.0 Opportunities Feeder Fund (US) LP (DE)
MacKay Shields Credit Strategy Fund Ltd (CYM)	MacKay Shields TALF 2.0 Opportunities Master Fund LP (DE)
MacKay Shields Credit Strategy Partners LP (DE)	MKS Global Sustainable Emerging Markets Equities Fund GP LLC (DE)
Mackay Shields Defensive Bond Arbitrage Fund Ltd. (BMU)	Candriam Global Sustainable Emerging Markets Equities Fund LP (DE)
MacKay Shields Core Fixed Income Fund GP LLC (DE)	MKS Global Emerging Markets Equities Fund GP LLC (DE)
MacKay Shields Core Fixed Income Fund LP (DE)	Candriam Global Emerging Markets Equities Fund LP (DE)
MacKay Shields Select Credit Opportunities Fund GP LLC (DE)	Cornerstone Capital Management Holdings LLC (DE)
MacKay Shields Select Credit Opportunities Fund LP (DE)	Madison Square Investors Asian Equity Market Neutral Fund GP, LLC (DE)
MacKay Shields (International) Ltd. (GBR)	Cornerstone Capital Management Large-Cap Enhanced Index Fund GP, LLC (DE)
MacKay Shields (Services) Ltd. (GBR)	Cornerstone Capital Management Large-Cap Enhanced Index Fund, L.P. (DE)
MacKay Shields (UK) LLP (GBR)	New York Life Investments Alternatives LLC (DE)
MacKay Municipal Managers California Opportunities GP LLC (DE)	Madison Capital Funding LLC (DE)
MacKay Municipal California Opportunities Fund, L.P. (DE)	MCF Co-Investment GP LLC (DE)
MacKay Municipal New York Opportunities GP LLC (DE)	MCF Co-Investment GP LP (DE)
MacKay Municipal New York Opportunities Fund, L.P. (DE)	Madison Capital Funding Co-Investment Fund LP (DE)
MacKay Municipal Opportunity HL Fund, L.P. (DE)	Madison Avenue Loan Fund GP LLC (DE)
MacKay Municipal Capital Trading GP LLC (DE)	Madison Avenue Loan Fund LP (DE)
MacKay Municipal Capital Trading Master Fund, L.P (DE)	MCF Fund I LLC (DE)
MacKay Municipal Capital Trading Fund, L.P. (DE)	MCF Hanwha Fund LLC (DE)
MacKay Municipal Managers Strategic Opportunities GP LLC (DE)	Ironshore Investment BL I Ltd. (BMU)
MacKay Municipal Managers Strategic Opportunities Fund, L.P. (DE)	MCF CLO IV LLC (DE)
MacKay Shields US Equity Market Neutral Fund GP LLC (DE)	MCF CLO V LLC (DE)
MacKay Cornerstone US Equity Market Neutral Fund LP (DE)	MCF CLO VI LLC (DE)
MacKay Shields Intermediate Bond Fund GP LLC (DE)	MCF CLO VII LLC (DE)
MacKay Shields Intermediate Bond Fund LP (DE)	MCF CLO VIII Ltd. (DE)
MacKay Shields General Partner (L/S) LLC (DE)	MCF CLO VIII LLC (DE)
MacKay Shields Long/Short Fund (Master) (DE)	MCF CLO IX Ltd. (CYM)
MacKay Municipal Managers Opportunities Allocation GP LLC (DE)	MCF CLO IX LLC (DE)
MacKay Municipal Opportunities Allocation Master Fund LP (DE)	MCF KB Fund LLC (DE)
MacKay Municipal Opportunities Allocation Fund A LP (DE)	
MacKay Municipal Opportunities Allocation Fund B LP (DE)	

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

**New York Life Investment Management Holdings LLC (continued)**

MCF KB Fund II LLC (DE)	GPP V B Blocker Holdco LP (DE)
MCF Hyundai Fund LLC (DE)	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP (DE)
MCF Senior Debt Fund – 2020 LP	GPP V - ECI Aggregator LP (DE)
Montpelier Carry Parent, LLC (DE)	GPP V F Blocker Holdco LP (DE)
Montpelier Carry, LLC (DE)	GPP V G Blocker Holdco LP (DE)
Montpelier GP, LLC (DE)	GoldPoint Partners Private Debt V GenPar GP, LLC (DE)
Montpelier Fund, L.P. (DE)	GoldPoint Partners Private Debt Offshore V, LP (CYM)
MCF Mezzanine Carry I LLC (DE)	GPP Private Debt V RS LP (DE)
MCF Mezzanine Fund I LLC (DE)	GoldPoint Partners Private Debt V GenPar GP, LP (DE)
MCF PD Fund GP LLC (DE)	GoldPoint Partners Private Debt V, LP (DE)
MCF PD Fund LP (DE)	GPP PD V A Blocker LLC (DE)
MCF Senior Debt Funds 2019-I GP LLC (DE)	GPP Private Debt V-ECI Aggregator LP (DE)
MCF Senior Debt Fund 2019-I LP (DE)	GPP PD V B Blocker LLC (DE)
Warwick Seller Representative, LLC (DE)	GPP PD V C Blocker LLC (DE)
Young America Holdings, LLC (DE)	GPP PD V D Blocker LLC (DE)
YAC.ECOM Incorporated (MN)	GPP LuxCo V GP Sarl (LUX)
Young America, LLC (MN)	GPP Private Debt LuxCo V SCSp (LUX)
Global Fulfillment Services, Inc. (AZ)	GoldPoint Partners Select Manager III GenPar GP, LLC (DE)
SourceOne Worldwide, Inc. (MN)	GoldPoint Partners Select Manager III GenPar, L.P. (CYM)
YA Canada Corporation (CAN)	GoldPoint Partners Select Manager Fund III, L.P. (CYM)
GoldPoint Partners LLC (DE)	GoldPoint Partners Select Manager Fund III AIV, L.P. (DE)
New York Life Capital Partners II, L.L.C. (DE)	GoldPoint Partners Select Manager IV GenPar GP, LLC (DE)
New York Life Capital Partners III GenPar GP, LLC (DE)	GoldPoint Partners Select Manager IV GenPar, L.P. (DE)
New York Life Capital Partners IV GenPar GP, LLC (DE)	GoldPoint Partners Select Manager Fund IV, L.P. (DE)
New York Life Capital Partners IV GenPar, L.P. (DE)	GoldPoint Partners Select Manager V GenPar GP, LLC (DE)
New York Life Capital Partners IV, L.P. (DE)	GoldPoint Partners Select Manager V GenPar, L.P. (DE)
GoldPoint Core Opportunities Fund, L.P. (DE)	GoldPoint Partners Select Manager Fund V, L.P. (DE)
GoldPoint Core Opportunities Fund II L.P. (DE)	GoldPoint Partners Canada V GenPar Inc. (CAN)
GoldPoint Mezzanine Partners IV GenPar GP, LLC (DE)	GoldPoint Partners Select Manager Canada Fund V, L.P. (CAN)
GoldPoint Mezzanine Partners IV GenPar, LP (DE)	GoldPoint Partners Canada III GenPar Inc (CAN)
GoldPoint Mezzanine Partners Co-Investment Fund A, LP (DE)	GoldPoint Partners Select Manager Canada Fund III, L.P. (CAN)
GoldPoint Mezzanine Partners IV, LP (DE) (“GPPIVLP”)	GoldPoint Partners Canada IV GenPar Inc. (CAN)
GPP Mezz IV A Blocker LP (DE)(“GPPMBA”)	GoldPoint Partners Select Manager Canada Fund IV, L.P. (CAN)
GPP Mezz IV A Preferred Blocker LP (DE)	GoldPoint Partners Co-Investment VI GenPar GP LLC (DE)
GPP Mezz IV B Blocker LP (DE) (“GPPMBB”)	GoldPoint Partners Co-Investment VI GenPar, LP (DE)
GPP Mezz IV C Blocker LP (DE) (“GPPMBC”)	GoldPoint Partners Co-Investment VI, LP (DE)
GPP Mezz IV D Blocker LP (DE) (“GPPMBD”)	GPP VI – ECI Aggregator LP (DE)
GPP Mezz IV E Blocker LPP (DE)	GPP VI Blocker A LLC (DE)
GPP Mezz IV ECI Aggregator, LP (DE)	GPP VI Blocker B LLC (DE)
GPP Mezz IV F Blocker LP (DE)	GPP VI Blocker C LLC (DE)
GPP Mezz IV G Blocker LP (DE)	GPP VI Blocker D LLC (DE)
GPP Mezz IV H Blocker LP (DE)	GPP VI Blocker E LLC (DE)
GPP Mezz IV I Blocker LP (DE)	GPP VI Blocker I LLC (DE)
GoldPoint Mezzanine Partners Offshore IV, L.P. (CYM)	GPP Co-Invest VII GenPar, GP LLC (DE)
GoldPoint Partners Co-Investment V GenPar GP LLC (DE)	GPP Co-Invest VII GenPar, LP (DE)
GoldPoint Partners Co-Investment V GenPar, L.P. (DE)	GoldPoint Partners Co-Investment VII, LP (DE)
GoldPoint Partners Co-Investment Fund A, LP (DE)	GoldPoint Private Credit GenPar GP, LLC (DE)
GoldPoint Partners Co-Investment V, LP (DE)	GoldPoint Private Credit Fund, LP (DE)



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

**New York Life Investment Management Holdings LLC (continued)**

NYLCAP 2010 Co-Invest L.P. (DE)  
    NYLCAP 2010 Co-Invest ECI Blocker Holdco B L.P. (DE)  
        NYLCAP 2010 Co-Invest ECI Blocker B L.P. (DE)  
GoldPoint Partners Canada GenPar, Inc. (CAN)  
    NYLCAP Select Manager Canada Fund, LP (CAN)  
NYLCAP Canada II GenPar, Inc. (CAN)  
    NYLCAP Select Manager Canada Fund II, L.P. (CAN)  
NYLIM Mezzanine Partners II GenPar GP, LLC (DE)  
    NYLIM Mezzanine Partners II GenPar, LP (DE)  
NYLCAP Mezzanine Partners III GenPar GP, LLC (DE)  
    NYLCAP Mezzanine Partners III GenPar, LP (DE)  
        NYLCAP Mezzanine Partners III, LP (DE)  
        NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco B, LP (DE)  
        NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker B, LP (DE)  
    NYLCAP Mezzanine Offshore Partners III, L.P. (CYM)  
NYLCAP Select Manager GenPar GP, LLC (DE)  
    NYLCAP Select Manager GenPar, LP (DE)  
        NYLCAP Select Manager Fund, LP (DE)  
    NYLCAP Select Manager Cayman Fund, LP (CYM)  
NYLCAP Select Manager II GenPar GP, LLC (DE)  
    NYLCAP Select Manager II GenPar GP, L.P. (CYM)  
        NYLCAP Select Manager Fund II, L.P. (CYM)  
NYLCAP India Funding LLC (DE)  
    NYLIM-JB Asset Management Co., LLC (MUS)  
        New York Life Investment Management India Fund II, LLC (MUS)  
        New York Life Investment Management India Fund (FVCI) II, LLC (MUS)  
NYLCAP India Funding III LLC (DE)  
    NYLIM-Jacob Ballas Asset Management Co. III, LLC (MUS)  
        NYLIM Jacob Ballas India Fund III, LLC (MUS)  
        NYLIM Jacob Ballas Capital India (FVCI) III, LLC (MUS)  
        NYLIM Jacob Ballas India (FII) III, LLC (MUS)  
Evolence Asset Management, Ltd. (CYM)  
    EIF Managers Limited (MUS)  
    EIF Managers II Limited (MUS)  
PA Capital LLC (DE)  
    BMG PAMP GP, LLC (DE)  
        BMG PA Private Markets (Delaware) LP (DE)  
        BMG Private Markets (Cayman) LP (CYM)  
PACD MM, LLC (DE)  
    PA Capital Direct, LLC (DE)  
PA Credit Program Carry Parent, LLC (DE)  
    PA Credit Program Carry, LLC (DE)  
PACIF Carry Parent, LLC (DE)  
    PACIF Carry, LLC (DE)  
PACIF GP, LLC (DE)  
    Private Advisors Coinvestment Fund, LP (DE)  
PACIF II GP, LLC (DE)  
    Private Advisors Coinvestment Fund II, LP (DE)

PACIF II Carry Parent, LLC (DE)  
    PACIF II Carry, LLC (DE)  
PACIF III GP, LLC (DE)  
    Private Advisors Coinvestment Fund III, LP (DE)  
PACIF III Carry Parent, LLC (DE)  
    PACIF III Carry, LLC (DE)  
PACIF IV GP, LLC (DE)  
    Private Advisors Coinvestment Fund IV, LP (DE)  
PACIF IV Carry Parent, LLC (DE)  
    PACIF IV Carry, LLC (DE)  
PAMMF GP, LLC (DE)  
    PA Middle Market Fund, LP (DE)  
PA Hedged Equity Fund, L.P. (DE)  
Private Advisors Hedged Equity Fund (QP), L.P. (DE)  
    Private Advisors Hedged Equity Master Fund (DE)  
PASOF GP, LLC (DE)  
    PA Strategic Opportunities Fund, LP (DE)  
PASCBF III GP, LLC (DE)  
    Private Advisors Small Company Buyout Fund III, LP (DE)  
PASCBF IV GP, LLC (DE)  
    Private Advisors Small Company Buyout Fund IV, LP (DE)  
PASCBF IV Carry Parent, LLC (DE)  
    PASCBF IV Carry, LLC (DE)  
PASCBF V GP, LLC (DE)  
    Private Advisors Small Company Buyout Fund V, LP (DE)  
    Private Advisors Small Company Buyout V-ERISA Fund, LP (DE)  
PASCBF V Carry Parent, LLC (DE)  
    PASCBF V Carry, LLC (DE)  
PASCPEF VI Carry Parent, LLC (DE)  
    PASCPEF VI Carry, LLC (DE)  
PASCPEF VI GP, LLC (DE)  
    Private Advisors Small Company Private Equity Fund VI, LP (DE)  
    Private Advisors Small Company Private Equity Fund VI (Cayman), LP (CYM)  
PASCPEF VII GP, LLC (DE)  
    Private Advisors Small Company Private Equity Fund VII, LP (DE)  
    Private Advisors Small Company Private Equity Fund VII (Cayman), LP (CYM)  
PASCPEF VII Carry Parent, LLC (DE)  
    PASCPEF VII Carry, LLC (DE)  
PASCPEF VIII GP, LLC (DE)  
    Private Advisors Small Company Private Equity Fund VIII, LP (DE)  
    Private Advisors Small Company Private Equity Fund VIII (Cayman), LP (DE)  
PASCPEF IX GP, LLC (DE)  
    PA Small Company Private Equity Fund IX, LP (DE)  
    PA Small Company Private Equity Fund IX, (Cayman) LP (CYM)  
Cuyahoga Capital Partners IV Management Group LLC (DE)  
    Cuyahoga Capital Partners IV LP (DE)  
Cuyahoga Capital Emerging Buyout Partners Management Group LLC (DE)  
    Cuyahoga Capital Emerging Buyout Partners LP (DE)

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

**New York Life Investment Management Holdings LLC (continued)**

PA Real Assets Carry Parent, LLC (DE)  
    PA Real Assets Carry, LLC (DE)  
PA Real Assets Carry Parent II, LLC (DE)  
    PA Real Assets Carry II, LLC (DE)  
PA Emerging Manager Carry Parent, LLC (DE)  
    PA Emerging Manager Carry, LLC (DE)  
PA Emerging Manager Carry Parent II, LLC (DE)  
    PA Emerging Manager Carry II, LLC (DE)  
RIC I GP, LLC (DE)  
    Richmond Coinvestment Partners I, LP (DE)  
RIC I Carry Parent, LLC (DE)  
    RIC I Carry, LLC (DE)  
PASF V GP, LLC (DE)  
    Private Advisors Secondary Fund V, LP (DE)  
PASF V Carry Parent, LLC (DE)  
    PASF V Carry, LLC (DE)  
PASF VI GP, LLC (DE)  
    PA Secondary Fund VI, LP (DE)  
    PA Secondary Fund VI Coinvestments, LP (DE)  
    PA Secondary Fund VI (Cayman), LP (CYM)  
PARAF GP, LLC (DE)  
    Private Advisors Real Assets Fund, LP (DE)  
PARAF Carry Parent, LLC (DE)  
    PARAF Carry, LLC (DE)  
PASCCIF GP, LLC (DE)  
    Private Advisors Small Company Coinvestment Fund, LP (DE)  
    Private Advisors Small Company Coinvestment Fund-ERISA, LP (DE)  
PASCCIF II GP, LLC (DE)  
    PA Small Company Coinvestment Fund II, LP (DE)  
PASCCIF Carry Parent, LLC (DE)  
    PASCCIF Carry, LLC (DE)  
PARAF II GP LLC (DE)  
    Private Advisors Real Assets Fund II, LP (DE)  
PARAF III GP, LLC (DE)  
    PA Real Assets Fund III, LP (DE)  
Private Advisors Hedged Equity Fund, Ltd. (CYM)  
Private Advisors Hedged Equity Fund (QP), Ltd. (CYM)  
    Private Advisors Hedged Equity Master Fund, Ltd. (CYM)  
SAF GP LLC (DE)  
    Social Advancement Fund, LP (DE)  
WTP GP, LLC (DE)  
West Tower Partners, LP (DE)  
West Tower Partners, Ltd. (CYM)  
    West Tower Partners SPC (CYM)  
Washington Pike GP, LLC (DE)  
    Washington Pike LP (DE)  
RidgeLake Partners GP, LLC (DE)  
    RidgeLake Partners, LP (DE)

NYLCAP Holdings (Mauritius) (MUS)  
    Jacob Ballas Capital India PVT, Ltd. (MUS)  
    Industrial Assets Holdings Limited (MUS)  
    JB Ceresra Investment Management LLP (MUS)  
NYLIM Service Company LLC (DE)  
NYL Workforce GP LLC (DE)  
New York Life Investment Management LLC (DE)  
    NYLIM Fund II GP, LLC (DE)  
    NYLIM-TND, LLC (DE)  
    New York Life Investment Management Hong Kong Limited (CHN)  
    WFHG, GP LLC (DE)  
        Workforce Housing Fund I-2007, LP (DE)  
Index IQ Holdings Inc. (DE)  
IndexIQ LLC (DE)  
    IndexIQ Advisors LLC (DE)  
    IndexIQ Active ETF Trust (DE)  
        IQ MacKay ESG Core Plus Bond ETF (DE)  
IndexIQ ETF Trust (DE)  
    IQ 50 Percent Hedged FTSE International ETF (DE)  
    IQ 500 International ETF (DE)  
    IQ Chaikin US Large Cap ETF (DE)  
    IQ Chaikin US Small Cap ETF (DE)  
    IQ Healthy Hearts ETF (DE)  
    IQ S&P High Yield Low Volatility Bd ETF (DE)  
    IQ Candriam ESG International Equity ETF (DE)  
    IQ Candriam ESG US Equity ETF (DE)  
New York Life Investment Management Holdings International (LUX)  
    New York Life Investment Management Holdings II International (LUX)  
        Candriam Group (LUX)  
            CGH UK Acquisition Company Limited (GBR)  
                Tristan Capital Partners Holdings Limited (GBR)  
                    Tristan Capital Holdings Limited (GBR)  
                    Tristan Capital Partners LLP (GBR)  
                    EPISO 4 Co-Investment LLP (GBR)  
                        EPISO 4 (GP) LLP (GBR)  
                    EPISO 4 Incentive Partners LLP (GBR)  
                    CCP 5 Co-Investment LLP (GBR)  
                    Tristan Capital Limited (GBR)  
                        Tristan Capital Partners LLP (GBR)  
                            CCP III Co-Investment (GP) Limited (GBR)  
                                CCP III Co-Investment LP (GBR)  
                                CCP IV Co-Investment LP (GBR)  
                    CCP III (GP) LLP (GBR)  
                    CCP III Incentive Partners (GP) Limited (GBR)  
                        CCP III Incentive Partners LP (GBR)  
                        CCP IV Incentive Partners LP (GBR)  
                    Curzon Capital Partners III (GP) Limited (GBR)  
                        CCP III (GP) LLP (GBR)

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

**New York Life Investment Management Holdings LLC (continued)**

EPISO 3 Co-Investment (GP) Limited (GBR) EPISO 3 Co-Investment LP (GBR) EPISO 3 Incentive Partners (GP) Limited (GBR) EPISO 3 Incentive Partners LP (GBR) EPISO 3 IOM Limited (IMN) CCP IV (GP) LLP (GBR) Curzon Capital Partners IV (GP) Limited (GBR) CCP 5 GP LLP (GBR) CCP 5 Pool Partnership GP Limited (NJ) CCP 5 Pool Partnership SLP (NJ) Tristan Capital Partners Asset Management Limited (GBR) TCP Poland Spolka z ograniczoną odpowiedzialnością (POL) TCP Co-Investment (GP) S.à.r.l. (LUX) TCP Co-Investment SCSP (LUX) TCP Incentive Partners SCSP (LUX) TCP Incentive Partners (GP) S.à.r.l. (LUX) German Property Performance Partners Investors Feeder Verwaltungs GmbH (DEU) EPISO 4 (GP) S.à.r.l. (LUX) EPISO 4 (GP) II S.à.r.l. (LUX) Tristan (Holdings) Limited (GBR) EPISO 3 Feeder (GP) Limited (GBR) CCP V Feeder (GP) LLP (GBR) EPISO 4 Feeder (GP) LLP (GBR) CCP 5 Feeder LLP (GBR) Tristan Global Securities GP Limited (CYM) Tristan Global Securities LP (CYM) KTA Holdco (LUX) Kartesia Management SA (LUX) Kartesia UK Ltd. (GBR) Kartesia Belgium (BEL) Kartesia Credit FFS (FRA) Kartesia GP III (LUX) Kartesia Credit Opportunities III S.C.A., SICAV-SIF (LUX) Kartesia Securities (LUX) Kartesia III Topco S.à.r.l. (LUX) Kartesia GP IV (LUX) Kartesia Credit Opportunities IV SCS SICAV-SIF (LUX) Kartesia Securities IV (LUX) Kartesia Securities IV Topco S.à.r.l. (LUX) Kartesia Master GP (LUX) Kartesia Credit Opportunities V Feeder SCS (LUX) Kartesia Senior Opportunities I SCS, SICAV-RAIF (LUX) KASS Unleveled S.à.r.l. (LUX) KSO I Topco S.à.r.l. (LUX) Kartesia Credit Opportunities V SCS (LUX) Kartesia Securities V S.à.r.l. (LUX)	Candriam Luxco S.à.r.l. (LUX) Candriam Luxembourg (LUX) Candriam Belgium (BEL) Candriam France (FRA) Candriam Monétaire SICAV (FRA) Candriam Switzerland LLC (CHE) Candriam GP (LUX) Cordius (LUX) Cordius CIG (LUX) IndexIQ (LUX) IndexIQ Factors Sustainable Corporate Euro Bond (LUX) IndexIQ Factors Sustainable EMU Equity (LUX) IndexIQ Factors Sustainable Europe Equity (LUX) IndexIQ Factors Sustainable Japan Equity (LUX) IndexIQ Factors Sustainable Sovereign Euro Bond (LUX) Candriam Absolute Return (LUX) Candriam Absolute Return Equity Market Neutral (LUX) Candriam Absolute Return Long Short Digital Equity (LUX) Candriam Alternative (LUX) Candriam Alternative Systemat (LUX) Candriam Bonds (LUX) Candriam Bonds Capital Securities (LUX) Candriam Bonds Credit Alpha (LUX) Candriam Bonds Emerging Debt Local Currencies (LUX) Candriam Bonds Euro Long Term (LUX) Candriam Bonds Global Sovereign Quality (LUX) Candriam Bonds International (LUX) Candriam Diversified Futures (BEL) Candriam Equities L (LUX) Candriam Equities L EMU Innovation (LUX) Candriam Equities L Europe Conviction (LUX) Candriam Equities L Life Care (LUX) Candriam Equities L Risk Arbitrage Opportunities (LUX) Candriam GF (LUX) Candriam GF AUSBIL Global Essential Infrastructure (LUX) Candriam GF Short Duration US High Yield Bonds (LUX) Candriam GF US Corporate Bonds (LUX) Candriam GF US High Yield Corporate Bonds (LUX) Candriam Global Alpha (LUX) Candriam Impact One (LUX) Candriam L (LUX) Candriam L Balanced Asset Allocation (LUX) Candriam L Defensive Asset Allocation (LUX) Candriam L Dynamic Asset Allocation (LUX) Candriam L Multi-Asset Income & Growth (LUX) Candriam L Multi-Asset Premia (LUX) Candriam MM Multi Strategies (FRA) Candriam Multi-Strategies (LUX)
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SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP  
PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

	Candriam SRI (LUX) <ul style="list-style-type: none"><li>Candriam SRI Bond Emerging Markets (LUX)</li><li>Candriam SRI Bond Euro (LUX)</li><li>Candriam SRI Bond Euro Aggregate Index (LUX)</li><li>Candriam SRI Bond Euro Corporate (LUX)</li><li>Candriam SRI Bond Global High Yield (LUX)</li><li>Candriam SRI Equity Circular Economy (LUX)</li><li>Candriam SRI Equity Emerging Markets (LUX)</li><li>Candriam SRI Equity EMU (LUX)</li><li>Candriam SRI Equity Europe (LUX)</li><li>Candriam SRI Equity North America (LUX)</li><li>Candriam SRI Equity Pacific (LUX)</li><li>Candriam SRI Equity World (LUX)</li></ul> Candriam Sustainable (B) (LUX) <ul style="list-style-type: none"><li>Candriam Sustainable Euro Short Term Bonds (LUX)</li><li>Candriam Sustainable North America (LUX)</li><li>Candriam Sustainable World Bonds (LUX)</li></ul> Candriam World Alternative (LUX) <ul style="list-style-type: none"><li>Candriam World Alternative Alphamax (LUX)</li></ul> Paricor (LUX) <ul style="list-style-type: none"><li>Paricor Patrimonium (LUX)</li></ul> Ausbil Investment Management Limited (AUS) <ul style="list-style-type: none"><li>Ausbil Australia Pty. Ltd. (AUS)</li><li>Ausbil Asset Management Pty. Ltd. (AUS)</li><li>Ausbil Global Infrastructure Pty. Limited (AUS)</li><li>ISPT Holding (AUS)</li><li>Ausbil Investment Management Limited Employee Share Trust (AUS)</li><li>Ausbil 130/30 Focus Fund (AUS)</li><li>Ausbil Dividend Income Fund (AUS)</li><li>Ausbil Active Sustainable Equity Fund (AUS)</li><li>Ausbil Australian Active Equity Fund (AUS)</li><li>Ausbil Australian Concentrated Equity Fund (AUS)</li><li>Ausbil Australian Emerging Leaders Fund (AUS)</li><li>Ausbil Australian Geared Equity Fund (AUS)</li><li>Ausbil Australian Smallcap Fund (AUS)</li><li>Ausbil Balanced Fund (AUS)</li><li>Ausbil EGS Focus Fund (AUS)</li><li>Ausbil IT – Ausbil Global Essential Infrastructure Fund (AUS)</li><li>Ausbil IT - Ausbil Global SmallCap Fund (AUS)</li><li>Ausbil IT - Ausbil Microcap Fund (AUS)</li><li>Ausbil IT - MacKay Shields Multi-Sector Bond Fund (AUS)</li><li>Ausbil IT – Ausbil Long Short Focus Fund (AUS)</li></ul> NYLIFE Distributors LLC (DE)
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SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP  
PART 1 - ORGANIZATIONAL CHART

NYLife Real Estate Holdings LLC

Huntsville NYL LLC (DE) CC Acquisitions, LP (DE) REEP-IND Cedar Farms TN LLC (DE) REEP-IND Continental NC LLC (DE) LRC-Patriot, LLC (DE) REEP-LRC Industrial LLC (DE) REEP-IND Forest Park NJ LLC (DE) FP Building 4 LLC (DE) FP Building 1-2-3 LLC (DE) FP Building 17, LLC (DE) FP Building 20, LLC (DE) FP Mantua Grove LLC (DE) FP Lot 1.01 LLC (DE) REEP-IND NJ LLC (DE) NJIND JV LLC (DE) NJIND Hook Road LLC (DE) NJIND Bay Avenue LLC (DE) NJIND Bay Avenue Urban Renewal LLC (DE) NJIND Corbin Street LLC (DE) REEP-MF Cumberland TN LLC (DE) Cumberland Apartments, LLC (TN) REEP-MF Enclave TX LLC (DE) REEP-MF Marina Landing WA LLC (DE) REEP-SP Marina Landing LLC (DE) REEP-MF Mira Loma II TX LLC (DE) Mira Loma II, LLC (DE) REEP-MF Summitt Ridge CO LLC (DE) REEP-MF Woodridge IL LLC (DE) REEP-OF Centerpointe VA LLC (DE) Centerpointe (Fairfax) Holdings LLC (DE) REEP-OFC 575 Lex NY LLC (DE) REEP-OFC 575 Lex NY GP LLC (DE) Maple REEP-OFC 575 Lex Holdings LP (DE) Maple REEP-OFC 575 Lex Owner LLC (DE) REEP-RTL SASI GA LLC (DE) REEP-RTL Bradford PA LLC (DE) REEP-OFC Royal Centre GA LLC (DE) Royal Centre, LLC (DE) REEP-RTL CTC NY LLC (DE) REEP-OFC 5005 LBJ Freeway TX LLC (DE) 5005 LBJ Tower LLC (DE) REEP-OFC/RTL MARKET ROSS TX LLC (DE) MARKET ROSS TX JV LLC (DE) MARKET ROSS TX GARAGE OWNER LC (DE) MARKET ROSS TX OFFICE OWNER LLC (DE) MARKET ROSS TX RETAIL OWNER LLC (DE) REEP-OFC Mallory TN LLC (DE) 3665 Mallory JV LLC (DE)	REEP-OFC WATER RIDGE NC LLC (DE) REEP-OFC VIRIDIAN AZ LLC (DE) REEP-HINES VIRIDIAN JV LLC (DE) REEP-OFC 2300 Empire LLC (DE) REEP-MF Wynnewood PA LLC (DE) Wynnewood JV LLC (DE) REEP-MU Fayetteville NC LLC (DE) 501 Fayetteville JV LLC (DE) 501 Fayetteville Owner LLC (DE) REEP-MU SOUTH GRAHAM NC LLC (DE) 401 SOUTH GRAHAM JV LLC (DE) 401 SOUTH GRAHAM OWNER LLC (DE) REEP-IND COMMERCE CITY CO LLC (DE) REEP-BRENNAN COMMERCE CITY JV LLC (DE) REEP-MF ART TOWER OR LLC (DE) REEP-WP ART TOWER JV LLC (DE) REEP-OFC Mass Ave MA LLC (DE) REEP-MF FARMINGTON IL LLC (DE) REEP-MARQUETTE FARMINGTON JV LLC (DE) REEP-MARQUETTE FARMINGTON OWNER LLC (DE) REEP-MF BELLEVUE STATION WA LLC (DE) REEP-LP BELLEVUE STATION JV LLC (DE)
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STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
0826	New York Life Group	66915	13-5582869	1583827	0000071633		New York Life Insurance Company	NY	UDP						
0826	New York Life Group	91596	13-3044743	3683691	0000727136		New York Life Insurance and Annuity Corporation	DE	RE	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
0826	New York Life Group	81353	52-1530175				NYLIFE Insurance Company of Arizona	AZ	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			13-4199614				New York Life Enterprises LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			13-4081725	2928649	0001270096		NYLIFE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			46-4293486		0001606720		NYL Investors LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			52-2206682		0001513831		New York Life Investment Management Holdings LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			27-0166422				NYLIFE Real Estate Holdings, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
0826	New York Life Group	64548	13-2556568				New York Life Group Insurance Company of NY	NY	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
0826	New York Life Group	65498	23-1503749				Life Insurance Company of North America	PA	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			06-1252418				LINA Benefit Payments, Inc.	DE	NIA	Life Insurance Company of North America	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Benefit Payments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			47-2379075				NYL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			47-2530753				NYL Emerging Manager LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYL Wind Investments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance Company	Ownership	67.974	New York Life Insurance Company	N	
							New York Life Insurance and Annuity Corporation	DE	NIA		Ownership	32.026	New York Life Insurance Company	N	
							NYLIM Jacob Ballas India Holdings IV	MUS	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							Flatiron RR LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							Flatiron RR LLC, Manager Series	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							Flatiron RR LLC, Retention Series	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			98-1075997				Flatiron CLO 2013-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	5
			98-1180305				Flatiron CLO 2015-1 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	5
			98-1330289				Flatiron CLO 17 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	5
							Flatiron CLO 18 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	5
							Flatiron CLO 18 Funding Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	5
							Flatiron CLO 19 Funding Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	5
							Flatiron CLO 20 Funding Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	5
							Flatiron CLO 21 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	5
							Flatiron RR CLO 22 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	
							Stratford CDO 2001-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	9
							Silver Spring, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							Silver Spring Associates, L.P.	PA	NIA	Silver Spring, LLC	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-002 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-003 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-006 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-007-LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-008 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-009 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-017 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-018 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-021 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-025 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-031 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-036 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-041 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-043 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-048 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-061 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-063 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
							SCP 2005-C21-067 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-069 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							SCP 2005-C21-070 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Ennis GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Ennis, L.P.	TX	NIA	NYMH-Ennis GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Freeport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Freeport, L.P.	TX	NIA	NYMH-Freeport GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Houston GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Houston, L.P.	TX	NIA	NYMH-Houston GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Plano GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Plano, L.P.	TX	NIA	NYMH-Plano GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-San Antonio GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-San Antonio, L.P.	TX	NIA	NYMH-San Antonio GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Stephenville GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Stephenville, L.P.	TX	NIA	NYMH-Stephenville GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Taylor GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Taylor, L.P.	TX	NIA	NYMH-Taylor GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYMH Attleboro MA, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYMH-Farmingdale, NY, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYLMDC-King of Prussia GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NYLMDC-King of Prussia Realty, LP	DE	NIA	NYLMDC King of Prussia GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-3304035				2015 DIL PORTFOLIO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			47-3444658				PA 180 KOST RD LLC	DE	NIA	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-2586171				2017 CT REO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	62.308	New York Life Insurance Company	N	
							New York Life Insurance and Annuity Corporation	DE	NIA		Ownership	37.692	New York Life Insurance Company	N	
			82-2586171				2017 CT REO HOLDINGS LLC	DE	NIA	Corporation	Ownership	37.692	New York Life Insurance Company	N	
							Cortlandt Town Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-HZ SPENCER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND 10 WEST AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND 4700 Nall TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			37-1768259				REEP-IND Aegean MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Alpha TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-2598877				REEP-IND MCP VIII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND CHINO CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND FRANKLIN MA HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			61-1738919				REEP-IND FREEDOM MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Fridley MN LLC	MN	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Green Oaks IL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Kent LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			32-0442193				REEP-IND LYMAN MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-4607723				REEP-IND MCP II NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-4626597				REEP-IND MCP III NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-4646530				REEP-IND MCP IV NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-4685915				REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			83-4592121				REEP-IND MCP VII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND MCP III OWNER NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND RTG NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Simonton TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Valley View TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND Valwood TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF 960 East Paces Ferry GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			82-1945938				REEP-MF 960 EPF Opco GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			84-4102691				REEP-MF Emblem DE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	N	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	N	
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	99.000	New York Life Insurance Company	N	
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	N	
							REEP-MF Issaquah WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Mount Vernon GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Mount Laurel NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF NORTH PARK CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF AVERY TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-AVERY OWNER LLC	DE	NIA	REEP-MF AVERY TX LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Verde NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Wallingford WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			87-1661026				REEP-MF STEWART AZ HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC Bellevue WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC Financial Center FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC WATER RIDGE NC HOLDCO LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC ONE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC TWO WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC FOUR WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC FIVE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC SIX WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC SEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC EIGHT WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC NINE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC TEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC ELEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			81-2351415				REEP-MF FOUNTAIN PLACE MN LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			81-2456809				REEP-MF FOUNTAIN PLACE LLC	DE	NIA	REEP-MF FOUNTAIN PLACE MN LLC	Ownership	100.000	New York Life Insurance Company	N	
			85-3514927				REEP-MF Park-Line FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC 2300 EMPIRE CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND 10 WEST II AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-RTL Flemington NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-RTL Mill Creek NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
			85-3592979				REEP-RTL NPM GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP TAB ONE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance Company	Ownership	39.000	New York Life Insurance Company	N	
										New York Life Insurance and Annuity Corporation	Ownership	61.000	New York Life Insurance Company	N	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	N	
			87-2706041							New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	N	
							NJIND Raritan Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NJIND Talmadge Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							NJIND Melrich Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 18, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 19, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							Enclave CAF, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							Summitt Ridge Apartments, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							PTC Acquisitions, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							Martingale Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Funding	CYM	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	N	6
							New York Life Global Funding	DE	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	N	6
							Government Energy Savings Trust 2003-A	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	N	7



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
							UFI-NOR Federal Receivables Trust, Series 2009B	..NY..	..OTH..	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company	..N.....	7
							JREP Fund Holdings I, L.P.	..CYM..	..NIA..	New York Life Insurance Company	Ownership.....	12.500	New York Life Insurance Company	..N.....	
							Jaguar Real Estate Partners L.P.	..CYM..	..NIA..	New York Life Insurance Company	Ownership.....	30.300	New York Life Insurance Company	..N.....	
							NYLIFE Office Holdings Member LLC	..DE..	..NIA..	New York Life Insurance Company	Ownership.....	51.000	New York Life Insurance Company	..N.....	
					0001711406		NYLIFE Office Holdings LLC	..DE..	..NIA..	NYLIFE Office Holdings Member LLC	Ownership.....	51.000	New York Life Insurance Company	..N.....	
					0001728620		NYLIFE Office Holdings REIT LLC	..DE..	..NIA..	NYLIFE Office Holdings LLC	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							REEP-OFC DRAKES LANDING LLC	..DE..	..NIA..	NYLIFE Office Holdings REIT LLC	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							REEP-OFC CORPORATE POINTE CA LLC	..DE..	..NIA..	NYLIFE Office Holdings REIT LLC	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							REEP-OFC VON KARMAN CA LLC	..DE..	..NIA..	NYLIFE Office Holdings REIT LLC	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							REEP-OFC ONE BOWDOIN SQUARE MA LLC	..DE..	..NIA..	NYLIFE Office Holdings REIT LLC	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							REEP-OFC 525 N Tryon NC LLC	..DE..	..NIA..	NYLIFE Office Holdings REIT LLC	Ownership.....	100.000	New York Life Insurance Company	..N.....	
			47-2591038				525 Charlotte Office LLC	..DE..	..NIA..	REEP-OFC 525 N Tryon NC LLC	Ownership.....	100.000	New York Life Insurance Company	..N.....	
					0001728621		NYLIFE Office Holdings Acquisition REIT LLC	..DE..	..NIA..	NYLIFE Office Holdings LLC	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							NYLIFE Office Holdings Acquisition REIT LLC			NYLIFE Office Holdings Acquisition REIT LLC					
							REEP OFC Westory DC LLC	..DE..	..NIA..		Ownership.....	100.000	New York Life Insurance Company	..N.....	
							Skyhigh SPV Note Issuer 2020 Parent Trust	..DE..	..NIA..	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company	..N.....	7
							Skyhigh SPV Note Issuer 2020 LLC	..DE..	..NIA..	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company	..N.....	7
					0001742549		MSVEF Investor LLC	..DE..	..NIA..	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							MSVEF Feeder LP	..DE..	..NIA..	MSVEF Investor LLC	Ownership.....	55.560	New York Life Insurance Company	..N.....	
							MSVEF REIT LLC	..DE..	..NIA..	MSVEF Feeder LP	Ownership.....	55.560	New York Life Insurance Company	..N.....	
							Madison Square Value Enhancement Fund LP	..DE..	..NIA..	MSVEF REIT LLC	Ownership.....	51.000	New York Life Insurance Company	..N.....	
							MSVEF-MF Evanston GP LLC	..DE..	..NIA..	Madison Square Value Enhancement Fund LP	Ownership.....	51.000	New York Life Insurance Company	..N.....	
							MSVEF-MF Evanston II LP	..DE..	..NIA..	MSVEF-MF Evanston GP LLC	Ownership.....	51.000	New York Life Insurance Company	..N.....	
							MSVEF-MF HUNTINGTON PARK GP LLC	..DE..	..NIA..	Madison Square Value Enhancement Fund LP	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							MSVEF-MF HUNTINGTON PARK IIA LP	..DE..	..NIA..	MSVEF-MF HUNTINGTON PARK GP LLC	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							MSVEF-OFC Tampa GP LLC	..DE..	..NIA..	Madison Square Value Enhancement Fund LP	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							MSVEF-OFC WFC Tampa FL LP	..DE..	..NIA..	MSVEF-OFC Tampa GP LLC	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							MSVEF-FG WFC Tampa JV LP	..DE..	..NIA..	MSVEF-OFC WFC Tampa FL LP	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							MSVEF-OFC WFC Tampa PO GP LLC	..DE..	..NIA..	MSVEF-FG WFC Tampa JV LP	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							MSVEF-FG WFC Property Owner LP	..DE..	..NIA..	MSVEF-OFC WFC Tampa PO GP LLC	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							MSVEF-IND Commerce 303 GP LLC	..DE..	..NIA..	Madison Square Value Enhancement Fund LP	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							MSVEF-IND Commerce 303 AZ LP	..DE..	..NIA..	MSVEF-IND Commerce 303 GP LLC	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							MSVEF-SW Commerce 303 JV LP	..DE..	..NIA..	MSVEF-IND Commerce 303 AZ LP	Ownership.....	95.000	New York Life Insurance Company	..N.....	
							SEAF Sichuan SME Investment Fund LLC	..DE..	..NIA..	New York Life Enterprises LLC	Ownership.....	39.980	New York Life Insurance Company	..N.....	
			98-0412951				New York Life International Holdings Limited	..MUS..	..NIA..	New York Life Enterprises LLC	Ownership.....	84.380	New York Life Insurance Company	..N.....	
							New York Life International Holdings Limited								
			98-0412951					..MUS..	..NIA..	NYL Cayman Holdings Ltd.	Ownership.....	15.620	New York Life Insurance Company	..N.....	
							Max Ventures and Industries Limited	..IND..	..NIA..	New York Life International Holdings Limited	Ownership.....	21.300	New York Life Insurance Company	..N.....	
							Max Ventures and Industries Limited	..IND..	..NIA..	New York Life Insurance Company	Ownership.....	1.400	New York Life Insurance Company	..N.....	
							Max I Ltd.	..IND..	..NIA..	Max Ventures and Industries Limited	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							Max Assets Services Ltd.	..IND..	..NIA..	Max Ventures and Industries Limited	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							Max Specialty Films Ltd.	..IND..	..NIA..	Max Ventures and Industries Limited	Ownership.....	51.000	New York Life Insurance Company	..N.....	
							Max Estates Ltd.	..IND..	..NIA..	Max Ventures and Industries Limited	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							Max Square Limited	..IND..	..NIA..	Max Estates Ltd.	Ownership.....	51.000	New York Life Insurance Company	..N.....	
							Max Square Limited	..IND..	..NIA..	New York Life Insurance Company	Ownership.....	49.000	New York Life Insurance Company	..N.....	
							Pharmax Corporation Ltd.	..IND..	..NIA..	Max Estates Ltd.	Ownership.....	85.170	New York Life Insurance Company	..N.....	
							Wise Zone Builders Pvt. Ltd.	..IND..	..NIA..	Max Estates Ltd.	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							NYL Cayman Holdings Ltd.	..CYM..	..NIA..	New York Life Enterprises LLC	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							NYL Worldwide Capital Investments, LLC	..DE..	..NIA..	NYL Cayman Holdings Ltd.	Ownership.....	100.000	New York Life Insurance Company	..N.....	
							Seguros Monterrey New York Life, S.A. de C.V.	..MEX..	..IA..	New York Life Enterprises LLC	Ownership.....	99.998	New York Life Insurance Company	..N.....	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE Y**

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

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							Seguros Monterrey New York Life, S.A. de C.V.								
							Administradora de Conductos SMNYL, S.A. de C.V.	MEX	IA	NYL Worldwide Capital Investments	Ownership	0.002	New York Life Insurance Company	N	
							Agencias de Distribucion SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	N	
								MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	N	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	N	
										Agencias de Distribucion SMNYL, S.A. de C.V.	Ownership	1.000	New York Life Insurance Company	N	
			26-1483563				Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA		Ownership	100.000	New York Life Insurance Company	N	
			84-5183198				Eagle Strategies LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-3853547				Fabric of Family LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-3808042		0001033244		New York Life Capital Corporation	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
			27-0145686		0000071637		New York Life Trust Company	NY	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-3929029				NYLIFE Securities LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLINK Insurance Agency Incorporated	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLUK I Company	GBR	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLUK II Company	GBR	NIA	NYLUK I Company	Ownership	100.000	New York Life Insurance Company	N	
							Gresham Mortgage	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	N	
							W Construction Company	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	N	
							WUT	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	N	
							WIM (AIM)	GBR	NIA	NYLUK II Company	Ownership	100.000	New York Life Insurance Company	N	
							NYL Investors (U.K.) Limited	GBR	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYL Investors REIT Manager LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYL Investors NCVAD II GP, LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001705770		McMorgan Northern California Value Add/Development Fund II, LP	DE	NIA	NYL Investors NCVAD II GP, LLC	Ownership	50.000	New York Life Insurance Company	N	
										McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II-MF HENLEY CA LLC	DE	NIA	MNCVAD II-MF HENLEY CA LLC	Ownership	90.000	New York Life Insurance Company	N	
							MNCVAD II-SP HENLEY JV LLC	DE	NIA	MNCVAD II-SP HENLEY JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II-SP HENLEY OWNER LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II-OFC 770 L Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II-MF UNION CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II- HOLLIDAY UNION JV LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	90.000	New York Life Insurance Company	N	
							MNCVAD II-OFC HARBORS CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							MNCVAD II-SEAGATE HARBORS LLC	DE	NIA	MNCVAD II-OFC HARBORS CA LLC	Ownership	90.000	New York Life Insurance Company	N	
							MNCVAD II-OFC 630 K Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	N	
			84-1758196				MSSDF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance Company	Ownership	35.000	New York Life Insurance Company	N	
										New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Company	N	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance Company	Ownership	14.100	New York Life Insurance Company	N	
			84-1797003				Madison Square Structured Debt Fund LP	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	26.300	New York Life Insurance Company	N	
										Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	N	
			84-1819107				MSSDF REIT LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-1825208				MSSDF REIT Funding Sub I LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
			85-4113067				MSSDF REIT Funding Sub II LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
			85-4120070				MSSDF REIT Funding Sub III LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSSDF REIT Funding Sub IV LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	N	
							MSVEF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
			94-3390961				MCPF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-4025228				Madison Core Property Fund LP	DE	NIA	NYL Investors LLC	Management	0.000	New York Life Insurance Company	N	11
			83-4049223				MCPF Holdings Manager LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MCPF MA Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MCPF Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-IND TAMARAC FL	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF 1500 Quail, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Mill Creek, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Gateway, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Gateway Phases II and III, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Delta Court, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Fremont Distribution Center, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Century, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Saddle River LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Newpoint Commons, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Northsight, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Riverside, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Corporate Woods, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	N	
							Bartons Lodge Apartments, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	90.000	New York Life Insurance Company	N	
							MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Hawthorne, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Auburn 277, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Sumner North, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Wellington, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MIREF Warner Center, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-MF Duluth GA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC Centerstone I CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC Centerstone III CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-MOB Centerstone IV CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC Centerpoint Plaza CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-2279230				MADISON-IND Logistics NC LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-2283899				MCPF-LRC Logistics LLC	DE	NIA	MADISON-IND Logistics NC LLC	Ownership	90.000	New York Life Insurance Company	N	
							MADISON-MF Desert Mirage AZ LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC One Main Place OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-IND Fenton MO LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-IND Hitzert Roadway MO LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-MF Hoyt OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5172577				MADISON-RTL Clifton Heights PA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-IND Locust CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5640009				MADISON-OFC Weston Pointe FL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-SP Henderson LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	90.000	New York Life Insurance Company	N	
							MADISON-MF MCCADDEN CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-OFC 1201 WEST IL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-MCCAFFERY 1201 WEST IL LLC	DE	NIA	MADISON-OFC 1201 WEST IL LLC	Ownership	92.500	New York Life Insurance Company	N	
							MADISON-MF CRESTONE AZ LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-4019048				MADISON-MF TECH RIDGE TX LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-RTL SARASOTA FL, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-MOB CITRACADO CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-ACG THE MEADOWS WA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-ACG THE MEADOWS JV LLC	DE	NIA	MADISON-ACG THE MEADOWS WA LLC	Ownership	100.000	New York Life Insurance Company	N	
							MADISON-ACG THE MEADOWS OWNER LLC	DE	NIA	MADISON-ACG THE MEADOWS JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Investment Management Asia Limited	CYM	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE Y**

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
			13-4080466		0000061227		MackKay Shields LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
			27-2850988				MackKay Shields Core Plus Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			27-2851036		0001502131		MackKay Shields Core Plus / Opportunities Fund LP	DE	NIA	MackKay Shields Core Plus Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			27-0676586				MackKay Municipal Managers Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-2332835		0001432467		MackKay Municipal Opportunities Master Fund, L.P.	DE	NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			22-2267512		0001432468		MackKay Municipal Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			27-0676650				MackKay Municipal Managers Credit Opportunities GP, LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			30-0523736		0001460030		MackKay Municipal Credit Opportunities Master Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			30-0523739		0001460023		MackKay Municipal Credit Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			38-4019880		0001700102		MackKay Municipal Credit Opportunities HL Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1374021				MackKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	CYM	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1370729		0001710885		MackKay Municipal Credit Opportunities HL (Cayman) Fund, LP	CYM	NIA	MackKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-3040968				MackKay Municipal Short Term Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-3041041		0001532022		MackKay Municipal Short Term Opportunities Fund LP	DE	NIA	MackKay Municipal Short Term Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							Plainview Funds plc	IRL	NIA	MackKay Shields LLC	Ownership	50.000	New York Life Insurance Company	N	
							Plainview Funds plc	IRL	NIA	MackKay Shields LLC	Board of Directors	0.000	New York Life Insurance Company	N	
			27-3064248				MackKay Shields High Yield Active Core Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-4248749		0001502130		MackKay Shields High Yield Active Core Fund LP	DE	NIA	MackKay Shields High Yield Active Core Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-0540507				MackKay Shields Credit Strategy Fund Ltd	CYM	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-4357172	3859263			MackKay Shields Credit Strategy Partners LP	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001502133		MackKay Shields Defensive Bond Arbitrage Fund Ltd.	BMJ	NIA	MackKay Shields LLC	Ownership	0.160	New York Life Insurance Company	N	
					0001502133		MackKay Shields Defensive Bond Arbitrage Fund Ltd.	BMJ	NIA	New York Life Insurance Company	Ownership	14.780	New York Life Insurance Company	N	
			45-2732939				MackKay Shields Core Fixed Income Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-2733007		0001529525		MackKay Shields Core Fixed Income Fund LP	DE	NIA	MackKay Shields Core Fixed Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-1760156				MackKay Shields Select Credit Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001703194		MackKay Shields Select Credit Opportunities Fund LP	DE	NIA	MackKay Shields Select Credit Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			81-4553436				MackKay Shields (International) Ltd.	GBR	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1108933				MackKay Shields (Services) Ltd.	GBR	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1108959				MackKay Shields (UK) LLP	GBR	NIA	MackKay Shields (International) Ltd.	Ownership	99.000	New York Life Insurance Company	N	
			98-1108940				MackKay Shields (UK) LLP	GBR	NIA	MackKay Shields (Services) Ltd.	Ownership	1.000	New York Life Insurance Company	N	
			47-3358622				MackKay Municipal Managers California Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	

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

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			81-2401724				MackKay Municipal California Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers California Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			38-4002797		0001685030		MackKay Municipal New York Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			81-2575585		0001700100		MackKay Municipal New York Opportunities Fund, L.P.	DE	NIA	MackKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			36-4846547				MackKay Municipal Opportunity HL Fund LP	DE	NIA	MackKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			37-1836504				MackKay Municipal Capital Trading GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			81-4932734				MackKay Municipal Capital Trading Master Fund, L.P.	DE	NIA	MackKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			37-1846456		0001701742		MackKay Municipal Capital Trading Fund, L.P.	DE	NIA	MackKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-1728099				MackKay Municipal Managers Strategic Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			27-4320205		0001510983		MackKay Municipal Strategic Opportunities Fund LP	DE	NIA	MackKay Municipal Managers Strategic Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-1715543				MackKay Shields US Equity Market Neutral Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-1716026		0001715261		MackKay Cornerstone US Equity Market Neutral Fund LP	DE	NIA	MackKay Shields US Equity Market Neutral Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			13-4080466				MackKay Shields Intermediate Bond Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			02-0633343				MackKay Shields Intermediate Bond Fund LP	DE	NIA	MackKay Shields Intermediate Bond Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-3051488				MackKay Shields General Partner (L/S) LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-3085547				MackKay Shields Long/Short Fund (Master)	DE	NIA	MackKay Shields General Partner (L/S) LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-3088001				MackKay Municipal Managers Opportunities Allocation GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-3085547				MackKay Municipal Managers Opportunities Allocation Master Fund LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-3088001				MackKay Municipal Managers Opportunities Allocation Fund A LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-3010096				MackKay Municipal Managers Opportunities Allocation Fund B LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-2017635				MackKay Municipal Managers U.S. Infrastructure – Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-2046842		0001783642		MackKay Municipal U.S. Infrastructure Opportunities Fund LP	DE	NIA	MackKay Municipal Managers U.S. Infrastructure – Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			85-0605318		0001811009		MackKay Municipal Managers High Yield Select GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							MackKay Municipal High Yield Select Fund LP	DE	NIA	MackKay Municipal Managers High Yield Select GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MackKay Flexible Income Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							MackKay Flexible Income Fund LP	DE	NIA	MackKay Flexible Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MackKay Municipal Managers High Income Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							MackKay Municipal High Income Opportunities Fund LP	DE	NIA	MackKay Municipal Managers High Income Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							Cascade CLO Manager LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	
							MKS CLO Holdings GP LLC	DE	NIA	Cascade CLO Manager LLC	Ownership	100.000	New York Life Insurance Company	N	
							MKS CLO Holdings, LP	CYM	NIA	MKS CLO Holdings GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							MKS CLO Advisors, LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	N	

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

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							MackKay Shields Europe Investment Management Limited	..IRL	..NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	..N	
							MackKay Shields European Credit Opportunity Fund Limited	..NJ	..NIA	New York Life Insurance and Annuity Corporation	Ownership	33.000	New York Life Insurance Company	..N	
							MackKay Shields European Credit Opportunity Fund Limited	..NJ	..NIA	MackKay Shields LLC	Ownership	67.000	New York Life Insurance Company	..N	
							MKS TALF Opportunities Fund GP, LLC	..DE	..NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	..N	
							MackKay Shields TALF 2.0 Opportunities Feeder Fund (Cayman) LP	..CYM	..NIA	MKS TALF Opportunities Fund GP, LLC	Ownership	100.000	New York Life Insurance Company	..N	
							MackKay Shields TALF 2.0 Opportunities Feeder Fund (Cayman GBP-Hedged) LP	..CYM	..NIA	MKS TALF Opportunities Fund GP, LLC	Ownership	100.000	New York Life Insurance Company	..N	
			85-0866088				MackKay Shields TALF 2.0 Opportunities Feeder Fund (US) LP	..DE	..NIA	MKS TALF Opportunities Fund GP, LLC	Ownership	100.000	New York Life Insurance Company	..N	
			85-0860318				MackKay Shields TALF 2.0 Opportunities Master Fund LP	..DE	..NIA	MKS TALF Opportunities Fund GP, LLC	Ownership	100.000	New York Life Insurance Company	..N	
			87-1580419				MKS Global Sustainable Emerging Markets Equities Fund GP LLC	..DE	..NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	..N	
			87-1621347				Candriam Global Sustainable Emerging Markets Equities Fund LP	..DE	..NIA	MKS Global Sustainable Emerging Markets Equities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	..N	
			87-1598388				MKS Global Emerging Markets Equities Fund GP LLC	..DE	..NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	..N	
			87-1645818				Candriam Global Emerging Markets Equities Fund LP	..DE	..NIA	MKS Global Emerging Markets Equities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	..N	
					0001453415		Cornerstone Capital Management Holdings LLC	..DE	..NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	..N	
							Madison Square Investors Asian Equity Market Neutral Fund GP, LLC	..DE	..NIA	Cornerstone Capital Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	..N	
							Cornerstone Capital Management Large-Cap Enhanced Index Fund GP, LLC	..DE	..NIA	Cornerstone Capital Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	..N	
					0001329043		Cornerstone Capital Management Large-Cap Enhanced Index Fund, LP	..DE	..NIA	Cornerstone Capital Management Large-Cap Enhanced Index Fund GP, LLC	Ownership	100.000	New York Life Insurance Company	..N	
			85-1664787				New York Life Investments Alternatives LLC	..DE	..NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	..N	
			36-4715120				Madison Capital Funding LLC	..DE	..NIA	New York Life Insurance Company	Ownership	21.900	New York Life Insurance Company	..N	
			36-4715120				Madison Capital Funding LLC	..DE	..NIA	New York Life Insurance and Annuity Corporation	Ownership	78.100	New York Life Insurance Company	..N	
			26-2806813				MCF Co-Investment GP LLC	..DE	..NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	..N	
			26-2806864		0001538585		MCF Co-Investment GP LP	..DE	..NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	..N	
							Madison Capital Funding Co-Investment Fund LP	..DE	..NIA						
			26-2806918		0001538584		MCF Co-Investment GP LP	..DE	..NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company	..N	
			80-0920962				Madison Avenue Loan Fund GP LLC	..DE	..NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	..N	
			61-1711540		0001577927		Madison Avenue Loan Fund LP	..DE	..NIA	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company	..N	
							MCF Fund I LLC	..DE	..NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	..N	
			30-1143853				MCF Hanwha Fund LLC	..DE	..NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	..N	..1
							Ironshore Investment BL I Ltd.	..BMJ	..NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	..N	..1
			46-2213974				MCF CLO IV LLC	..DE	..NIA	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company	..N	
			46-2213974				MCF CLO IV LLC	..DE	..NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	..N	..1
			81-4067250				MCF CLO V LLC	..DE	..NIA	New York Life Insurance Company	Ownership	5.000	New York Life Insurance Company	..N	
			81-4067250				MCF CLO V LLC	..DE	..NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	..N	..1
			82-1943737				MCF CLO VI LLC	..DE	..NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	..N	..1
			82-2734635				MCF CLO VII LLC	..DE	..NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	..N	..1
							MCF CLO VIII Ltd	..DE	..NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	..N	..1
							MCF CLO VIII LLC	..DE	..NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	..N	
							MCF CLO IX Ltd	..CYM	..NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	..N	..1

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SCHEDULE Y

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			36-4883128				MCF CLO IX LLC	DE	NIA	MCF CLO IX Ltd.	Ownership	100.000	New York Life Insurance Company	N	
			61-1907486				MCF KB Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			84-3329380				MCF KB Fund II LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			85-1708233				MCF Hyundai Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			37-1749427				MCF Senior Debt Fund 2020 LP	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
							Montpelier Carry Parent, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	
							Montpelier Carry, LLC	DE	NIA	Montpelier Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-2042988				Montpelier GP, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-2042988		0001570694		Montpelier Fund, L.P.	DE	NIA	Montpelier GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			35-2537165				MCF Mezzanine Carry I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance Company	Ownership	66.670	New York Life Insurance Company	N	
							New York Life Insurance and Annuity Corporation	DE	NIA		Ownership	33.330	New York Life Insurance Company	N	
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
							MCF PD Fund GP LLC	DE	NIA	MCF PD Fund GP LLC	Other	0.000	New York Life Insurance Company	N	1
			98-1450997				MCF PD Fund LP	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	N	1
							MCF Senior Debt Fund 2019-I GP LLC	DE	NIA	MCF Senior Debt Fund 2019-I GP LLC	Other	0.000	New York Life Insurance Company	N	1
			83-4242231				MCF Senior Debt Fund 2019-I LP	DE	NIA	MCF Senior Debt Fund 2019-I GP LLC	Other	0.000	New York Life Insurance Company	N	1
							Warwick Seller Representative, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	N	
							Young America Holdings, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	36.350	New York Life Insurance Company	N	
							YAC.ECOM Incorporated	MN	NIA	Young America Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
				2644154			Young America, LLC	MN	NIA	Young America Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Global Fulfillment Services, Inc.	AZ	NIA	Young America, LLC	Ownership	100.000	New York Life Insurance Company	N	
							SourceOne Worldwide, Inc.	MN	NIA	Young America, LLC	Ownership	100.000	New York Life Insurance Company	N	
							YA Canada Corporation	CAN	NIA	Young America, LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Investments Alternatives LLC								
							GoldPoint Partners LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001293285		New York Life Capital Partners II, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Capital Partners III GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Capital Partners IV GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Capital Partners IV GenPar, LP	DE	NIA	New York Life Capital Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Capital Partners IV, LP	DE	NIA	LP	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Core Opportunities Fund, L.P.	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Core Opportunities Fund II L.P.	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Mezzanine Partners IV GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Mezzanine Partners IV GenPar LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001670568		GoldPoint Mezzanine Partners Co-Investment Fund A, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	N	
					0001652367		GoldPoint Mezzanine Partners IV, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV A Blocker LP (GPPMBA)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV A Preferred Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV B Blocker LP (GPPMBB)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV C Blocker LP (GPPMBC)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV D Blocker LP (GPPMBD)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV E Blocker LPP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV ECI Aggregator LP	DE	NIA	GPP Mezz IV E Blocker LPP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV F Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV G Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Mezz IV H Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
							GPP Mezz IV I Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Mezzanine Partners Offshore IV, L.P.	CYM	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Co-Investment V GenPar GP LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Co-Investment V GenPar, L.P.	DE	NIA	GoldPoint Partners Co-Investment V GenPar GP LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001670563		GoldPoint Partners Co-Investment Fund-A, LP	DE	NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	N	
					0001562188		GoldPoint Partners Co-Investment V, L.P.	DE	NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							GPP V B Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP V ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP V F Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP V G Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Private Debt V GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Private Debt Offshore V, LP	CYM	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GPP Private Debt V RS LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Private Debt V GenPar GP, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Private Debt V, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP PD V A Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Private Debt V-ECI Aggregator LP	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP PD V B Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP PD V C Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP PD V D Blocker LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP LuxCo V GP Sarl	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GPP Private Debt LuxCo V SCSp	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager III GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager III GenPar, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001644721		GoldPoint Partners Select Manager Fund III, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager Fund III AIV, L.P.	DE	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager IV GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager IV GenPar, L.P.	DE	NIA	GoldPoint Partners Select Manager IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001725867		GoldPoint Partners Select Manager Fund IV, L.P.	DE	NIA	GoldPoint Partners Select Manager IV GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager V GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	



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**SCHEDULE Y**

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
							GoldPoint Partners Select Manager V GenPar, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager Fund V, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Canada V GenPar Inc.	CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager Canada Fund V, L.P.	CAN	NIA	GoldPoint Partners Canada V GenPar Inc.	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Canada III GenPar, Inc.	CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager Canada Fund III, L.P.	CAN	NIA	GoldPoint Partners Canada III GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Canada IV GenPar Inc.	CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Select Manager Canada Fund IV, L.P.	CAN	NIA	GoldPoint Partners Canada IV GenPar Inc.	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Co-Investment VI GenPar GP LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Co-Investment VI GenPar, LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar GP LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001712763		GoldPoint Partners Co-Investment VI LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI – ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI Blocker A LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI Blocker B LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI Blocker C LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI Blocker D LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI Blocker E LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP VI Blocker I LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							GPP Co-Invest VII GenPar, GP LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							GPP Co-Invest VII, GenPar LP	DE	NIA	GPP Co-Invest VII GenPar, GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Partners Co-Investment VII, LP	DE	NIA	GPP Co-Invest VII, GenPar LP	Ownership	100.000	New York Life Insurance Company	N	
							GoldPoint Private Credit GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001718352		GoldPoint Private Credit Fund, LP	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP 2010 Co-Invest L.P.	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP 2010 Co-Invest ECI Blocker Holdco B L.P.	DE	NIA	NYLCAP 2010 Co-Invest L.P.	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP 2010 Co-Invest ECI Blocker B L.P.	DE	NIA	NYLCAP 2010 Co-Invest ECI Blocker Holdco B L.P.	Ownership	100.000	New York Life Insurance Company	N	
							Goldpoint Partners Canada GenPar, Inc.	CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Select Manager Canada Fund, LP	CAN	NIA	NYLCAP Canada GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Canada II GenPar, Inc.	CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Select Manager Canada Fund II, L.P.	CAN	NIA	NYLCAP Canada II GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Mezzanine Partners II GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Mezzanine Partners II GenPar, LP	DE	NIA	NYLIM Mezzanine Partners II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Mezzanine Partners III GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Mezzanine Partners III GenPar, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							NYLCAP Mezzanine Partners III, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco B, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker B, LP	DE	NIA	NYLCAP Mezzanine Partners III 2012 Co-Invest ECI Blocker Holdco B, LP	Ownership	100.000	New York Life Insurance Company	N	
					0001483925		NYLCAP Mezzanine Offshore Partners III, LP	CYM	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Select Manager GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001441093		NYLCAP Select Manager GenPar, LP	DE	NIA	NYLCAP Select Manager GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Select Manager Fund, LP	DE	NIA	NYLCAP Select Manager GenPar, LP	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Select Manager Cayman Fund, LP	CYM	NIA	NYLCAP Select Manager GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Select Manager II GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001520743		NYLCAP Select Manager II GenPar, L.P.	CYM	NIA	NYLCAP Select Manager II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP Select Manager Fund II, L.P.	CYM	NIA	NYLCAP Select Manager II GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP India Funding LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM-JB Asset Management Co., LLC	MUS	NIA	NYLCAP India Funding LLC	Ownership	24.660	New York Life Insurance Company	N	3
					0001356865		New York Life Investment Management India Fund II, LLC	MUS	NIA	NYLIM-JB Asset Management Co., LLC	Ownership	100.000	New York Life Insurance Company	N	
							New York Life Investment Management India Fund (FVIC) II, LLC	MUS	NIA	New York Life Investment Management India Fund II, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLCAP India Funding III LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM-Jacob Ballas Asset Management Co. III, LLC	MUS	NIA	NYLCAP India Funding III LLC	Ownership	24.660	New York Life Insurance Company	N	4
					0001435025		NYLIM Jacob Ballas India Fund III, LLC	MUS	NIA	NYLIM-Jacob Ballas Asset Management Company III, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Jacob Ballas Capital India (FVIC) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYLIM Jacob Ballas India (FII) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Evolution Asset Management, Ltd.	CYM	NIA	GoldPoint Partners LLC	Ownership	24.500	New York Life Insurance Company	N	
							EIF Managers Limited	MUS	NIA	Evolution Asset Management, Ltd.	Ownership	58.720	New York Life Insurance Company	N	
							EIF Managers II Limited	MUS	NIA	Evolution Asset Management, Ltd.	Ownership	55.000	New York Life Insurance Company	N	
			54-1886751				PA Capital LLC	DE	NIA	New York Life Investments Alternatives LLC	Ownership	68.140	New York Life Insurance Company	N	
			84-2631913				BMG PAMP GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-2611868				BMG PA Private Markets (Delaware) LP	DE	NIA	BMG PAMP GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1503475				BMG Private Markets (Cayman) LP	CYM	NIA	BMG PAMP GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-2641258				PACD MM, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-2106547				PA Capital Direct, LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	N	8
							PA Credit Program Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-1396530				PA Credit Program Carry, LLC	DE	NIA	PA Credit Program Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-2572635				PACIF Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-2591793				PACIF Carry, LLC	DE	NIA	PACIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PACIF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			20-4877177		0001368975		Private Advisors Coinvestment Fund, LP	DE	NIA	PACIF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PACIF II GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-1662477		0001489910		Private Advisors Coinvestment Fund II, LP	DE	NIA	PACIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-2591588				PACIF II Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-2591860				PACIF II Carry, LLC	DE	NIA	PACIF II Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PACIF III GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-1360141		0001562375		Private Advisors Coinvestment Fund III, LP	DE	NIA	PACIF III GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-2548534				PACIF III Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			80-0916710				PACIF III Carry, LLC	DE	NIA	PACIF III Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PACIF IV GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4247870		0001646588		Private Advisors Coinvestment Fund IV, LP	DE	NIA	PACIF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			47-4489053				PACIF IV Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							PACIF IV Carry, LLC	DE	NIA	PACIF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PAMMF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-1689912		0001762448		PA Middle Market Fund, LP	DE	NIA	PAMMF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			03-0532213		0001322607		PA Hedged Equity Fund, L.P.	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Hedged Equity Fund (QP), L.P.	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			54-2051483		0001459910			DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Hedged Equity Master Fund	DE	NIA	Private Advisors Hedged Equity Fund (QP), L.P.	Other	0.000	New York Life Insurance Company	N	B
			20-5904617				PASOF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-0892695				PA Strategic Opportunities Fund, LP	DE	NIA	PASOF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-0875251				PASCBF III GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Buyout Fund III, LP	DE	NIA	PASCBF III GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			20-4838202		0001374891		PASCBF IV GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Buyout Fund IV, LP	DE	NIA	PASCBF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-1662399		0001442524		PASCBF IV Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-2573409				PASCBF IV Carry, LLC	DE	NIA	PASCBF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-2591925				PASCBF V GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Buyout Fund V, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			45-4078336		0001537995		Private Advisors Small Company Buyout V – ERISA Fund, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-1799496		0001576987		PASCBF V Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-2714292				PASCBF V Carry, LLC	DE	NIA	PASBF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			35-2476750				PASOPEF VI Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4523581				PASOPEF VI Carry, LLC	DE	NIA	PASOPEF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASOPEF VII GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Private Equity Fund VI, LP	DE	NIA	PASOPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-4301623		0001595889		Private Advisors Small Company Private Equity Fund VI (Cayman), LP	CYM	NIA	PASOPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1223903		0001635254		PASOPEF VII GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Private Equity Fund VII, LP	DE	NIA	PASOPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5430553		0001657189		Private Advisors Small Company Private Equity Fund VII (Cayman), LP	CYM	NIA	PASOPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1286549		0001711424		PASOPEF VII Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASOPEF VII Carry, LLC	DE	NIA	PASOPEF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5442078				PASOPEF VIII GP LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Private Equity Fund VIII, LP	DE	NIA	PASOPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Private Equity Fund VIII (Cayman), LP	CYM	NIA	PASOPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1417728		0001711426		PASOPEF IX GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-1939809				PA Small Company Private Equity Fund IX, LP	DE	NIA	PASOPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-1800282				PA Small Company Private Equity Fund IX, (Cayman), LP	CYM	NIA	PASOPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1516465				Cuyahoga Capital Partners IV Management Group LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-4331000					DE	NIA	Cuyahoga Capital Partners IV Management Group LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-4331219		0001514824		Cuyahoga Capital Partners IV LP	DE	NIA		Other	0.000	New York Life Insurance Company	N	B

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
			26-3698069	3835342			Cuyahoga Capital Emerging Buyout Partners Management Group LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			26-3698209	3835351			Cuyahoga Capital Emerging Buyout Partners LP	DE	NIA	Cuyahoga Capital Emerging Buyout Partners Management Group LLC	Other	0.000	New York Life Insurance Company	N	B
			47-4479441				PA Real Assets Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-2582122				PA Real Assets Carry, LLC	DE	NIA	PA Real Assets Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Real Assets Carry Parent II, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Real Assets Carry II, LLC	DE	NIA	PA Real Assets Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Emerging Manager Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4468334				PA Emerging Manager Carry, LLC	DE	NIA	PA Emerging Manager Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Emerging Manager Carry Parent II, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-2884836				PA Emerging Manager Carry II, LLC	DE	NIA	PA Emerging Manager Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	N	
							RIC I GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4146929				Richmond Coinvestment Partners I, LP	DE	NIA	RIC I GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							RIC I Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4511149				RIC I Carry, LLC	DE	NIA	RIC I Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASF V GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4252449		0001646590		Private Advisors Secondary Fund V, LP	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASF V Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-4498336				PASF V Carry, LLC	DE	NIA	PASF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-3310049				PASF VI GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			84-3090059				PA Secondary Fund VI, LP	DE	NIA	PASF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Secondary Fund VI Coinvestments, LP	DE	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	N	
							PA Secondary Fund VI (Cayman), LP	CYM	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	N	
							PARAF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5323045		0001656546		Private Advisors Real Assets Fund, LP	DE	NIA	PARAF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PARAF Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5392508				PARAF Carry, LLC	DE	NIA	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASCCIF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5230804		0001660017		Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
			81-4614299		0001691962		PASCCIF II GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
							PA Small Company Coinvestment Fund II, LP	DE	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	N	
							PASCCIF Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			47-5472308				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-3120890				PARAF II GP LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			82-3541209		0001721164		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			86-1973380				PARAF III GP LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			86-1678206				PA Real Assets Fund III, LP	DE	NIA	PARAF III GP LLC	Ownership	100.000	New York Life Insurance Company	N	
					0001223706		Private Advisors Hedged Equity Fund, Ltd.	CYM	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company	N	B
							Private Advisors Hedged Equity Fund (QP), Ltd.	CYM	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company	N	B
							Private Advisors Hedged Equity Master Fund, Ltd.	CYM	NIA	Private Advisors Hedged Equity Fund (QP), Ltd.	Other	0.000	New York Life Insurance Company	N	B
			98-0626772				SAF GP LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			87-1875231				Social Advancement Fund, LP	DE	NIA	SAF GP LLC	Ownership	100.000	New York Life Insurance Company	N	
			87-1371149				WTP GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-5163324		0001605509		West Tower Partners, LP	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			98-1164867		0001605502		West Tower Partners, Ltd.	CYM	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company	N	B
			98-1164329				West Tower Partners SPC	CYM	NIA	West Tower Partners, Ltd.	Other	0.000	New York Life Insurance Company	N	B
			83-2670366				Washington Pike GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	N	
			83-2634832				Washington Pike, LP	DE	NIA	Washington Pike GP, LLC	Ownership	100.000	New York Life Insurance Company	N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			84-5036706 84-5053710				RidgeLake Partners GP, LLC RidgeLake Partners, LP	DE DE	NIA NIA	PA Capital LLC RidgeLake Partners GP, LLC New York Life Investment Management Holdings LLC	Ownership Ownership	100.000 100.000	New York Life Insurance Company New York Life Insurance Company	N N	
							NYLCAP Holdings (Mauritius) Jacob Ballas Capital India PVT, Ltd. Industrial Assets Holdings Limited JB Cerestra Investment Management LLP	MUS MUS MUS MUS	NIA NIA NIA NIA	Holdings LLC NYLCAP Holdings (Mauritius) NYLCAP Holdings (Mauritius) NYLCAP Holdings (Mauritius)	Ownership Ownership Ownership Ownership	100.000 23.300 28.020 12.580	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company	N N N N	
			22-3704242		0001103598		NYLIM Service Company LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
							NYL Workforce GP LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
			52-2206685		0001133639		New York Life Investment Management LLC NYLIM Fund II GP, LLC NYLIM-TND, LLC New York Life Investment Management Hong Kong Limited	DE DE DE CHN	NIA NIA NIA NIA	Holdings LLC New York Life Investment Management LLC New York Life Investment Management LLC New York Life Investment Management LLC	Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company	N N N N	
				4643807	0001406803		WFHG, GP LLC Workforce Housing Fund I – 2007, LP	DE DE	NIA NIA	New York Life Investment Management LLC WFHG, GP LLC	Ownership Ownership	100.000 50.000	New York Life Insurance Company New York Life Insurance Company	N N	
							IndexIQ Holdings Inc.	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	N	
			02-0811751 02-0811751 02-0811753		0001483922 0001483922 0001415996		IndexIQ LLC IndexIQ LLC IndexIQ Advisors LLC IndexIQ Active ETF Trust	DE DE DE DE	NIA NIA NIA NIA	New York Life Insurance and Annuity Corporation IndexIQ LLC IndexIQ Holdings Inc. IndexIQ LLC	Ownership Ownership Ownership Ownership	95.020 100.000 25.630 100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company	N N N N	
							IQ MacKay ESG Core Plus Bond ETF IndexIQ ETF Trust IQ 50 Percent Hedged FTSE International ETF IQ 500 International ETF IQ Chaikin US Large Cap ETF IQ Chaikin US Small Cap ETF	DE DE DE DE DE DE	NIA NIA NIA NIA NIA NIA	New York Life Insurance and Annuity Corporation IndexIQ LLC New York Life Investment Management LLC New York Life Investment Management LLC New York Life Investment Management LLC New York Life Investment Management LLC	Ownership Ownership Ownership Ownership Ownership Ownership	98.560 98.400 83.470	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company	N N N N N N	
							IQ Healthy Hearts ETF IQ S&P High Yield Low Volatility Bd ETF	DE DE	NIA NIA	New York Life Insurance and Annuity Corporation New York Life Investment Management LLC	Ownership Ownership	79.720 54.570	New York Life Insurance Company New York Life Insurance Company	N N	
							IQ Candriam ESG International Equity ETF IQ Candriam ESG US Equity ETF New York Life Investment Management Holdings International New York Life Investment Management Holdings II International	DE DE LUX LUX	NIA NIA NIA NIA	Holdings LLC New York Life Investment Management LLC New York Life Investment Management Holdings LLC Holdings International	Ownership Ownership Ownership Ownership	94.670 97.520 100.000 100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company	N N N N	
							Candriam Group CGH UK Acquisition Company Limited Tristan Capital Partners Holdings Limited Tristan Capital Holdings Limited Tristan Capital Partners LLP EPI SO 4 Co-Investment LLP EPI SO 4 (GP) LLP EPI SO 4 Incentive Partners LLP CCP 5 Co-Investment LLP Tristan Capital Limited	LUX GBR GBR GBR GBR GBR GBR GBR GBR GBR	NIA NIA NIA NIA NIA NIA NIA NIA NIA NIA	Holdings II International Candriam Group CGH UK Acquisition Company Limited Tristan Capital Partners Holdings Limited Tristan Capital Partners Holdings Limited Tristan Capital Partners Holdings Limited EPI SO 4 Co-Investment LLP Tristan Capital Partners Holdings Limited Tristan Capital Partners Holdings Limited	Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership Ownership	100.000 100.000 49.000 40.000 100.000 50.000 16.000 4.700 50.000 100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company	N N N N N N N N N N	

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
							Tristan Capital Partners LLP	.GBR	NIA	Tristan Capital Limited	Ownership	92.000	New York Life Insurance Company	.N	
							CCP III Co-Investment (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.N	
							CCP III Co-Investment LP	.GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	.N	
							CCP IV Co-Investment LP	.GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	.N	
							CCP III (GP) LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	.N	
							CCP III Incentive Partners (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.N	
							CCP III Incentive Partners LP	.GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	.N	
							CCP IV Incentive Partners LP	.GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	.N	
							Curzon Capital Partners III (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.N	
							CCP III (GP) LLP	.GBR	NIA	Curzon Capital Partners III (GP) Limited	Ownership	100.000	New York Life Insurance Company	.N	
							EPISO 3 Co-Investment (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.N	
							EPISO 3 Co-Investment LP	.GBR	NIA	EPISO 3 Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	.N	
							EPISO 3 Incentive Partners (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.N	
							EPISO 3 Incentive Partners LP	.GBR	NIA	EPISO 3 Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	.N	
							EPISO 3 IOM Limited	.IMN	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.N	
							CCP IV (GP) LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	.N	
							Curzon Capital Partners IV (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.N	
							CCP 5 GP LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	33.000	New York Life Insurance Company	.N	
							CCP 5 Pool Partnership GP Limited	.NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.N	
							CCP 5 Pool Partnership SLP	.NJ	NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	.N	
							Tristan Capital Partners Asset Management Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.N	
							TCP Poland Spolka z ograniczona odpowiedzialnoscia	.POL	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	.N	
							TCP Co-Investment (GP) S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.N	
							TCP Co-Investment SCSP	.LUX	NIA	TCP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	.N	
							TCP Incentive Partners SCSP	.LUX	NIA	TCP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	.N	
							TCP Incentive Partners (GP) S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.N	
							German Property Performance Partners Investors Feeder Verwaltungs GmbH	.DEU	NIA	TCP Incentive Partners (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	.N	
							EPISO 4 (GP) S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.N	
							EPISO 4 (GP) II S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.N	
							Tristan (Holdings) Limited	.GBR	NIA	CGH UK Acquisition Company Limited	Ownership	40.000	New York Life Insurance Company	.N	
							EPISO 3 Feeder (GP) Limited	.GBR	NIA	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	.N	
							CCP V Feeder (GP) LLP	.GBR	NIA	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	.N	
							EPISO 4 Feeder (GP) LLP	.GBR	NIA	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	.N	
							CCP 5 Feeder LLP	.GBR	NIA	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	.N	
							Tristan Global Securities GP Limited	.CYM	NIA	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	.N	
							Tristan Global Securities LP	.CYM	NIA	Tristan Global Securities GP Limited	Ownership	40.000	New York Life Insurance Company	.N	
							Candriam Luxco S.á.r.l.	.LUX	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	.N	
							Candriam Luxembourg	.LUX	NIA	Candriam Group	Ownership	91.107	New York Life Insurance Company	.N	
							Candriam Belgium	.BEL	NIA	Candriam Luxembourg	Ownership	99.990	New York Life Insurance Company	.N	
							Candriam Belgium	.BEL	NIA	Candriam Group	Ownership	0.010	New York Life Insurance Company	.N	
							Candriam France	.FRA	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	.N	
							Candriam Monétaire SICAV	.FRA	NIA	Candriam Belgium	Ownership	3.230	New York Life Insurance Company	.N	
							Candriam Monétaire SICAV	.FRA	NIA	Candriam France	Ownership	2.690	New York Life Insurance Company	.N	
							Candriam Monétaire SICAV	.FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	.N	
							Candriam Switzerland LLC	.CHE	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	.N	
							Candriam GP	.LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	.N	
							KTA Holdco	.LUX	NIA	Candriam Luxembourg	Ownership	66.670	New York Life Insurance Company	.N	
							KTA Holdco	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	.N	
							Kartesia Management SA	.LUX	NIA	KTA Holdco	Ownership	33.000	New York Life Insurance Company	.N	
							Kartesia UK Ltd.	.GBR	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	.N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Kartesia Belgium .....	.BEL	NIA.....	Kartesia Management SA .....	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Kartesia Credit FFS .....	.FRA	NIA.....	Kartesia Management SA .....	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Kartesia GP III .....	.LUX	NIA.....	Kartesia Management SA .....	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Kartesia Credit Opportunities III S.C.A., SICAV-SIF .....	.LUX	NIA.....	Kartesia GP III .....	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Kartesia Securities .....	.LUX	NIA.....	Kartesia Credit Opportunities III S.C.A., SICAV-SIF .....	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Kartesia III Topco S.?..r.l. ....	.LUX	NIA.....	Kartesia Credit Opportunities III S.C.A., SICAV-SIF .....	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Kartesia GP IV .....	.LUX	NIA.....	Kartesia Management SA .....	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Kartesia Credit Opportunities IV SCS SICAV-SIF .....	.LUX	NIA.....	Kartesia GP IV .....	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Kartesia Securities IV .....	.LUX	NIA.....	Kartesia Credit Opportunities IV SCS SICAV-SIF .....	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Kartesia Securities IV Topco S.?..r.l. ....	.LUX	NIA.....	Kartesia Credit Opportunities IV SCS SICAV-SIF .....	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Kartesia Master GP .....	.LUX	NIA.....	Kartesia Management SA .....	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Kartesia Credit Opportunities V Feeder SCS ..	.LUX	NIA.....	Kartesia Master GP .....	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Kartesia Senior Opportunities I SCS, SICAV-RAIF .....	.LUX	NIA.....	Kartesia Master GP .....	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							KASS Uneveled S.?..r.l. ....	.LUX	NIA.....	Kartesia Senior Opportunities I SCS, SICAV-RAIF .....	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							KSO I Topco S.?..r.l. ....	.LUX	NIA.....	KASS Uneveled S.?..r.l. ....	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Kartesia Credit Opportunities V SCS .....	.LUX	NIA.....	Kartesia Master GP .....	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Kartesia Securities V S.?..r.l. ....	.LUX	NIA.....	Kartesia Credit Opportunities V SCS .....	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Cordius .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	5.430	New York Life Insurance Company .....	..N	
							Cordius .....	.LUX	NIA.....	Candriam Belgium .....	Ownership.....	5.210	New York Life Insurance Company .....	..N	
							Cordius CIG .....	.LUX	NIA.....	Candriam Belgium .....	Ownership.....	48.970	New York Life Insurance Company .....	..N	
							IndexIQ .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	28.000	New York Life Insurance Company .....	..N	
							IndexIQ Factors Sustainable Corporate Euro Bond .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	18.000	New York Life Insurance Company .....	..N	
							IndexIQ Factors Sustainable EMU Equity .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	3.480	New York Life Insurance Company .....	..N	
							IndexIQ Factors Sustainable Europe Equity .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	9.000	New York Life Insurance Company .....	..N	
							IndexIQ Factors Sustainable Japan Equity .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	13.000	New York Life Insurance Company .....	..N	
							IndexIQ Factors Sustainable Sovereign Euro Bond .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	46.000	New York Life Insurance Company .....	..N	
							Candriam Absolute Return .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	3.890	New York Life Insurance Company .....	..N	
							Candriam Absolute Return Equity Market Neutral .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	4.320	New York Life Insurance Company .....	..N	
							Candriam Absolute Return Long Short Digital Equity .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010	New York Life Insurance Company .....	..N	
							Candriam Alternative .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Candriam Alternative Systemat .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	100.000	New York Life Insurance Company .....	..N	
							Candriam Bonds .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	0.180	New York Life Insurance Company .....	..N	
							Candriam Bonds Capital Securities .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010	New York Life Insurance Company .....	..N	
							Candriam Bonds Credit Alpha .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	24.740	New York Life Insurance Company .....	..N	
							Candriam Bonds Credit Alpha .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010	New York Life Insurance Company .....	..N	
							Candriam Bonds Emerging Debt Local Currencies .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010	New York Life Insurance Company .....	..N	
							Candriam Bonds Euro Long Term .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.020	New York Life Insurance Company .....	..N	
							Candriam Bonds Global Sovereign Quality .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010	New York Life Insurance Company .....	..N	
							Candriam Bonds International .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	0.220	New York Life Insurance Company .....	..N	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-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? (Y/N)	*
							Candriam Diversified Futures .....	.LUX	NIA.....	Cordius CIG New York Life Insurance and Annuity Corporation .....	Ownership.....	2.450 .....	New York Life Insurance Company .....	..N.....	
							Candriam Equities L .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	0.100 .....	New York Life Insurance Company .....	..N.....	
							Candriam Equities L EMU Innovation .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..N.....	
							Candriam Equities L Europe Conviction .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..N.....	
							Candriam Equities L Life Care .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.030 .....	New York Life Insurance Company .....	..N.....	
							Candriam Equities L Risk Arbitrage .....			New York Life Insurance and Annuity Corporation .....					
							Opportunities .....	.LUX	NIA.....		Ownership.....	13.910 .....	New York Life Insurance Company .....	..N.....	
							Candriam Equities L Risk Arbitrage .....								
							Opportunities .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..N.....	
							Candriam Fund Sustainable Euro Corporate Bonds Fossil Free .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..N.....	
										New York Life Insurance and Annuity Corporation .....	Ownership.....	52.570 .....	New York Life Insurance Company .....	..N.....	
							Candriam GF .....	.LUX	NIA.....	New York Life Investment Management Holdings LLC .....	Ownership.....	8.820 .....	New York Life Insurance Company .....	..N.....	
							Candriam GF .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..N.....	
							Candriam GF AUSBIL Global Essential Infrastructure .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	77.040 .....	New York Life Insurance Company .....	..N.....	
							Candriam GF AUSBIL Global Essential Infrastructure .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.020 .....	New York Life Insurance Company .....	..N.....	
							Candriam GF Short Duration US High Yield Bonds .....	.LUX	NIA.....	New York Life Investment Management Holdings LLC .....	Ownership.....	36.920 .....	New York Life Insurance Company .....	..N.....	
							Candriam GF Short Duration US High Yield Bonds .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.020 .....	New York Life Insurance Company .....	..N.....	
							Candriam GF US Corporate Bonds .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	95.070 .....	New York Life Insurance Company .....	..N.....	
										New York Life Insurance and Annuity Corporation .....	Ownership.....	57.940 .....	New York Life Insurance Company .....	..N.....	
							Candriam GF US High Yield Corporate Bonds .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.020 .....	New York Life Insurance Company .....	..N.....	
							Candriam Global Alpha .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.310 .....	New York Life Insurance Company .....	..N.....	
										New York Life Insurance and Annuity Corporation .....	Ownership.....	38.460 .....	New York Life Insurance Company .....	..N.....	
							Candriam L .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	0.790 .....	New York Life Insurance Company .....	..N.....	
							Candriam L .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.060 .....	New York Life Insurance Company .....	..N.....	
							Candriam L Defensive Asset Allocation .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.060 .....	New York Life Insurance Company .....	..N.....	
							Candriam L Dynamic Asset Allocation .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	4.480 .....	New York Life Insurance Company .....	..N.....	
							Candriam L Multi-Asset Income & Growth .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..N.....	
										New York Life Insurance and Annuity Corporation .....	Ownership.....	13.810 .....	New York Life Insurance Company .....	..N.....	
							Candriam L Multi-Asset Premia .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.020 .....	New York Life Insurance Company .....	..N.....	
							Candriam MM Multi Strategies .....	.FRA	NIA.....	Candriam France .....	Ownership.....	33.510 .....	New York Life Insurance Company .....	..N.....	
							Candriam Multi-Strategies .....	.LUX	NIA.....	Candriam Belgium .....	Ownership.....	16.510 .....	New York Life Insurance Company .....	..N.....	
							Candriam Multi-Strategies .....	.LUX	NIA.....	Candriam France .....	Ownership.....	25.310 .....	New York Life Insurance Company .....	..N.....	
							Candriam Multi-Strategies .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	58.140 .....	New York Life Insurance Company .....	..N.....	
							Candriam Multi-Strategies .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..N.....	
							Candriam SRI .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..N.....	
							Candriam SRI Bond Emerging Markets .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..N.....	
							Candriam SRI Bond Euro .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	0.040 .....	New York Life Insurance Company .....	..N.....	
							Candriam SRI Bond Euro Aggregate Index .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..N.....	
							Candriam SRI Bond Euro Corporate .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	0.030 .....	New York Life Insurance Company .....	..N.....	
							Candriam SRI Bond Global High Yield .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	0.020 .....	New York Life Insurance Company .....	..N.....	
							Candriam SRI Equity Circular Economy .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..N.....	



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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Y/N)	*
							Candriam SRI Equity Emerging Markets .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	0.010 .....	New York Life Insurance Company .....	..N.....	
							Candriam SRI Equity EMU .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	0.020 .....	New York Life Insurance Company .....	..N.....	
							Candriam SRI Equity Europe .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	0.010 .....	New York Life Insurance Company .....	..N.....	
							Candriam SRI Equity North America .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	0.010 .....	New York Life Insurance Company .....	..N.....	
							Candriam SRI Equity Pacific .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.010 .....	New York Life Insurance Company .....	..N.....	
							Candriam SRI Equity World .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	0.010 .....	New York Life Insurance Company .....	..N.....	
							Candriam Sustainable (B) .....	.LUX	NIA.....	Candriam Luxembourg	Ownership.....	0.010 .....	New York Life Insurance Company .....	..N.....	
							Candriam Sustainable Euro Short Term Bonds ..	.LUX	NIA.....	Cordius CIG	Ownership.....	0.010 .....	New York Life Insurance Company .....	..N.....	
							Candriam Sustainable North America .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.010 .....	New York Life Insurance Company .....	..N.....	
							Candriam Sustainable World Bonds .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.450 .....	New York Life Insurance Company .....	..N.....	
							Candriam World Alternative .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	40.710 .....	New York Life Insurance Company .....	..N.....	
							Candriam World Alternative Alphamax .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	41.230 .....	New York Life Insurance Company .....	..N.....	
							Paricor .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.060 .....	New York Life Insurance Company .....	..N.....	
							Paricor Patrimonium .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.070 .....	New York Life Insurance Company .....	..N.....	
							Ausbil Investment Management Limited .....	.AUS	NIA.....	New York Life Investment Management Holdings II International .....	Ownership.....	78.810 .....	New York Life Insurance Company .....	..N.....	
							Ausbil Australia Pty. Ltd. ....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	
							Ausbil Asset Management Pty. Ltd. ....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	
							Ausbil Global Infrastructure Pty. Limited ....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	55.000 .....	New York Life Insurance Company .....	..N.....	
							ISPT Holding .....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	0.370 .....	New York Life Insurance Company .....	..N.....	
							Ausbil Investment Management Limited Employee Share Trust .....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	
							Ausbil 130/30 Focus Fund .....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	..12 .....
							Ausbil Dividend Income Fund .....	.AUS	NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	2.160 .....	New York Life Insurance Company .....	..N.....	
							Ausbil Active Sustainable Equity Fund .....	.AUS	NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	16.660 .....	New York Life Insurance Company .....	..N.....	
							Ausbil Australian Active Equity Fund .....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	
							Ausbil Australian Concentrated Equity Fund ..	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	
							Ausbil Australian Emerging Leaders Fund .....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	
							Ausbil Australian Geared Equity Fund .....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	
							Ausbil Australian Smallcap Fund .....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	
							Ausbil Balanced Fund .....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	
							Ausbil EGS Focus Fund .....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	
							Ausbil IT – Ausbil Global Essential Infrastructure Fund .....	.AUS	NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	22.690 .....	New York Life Insurance Company .....	..N.....	
							Ausbil IT – Ausbil Global SmallCap Fund .....	.AUS	NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	39.970 .....	New York Life Insurance Company .....	..N.....	
							Ausbil IT – Ausbil Microcap Fund .....	.AUS	NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	2.390 .....	New York Life Insurance Company .....	..N.....	
							Ausbil IT – MacKay Shields Multi-Sector Bond Fund .....	.AUS	NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	98.780 .....	New York Life Insurance Company .....	..N.....	
							Ausbil IT Ausbil Long Short Focus Fund .....	.AUS	NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	83.420 .....	New York Life Insurance Company .....	..N.....	
			56-2412827 .....		0000914898 .....		NYLIFE Distributors LLC .....	.DE	NIA.....	New York Life Investment Management Holdings LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	
			Huntsville NYL LLC .....	3663273 .....			NYLIFE Real Estate Holdings, LLC .....	.DE	NIA.....	NYLIFE Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	
			27-0169511 .....				CC Acquisitions, LP .....	.DE	NIA.....	NYLIFE Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	
			61-1724274 .....				REEP-IND Cedar Farms TN LLC .....	.DE	NIA.....	NYLIFE Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	
			46-3561738 .....				REEP-IND Continental NC LLC .....	.DE	NIA.....	NYLIFE Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	
			35-2496884 .....				LRC-Patriot, LLC .....	.DE	NIA.....	REEP-IND Continental NC LLC .....	Ownership.....	93.000 .....	New York Life Insurance Company .....	..N.....	
							REEP-LRC Industrial LLC .....	.DE	NIA.....	LRC-Patriot, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	

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

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							REEP-IND Forest Park NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 4 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 1-2-3 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 17, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Building 20, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Mantua Grove LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
							FP Lot 1.01 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-IND NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							NJIND JV LLC	DE	NIA	REEP-IND NJ LLC	Ownership	93.000	New York Life Insurance Company	N	
							NJIND Hook Road LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							NJIND Bay Avenue LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							NJIND Bay Avenue Urban Renewal LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							NJIND Corbin Street LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	N	
			46-2951535				REEP-MF Cumberland TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
			20-1807159				Cumberland Apartments, LLC	TN	NIA	REEP-MF Cumberland TN LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Enclave TX LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Marina Landing WA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-SP Marina Landing LLC	DE	NIA	REEP-MF Marina Landing WA LLC	Ownership	98.000	New York Life Insurance Company	N	
							REEP-MF Mira Loma II TX LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Mira Loma II, LLC	DE	NIA	REEP-MF Mira Loma II TX LLC	Ownership	50.000	New York Life Insurance Company	N	
							REEP-MF Summitt Ridge CO LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Woodridge IL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OF Centerpointe VA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Centerpointe Fairfax Holdings LLC	DE	NIA	REEP-OF Centerpointe VA LLC	Ownership	50.000	New York Life Insurance Company	N	
							REEP-OFC 575 Lex NY LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC 575 Lex NY GP LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Maple REEP-OFC 575 Lex Holdings LP	DE	NIA	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	N	
							Maple REEP-OFC 575 Lex Owner LLC	DE	NIA	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	N	
							REEP-RTL SASI GA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-RTL Bradford PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC Royal Centre GA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							Royal Centre, LLC	DE	NIA	REEP-OFC Royal Centre GA LLC	Ownership	90.000	New York Life Insurance Company	N	
							REEP-RTL CTC NY LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC 5005 LBJ Freeway TX LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	97.000	New York Life Insurance Company	N	
							5005 LBJ Tower LLC	DE	NIA	REEP-OFC 5005 LBJ Freeway TX LLC	Ownership	97.000	New York Life Insurance Company	N	
							REEP-OFC/RTL MARKET ROSS TX LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
			37-1842612				MARKET ROSS TX JV LLC	DE	NIA	REEP-OFC/RTL MARKET ROSS TX LLC	Ownership	98.700	New York Life Insurance Company	N	
			61-1808552				MARKET ROSS TX GARAGE OWNER LC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	N	
			36-4852864				MARKET ROSS TX OFFICE OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	N	
			32-0511592				MARKET ROSS TX RETAIL OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC Mallory TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							3665 Mallory JV LLC	DE	NIA	REEP-OFC Mallory TN LLC	Ownership	90.900	New York Life Insurance Company	N	
							REEP-OFC Water Ridge NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-OFC Viridian AZ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-Hines Viridian JV LLC	DE	NIA	REEP-OFC Viridian AZ LLC	Ownership	73.031	New York Life Insurance Company	N	
							REEP-OFC 2300 EMPIRE LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MF Wynnewood PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
			30-1018932				Wynnewood JV LLC	DE	NIA	REEP-MF Wynnewood PA LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MU Fayetteville NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							501 Fayetteville JV LLC	DE	NIA	REEP-MU Fayetteville NC LLC	Ownership	85.000	New York Life Insurance Company	N	
							501 Fayetteville Owner LLC	DE	NIA	501 Fayetteville JV LLC	Ownership	100.000	New York Life Insurance Company	N	
							REEP-MU SOUTH GRAHAM NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	N	
							401 SOUTH GRAHAM JV LLC	DE	NIA	REEP-MU SOUTH GRAHAM NC LLC	Ownership	90.000	New York Life Insurance Company	N	
							401 SOUTH GRAHAM OWNER LLC	DE	NIA	401 SOUTH GRAHAM JV LLC	Ownership	100.000	New York Life Insurance Company	N	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Rela-tion-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? (Y/N)	*
							REEP-IND COMMERCE CITY CO LLC .....	DE.....	NIA.....	NYLife Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	
							REEP-BRENNAN COMMERCE CITY JV LLC .....	DE.....	NIA.....	REEP-IND COMMERCE CITY CO LLC .....	Ownership.....	95.000 .....	New York Life Insurance Company .....	..N.....	
							REEP-MF ART TOWER OR LLC .....	DE.....	NIA.....	NYLife Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	
							REEP-WP ART TOWER JV LLC .....	DE.....	NIA.....	REEP-MF ART TOWER OR LLC .....	Ownership.....	95.000 .....	New York Life Insurance Company .....	..N.....	
							REEP-OFC Mass Ave WA LLC .....	DE.....	NIA.....	NYLife Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	
			85-3570605 .....				REEP-MF FARMINGTON IL LLC .....	DE.....	NIA.....	NYLife Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	
			85-3582543 .....				REEP-MARQUETTE FARMINGTON JV LLC .....	DE.....	NIA.....	REEP-MF FARMINGTON IL LLC .....	Ownership.....	90.000 .....	New York Life Insurance Company .....	..N.....	
			85-3602362 .....				REEP-MARQUETTE FARMINGTON OWNER LLC .....	DE.....	NIA.....	REEP-MARQUETTE FARMINGTON JV LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	
			87-2888368 .....				REEP-MF BELLEVUE STATION WA LLC .....	DE.....	NIA.....	NYLife Real Estate Holdings, LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	
			87-2917401 .....				REEP-LP BELLEVUE STATION JV LLC .....	DE.....	NIA.....	REEP-MF BELLEVUE STATION WA LLC .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..N.....	

Asterisk	Explanation
1 .....	Contractual Client – Madison Capital Funding LLC, an indirect wholly owned affiliate of the Company, has contractual control of this entity's loan portfolio. ....
2 .....	Control of this entity is pursuant to an investment management contract with New York Life Investment Management Holdings LLC or affiliate, not through ownership of voting interests. ....
3 .....	GoldPoint Partners LLC owns 24.66% of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares. ....
4 .....	GoldPoint Partners LLC owns 24.66% of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares. ....
5 .....	Investment Pool – Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company. ....
6 .....	Reliance Relationship – Entire proceeds of the entity are invested in a funding agreement of the Company. ....
7 .....	Energy Contracts and Aircraft Loans Investments – with 100% of the investments coming from the Company and its wholly owned affiliate New York Life Insurance and Annuity Corporation. ....
8 .....	Control of this entity is pursuant to an investment management contract with Private Advisors LLC, or affiliate, not through ownership of voting interests. ....
9 .....	Investment Pool – Investment pool of mixed assets managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company. ....
10 .....	One share held by Candriam Luxco S.á.r.l. ....
11 .....	Control of this entity is pursuant to a management contract with NYL Investors LLC. ....
12 .....	Ausbil Investment Management Limited has sole authority over the management of the fund. ....

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

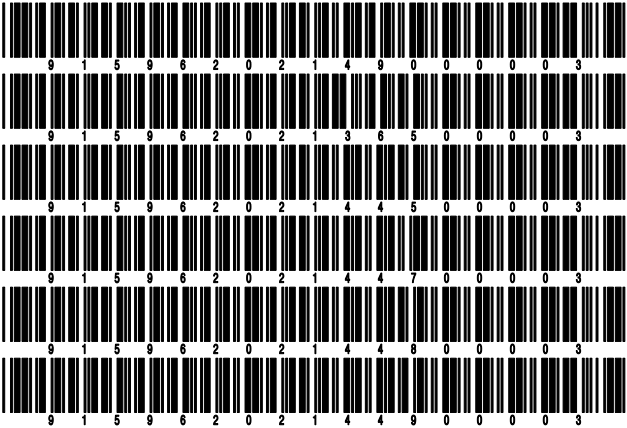
	Response
1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? .....	NO
2. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? .....	NO
3. Will the Reasonableness of Assumptions Certification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

Explanation:

1.
2.
3.
5.
6.
7.

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]



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Amount due for undelivered securities .....	300,922	300,922		
2597. Summary of remaining write-ins for Line 25 from overflow page	300,922	300,922		

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504. Deferred gains liability .....		6,278,197	6,101,563
2505. Other payable .....		1,008,846	1,644,658
2506. Contingent liability .....			656,720
2507. Reserves required on certain group annuity separate accounts .....			112,924
2597. Summary of remaining write-ins for Line 25 from overflow page		7,287,043	8,515,865

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 .....	98,014,693	100,882,545
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 .....		(76,352)
5. Deduct amounts received on disposals .....		508,648
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 .....	1,712,139	2,282,852
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	96,302,554	98,014,693
10. Deduct total nonadmitted amounts .....		
11. Statement value at end of current period (Line 9 minus Line 10) .....	96,302,554	98,014,693

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 .....	14,955,268,892	14,696,509,099
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	746,059,236	1,673,600,569
2.2 Additional investment made after acquisition .....	129,922,177	99,076,708
3. Capitalized deferred interest and other .....	2,046,751	5,682,610
4. Accrual of discount .....	4,815,482	5,204,868
5. Unrealized valuation increase (decrease) .....	111,734	16,730,994
6. Total gain (loss) on disposals .....	4,461,561	(30,572)
7. Deduct amounts received on disposals .....	1,319,203,874	1,457,692,968
8. Deduct amortization of premium and mortgage interest points and commitment fees .....	57,545	78,277
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....		
10. Deduct current year's other than temporary impairment recognized .....		83,734,139
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	14,523,424,414	14,955,268,892
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	14,523,424,414	14,955,268,892
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14) .....	14,523,424,414	14,955,268,892

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 .....	2,318,128,754	1,516,504,631
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	749,272,153	309,501,535
2.2 Additional investment made after acquisition .....	150,293,897	663,598,170
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		
5. Unrealized valuation increase (decrease) .....	188,777,359	(17,857,933)
6. Total gain (loss) on disposals .....	737,534	52,679
7. Deduct amounts received on disposals .....	692,803,111	111,673,921
8. Deduct amortization of premium and depreciation .....	20,224,162	25,537,143
9. Total foreign exchange change in book/adjusted carrying value .....	1,586,419	2,652,114
10. Deduct current year's other than temporary impairment recognized .....	5,580,524	19,111,378
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	2,690,188,319	2,318,128,754
12. Deduct total nonadmitted amounts .....	972,071	1,613,386
13. Statement value at end of current period (Line 11 minus Line 12) .....	2,689,216,248	2,316,515,368

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 .....	91,180,953,380	90,288,041,654
2. Cost of bonds and stocks acquired .....	14,613,373,897	13,972,233,109
3. Accrual of discount .....	112,243,973	141,955,725
4. Unrealized valuation increase (decrease) .....	165,302,034	58,277,011
5. Total gain (loss) on disposals .....	225,295,873	219,527,963
6. Deduct consideration for bonds and stocks disposed of .....	14,578,183,505	13,554,867,890
7. Deduct amortization of premium .....	68,102,427	99,724,636
8. Total foreign exchange change in book/adjusted carrying value .....	(123,015,721)	214,662,154
9. Deduct current year's other than temporary impairment recognized .....	16,745,253	145,999,292
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	90,963,567	86,847,582
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	91,602,085,818	91,180,953,380
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....	91,602,085,818	91,180,953,380

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a) .....	60,485,445,652	24,207,094,405	25,798,723,273	158,511,307	59,561,470,969	60,485,445,652	59,052,328,091	60,043,794,752
2. NAIC 2 (a) .....	28,269,874,840	2,996,236,085	2,292,805,422	(260,953,549)	28,494,943,894	28,269,874,840	28,712,351,954	27,979,204,202
3. NAIC 3 (a) .....	2,433,988,146	144,517,582	105,930,700	54,566,708	2,399,284,735	2,433,988,146	2,527,141,736	2,372,491,315
4. NAIC 4 (a) .....	1,840,798,840	152,457,132	296,817,971	(31,808,413)	1,905,206,786	1,840,798,840	1,664,629,588	1,744,410,065
5. NAIC 5 (a) .....	424,029,455	12,456,234	53,409,837	1,931,174	449,915,121	424,029,455	385,007,026	394,763,945
6. NAIC 6 (a) .....	85,610,279	5,089,517	9,101,102	1,686,574	42,339,303	85,610,279	83,285,268	44,613,119
7. Total Bonds	93,539,747,212	27,517,850,955	28,556,788,305	(76,066,199)	92,853,160,808	93,539,747,212	92,424,743,663	92,579,277,398
PREFERRED STOCK								
8. NAIC 1 .....	161,107		171,076	9,990	35,626	161,107	21	17,404
9. NAIC 2 .....	4,103,280	62,463	55,953	(106,939)	3,951,733	4,103,280	4,002,851	200,989
10. NAIC 3 .....								
11. NAIC 4 .....								
12. NAIC 5 .....								1,465,882
13. NAIC 6 .....	20,745,936	130,688		17,016,528	21,057,514	20,745,936	37,893,152	5,731,437
14. Total Preferred Stock .....	25,010,323	193,151	227,029	16,919,579	25,044,873	25,010,323	41,896,024	7,415,712
15. Total Bonds and Preferred Stock	93,564,757,535	27,518,044,106	28,557,015,334	(59,146,620)	92,878,205,681	93,564,757,535	92,466,639,687	92,586,693,110

(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 \$ .....2,079,335,283 ; NAIC 2 \$ .....224,452,997 ; 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
9199999 Totals	137,069,284	xxx	137,021,548		

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 .....	87,814,020	44,224,223
2. Cost of short-term investments acquired .....	337,114,404	248,619,515
3. Accrual of discount .....	183,507	591,762
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	802	363,534
6. Deduct consideration received on disposals .....	288,041,218	205,506,563
7. Deduct amortization of premium .....	2,232	256,986
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....		221,465
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	137,069,283	87,814,020
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	137,069,283	87,814,020



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)	320,263,400
2.	Cost Paid/(Consideration Received) on additions	5,874,539
3.	Unrealized Valuation increase/(decrease)	257,263,138
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(101,384,530)
6.	Considerations received/(paid) on terminations	(85,514,113)
7.	Amortization	(5,793,944)
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)	561,736,716
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	561,736,716

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	40,699
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	(141,271)
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	(404,989)
3.14	Section 1, Column 18, prior year	(90,557)(314,432)(314,432)
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	(404,989)
3.24	Section 1, Column 19, prior year plus	(90,557)
3.25	SSAP No. 108 adjustments	(314,432)(314,432)
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)	(100,572)
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	(100,572)

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Number	Description	Description						Description					Description		
94978*AT8	Long Bond Replication	1.C	100,000,000	102,247,157	106,952,084	02/27/2020	08/29/2022	Bond Forward		(6,445,302)	604059-AE-5	3M COMPANY	1.E FE	512,357	639,380
											604059-AE-5	3M COMPANY	1.E FE	261,251	319,690
											580135-BY-6	MCDONALD'S CORP	2.A FE	1,026,489	1,258,179
											494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	520,006	633,617
											494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	1,044,450	1,267,235
											427866-AL-2	HERSHEY CO	1.E FE	1,079,983	1,322,850
											458180-AD-1	INTER-AMERICAN DEVELOPMENT BANK	1.A FE	1,594,768	1,920,798
											427866-AL-2	HERSHEY CO	1.E FE	531,931	661,425
											427866-AL-2	HERSHEY CO	1.E FE	533,613	661,425
											427866-AL-2	HERSHEY CO	1.E FE	533,843	661,425
											494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	922,310	1,140,511
											604059-AE-5	3M COMPANY	1.E FE	103,453	127,876
											26138E-AX-7	DR PEPPER SNAPPLE GROUP INC	2.B FE	249,936	274,705
											961214-DK-6	WESTPAC BANKING CORP	1.D FE	699,653	768,564
											87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	1,000,000	1,123,483
											87971M-BF-9	TELUS CORPORATION	2.A FE	1,998,798	2,229,680
											87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	401,079	449,393
											87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	175,497	196,609
											87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	175,515	196,609
											404280-BK-4	HSBC HOLDINGS PLC	1.G FE	750,000	829,815
											91324P-CY-6	UNITEDHEALTH GROUP INC	1.G FE	1,196,396	1,320,802
											09247X-AN-1	BLACKROCK INC	1.D FE	1,197,175	1,314,625
											46647P-AF-3	JPMORGAN CHASE & CO	1.F FE	700,000	764,565
											91159H-HR-4	US BANCORP	1.F FE	949,685	1,036,957
											126408-HH-9	CSX CORP	2.A FE	1,199,137	1,307,555
												AMERICAN EXPRESS CREDIT CORPORATIO			
											0258MO-EL-9		1.G FE	694,891	776,244
											59523U-AN-7	MID-AMERICA APARTMENTS LP	2.A FE	723,217	799,605
											824348-AH-6	SHERWIN-WILLIAMS COMPANY (THE)	2.B FE	498,913	549,053
											037735-CW-5	APPALACHIAN POWER CO	2.A FE	348,933	378,059
											573284-AQ-9	MARTIN MARIETTA MATERIALS INC	2.B FE	799,093	871,182
											902494-BG-6	TYSON FOODS INC	2.B FE	549,502	606,821
											14149Y-BJ-6	CARDINAL HEALTH INC	2.B FE	700,000	761,985
											25468P-DV-5	WALT DISNEY CO	2.A FE	698,431	764,090
											046353-AN-8	ASTRAZENECA PLC	1.G FE	498,452	544,477
											049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	948,476	1,021,506
											049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	100,248	107,527
											049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	150,342	161,290
											049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	50,096	53,763
											816851-BA-6	SEMPRA ENERGY	2.B FE	698,697	758,263
											906548-CW-2	UNION ELECTRIC CO	1.F FE	948,122	1,015,041
											049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	250,306	268,817
											90265E-AH-2	UDR INC	2.A FE	698,990	765,630
											57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC	2.A FE	949,558	1,043,366
											871829-BF-3	SYSCO CORPORATION	2.B FE	398,720	433,015
											124857-AT-0	CBS CORP	2.B FE	447,203	491,335
											759730-AA-5	RENAISSANCERE FINANCE INC	1.G FE	398,217	434,958
											759730-AA-5	RENAISSANCERE FINANCE INC	1.G FE	249,400	271,849
											759730-AA-5	RENAISSANCERE FINANCE INC	1.G FE	497,564	543,698
											59523U-AN-7	MID-AMERICA APARTMENTS LP	2.A FE	150,123	165,436
											902494-BG-6	TYSON FOODS INC	2.B FE	201,254	220,662
												SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-AR-1		1.G FE	400,000	439,529
											565849-AP-1	MARATHON OIL CORP	2.C FE	1,446,725	1,628,756
											95000U-2A-0	WELLS FARGO & COMPANY	2.A FE	402,434	437,948
												MITSUBISHI UFJ FINANCIAL GROUP INC			
											606822-AR-5		1.G FE	400,000	436,574
											171340-AN-2	CHURCH & DWIGHT CO INC	2.A FE	499,699	551,080
											26884A-BG-7	ERP OPERATING LP	1.G FE	499,481	544,240
											443510-AH-5	HUBBELL INCORPORATED	2.A FE	646,778	692,945
											443510-AH-5	HUBBELL INCORPORATED	2.A FE	99,726	106,607
											443510-AH-5	HUBBELL INCORPORATED	2.A FE	349,041	373,124
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	497,538	547,767

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	49,825	54,777
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	348,775	383,437
											20030N-CA-7	COMCAST CORPORATION	1.G FE	399,849	434,178
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	99,974	109,553
											37045V-AN-0	GENERAL MOTORS CO	2.C FE	649,418	722,528
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	50,096	54,777
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	149,993	164,330
											03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2.A FE	848,305	914,611
											26441C-AX-3	DUKE ENERGY CORP	2.B FE	199,650	215,396
											03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2.A FE	149,821	161,402
											579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2.B FE	399,173	439,713
											742718-EV-7	PROCTER & GAMBLE COMPANY	1.D FE	599,240	649,931
											45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	1.G FE	649,159	703,522
											579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2.B FE	401,900	439,713
											883556-BX-9	THERMO FISHER SCIENTIFIC INC	2.A FE	398,177	435,576
												MANUFACTURERS AND TRADERS TRUST CO			
											55279H-AQ-3		1.G FE	499,906	547,380
											023135-BC-9	AMAZON.COM INC	1.E FE	649,286	714,681
											50540R-AU-6	LABORATORY CORPORATION OF AMERICA	2.B FE	849,235	936,157
											202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	399,315	433,582
											96145D-AD-7	WESTROCK CO	2.B FE	649,853	707,444
											742718-EV-7	PROCTER & GAMBLE COMPANY	1.D FE	200,625	216,644
											437076-BT-8	HOME DEPOT INC	1.F FE	399,346	431,868
											98978V-AL-7	ZOETIS INC	2.B FE	847,043	915,166
											637417-AK-2	NATIONAL RETAIL PROPERTIES INC	2.A FE	1,047,282	1,139,004
											278062-AG-9	EATON CORPORATION	2.A FE	1,250,000	1,354,633
											92826C-AH-5	VISA INC	1.D FE	746,489	807,532
											66765R-CE-4	NORTHWEST NATURAL GAS COMPANY	1.F FE	200,000	210,367
											369550-AZ-1	GENERAL DYNAMICS CORPORATION	1.G FE	1,134,177	1,227,590
											74460D-AC-3	PUBLIC STORAGE	1.F FE	600,000	655,619
											055650-DN-5	BP CAPITAL MARKETS PLC	1.F FE	950,000	1,040,425
											96145D-AD-7	WESTROCK CO	2.B FE	199,933	217,675
											88579Y-AY-7	3M CO	1.E FE	1,045,902	1,137,212
											189054-AV-1	CLOROX COMPANY	1.G FE	299,944	323,773
												AMERICAN CAMPUS COMMUNITIES OPERAT			
											024836-AD-0		2.B FE	399,781	436,701
											976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1.G FE	449,167	483,946
											713448-DY-1	PEPSICO INC	1.E FE	648,831	713,039
											69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	649,875	709,975
											570535-AR-5	MARKEL CORPORATION	2.B FE	299,586	328,109
											94106L-BE-8	WASTE MANAGEMENT INC	2.A FE	649,972	706,538
											031162-CQ-1	AMGEN INC	2.A FE	349,106	380,607
											037833-DK-3	APPLE INC	1.B FE	349,341	380,602
											487836-BU-1	KELLOGG COMPANY	2.B FE	199,650	218,602
											68389X-BN-4	ORACLE CORPORATION	2.A FE	299,805	325,514
											976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1.G FE	200,649	215,087
											05348E-BC-2	AVALONBAY COMMUNITIES INC	1.G FE	149,610	161,954
											478160-CX-8	JOHNSON & JOHNSON	1.A FE	299,779	325,244
											28364N-AU-2	ENTERGY MISSISSIPPI INC	1.F FE	199,560	214,543
											911312-BM-7	UNITED PARCEL SERVICE INC	1.G FE	299,159	329,647
											05348E-BC-2	AVALONBAY COMMUNITIES INC	1.G FE	49,738	53,985
											142339-AH-3	CARLISLE COMPANIES INCORPORATED	2.B FE	199,486	220,674
												CONSOLIDATED EDISON COMPANY OF NEW			
											209111-FM-0		2.A FE	599,911	645,804
											760759-AS-9	REPUBLIC SERVICES INC	2.B FE	199,792	218,283
											524660-AY-3	LEGGETT & PLATT INC	2.C FE	497,888	535,574
												SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-AY-6		1.G FE	50,000	54,721
												SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-AY-6		1.G FE	99,900	109,442
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	49,806	54,777
											69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION	1.F FE	249,325	273,617
											961214-DW-0	WESTPAC BANKING CORP	1.D FE	149,645	165,864

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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
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Value	Value			Description	Value	Value
											142339-AH-3 ...	CARLISLE COMPANIES INCORPORATED	2.B FE	50,275	55,169
											142339-AH-3 ...	CARLISLE COMPANIES INCORPORATED	2.B FE	50,254	55,169
											06406R-AF-4 ...	BANK OF NEW YORK MELLON/THE	1.E FE	149,952	165,029
												NATIONAL RURAL UTILITIES COOPERATI			
											637432-NP-6 ...		1.E FE	149,710	163,743
											20030N-CH-2 ...	COMCAST CORPORATION	1.G FE	99,762	111,211
											26884A-BJ-1 ...	ERP OPERATING LP	1.G FE	149,401	164,700
											90265E-AN-0 ...	UDR INC	2.A FE	48,979	54,315
											50540R-AU-6 ...	LABORATORY CORPORATION OF AMERICA	2.B FE	49,313	55,068
												AMERICAN HONDA FINANCE CORPORATION			
											02665W-CE-9 ...		1.G FE	249,506	276,035
											046353-AN-8 ...	ASTRAZENECA PLC	1.G FE	97,057	108,895
											576360-AJ-3 ...	MASTERCARD INC	1.E FE	49,921	55,711
											431282-AQ-5 ...	HIGHWOODS REALTY LP	2.B FE	99,189	111,388
											49456B-AP-6 ...	KINDER MORGAN INC	2.B FE	99,739	113,347
											693506-BP-1 ...	PPG INDUSTRIES INC	2.A FE	249,769	281,082
												MITSUBISHI UFJ FINANCIAL GROUP INC			
											606822-AV-6 ...		1.G FE	100,000	112,126
											96145D-AH-8 ...	WESTROCK CO	2.B FE	1,098,758	1,230,094
												TRANSCONTINENTAL GAS PIPE LINE COM			
											893574-AK-9 ...		2.A FE	747,131	838,265
											845011-AA-3 ...	SOUTHWEST GAS CORP	2.A FE	1,348,389	1,486,145
											03040W-AQ-8 ...	AMERICAN WATER CAPITAL CORP	2.A FE	581,384	645,608
											539439-AR-0 ...	LLOYDS BANKING GROUP PLC	1.F FE	598,526	682,488
											904764-BC-0 ...	UNILEVER CAPITAL CORP	1.E FE	1,979,201	2,217,047
											09247X-AN-1 ...	BLACKROCK INC	1.D FE	586,919	657,313
											744320-CC-7 ...	PRUDENTIAL FINANCIAL INC	1.G FE	878,000	994,054
											615369-AM-7 ...	MOODYS CORPORATION	2.A FE	337,536	380,118
											911312-BM-7 ...	UNITED PARCEL SERVICE INC	1.G FE	338,561	384,589
											808513-AU-9 ...	CHARLES SCHWAB CORPORATION (THE)	1.F FE	483,731	545,945
											808513-AU-9 ...	CHARLES SCHWAB CORPORATION (THE)	1.F FE	338,650	382,161
											98978V-AL-7 ...	ZOETIS INC	2.B FE	621,707	699,833
											571903-AY-9 ...	MARRIOTT INTERNATIONAL INC	2.C FE	597,024	659,097
											79466L-AF-1 ...	SALESFORCE.COM INC	1.F FE	1,149,801	1,290,830
											45866F-AF-1 ...	INTERCONTINENTAL EXCHANGE INC	1.G FE	436,529	487,053
											91159H-HS-2 ...	US BANCORP	1.F FE	1,696,776	1,931,999
											882508-BC-7 ...	TEXAS INSTRUMENTS INC	1.E FE	575,058	654,321
											882508-BC-7 ...	TEXAS INSTRUMENTS INC	1.E FE	95,790	109,053
												PUBLIC SERVICE ELECTRIC AND GAS CO			
											744560-BU-9 ...		1.F FE	598,404	671,500
												CONSOLIDATED EDISON COMPANY OF NEW			
											209111-FP-3 ...		1.G FE	1,149,867	1,287,223
											29364D-AV-2 ...	ENTERGY ARKANSAS LLC	1.F FE	399,841	449,941
											369550-BC-1 ...	GENERAL DYNAMICS CORPORATION	1.G FE	1,145,461	1,292,390
											377372-AN-7 ...	GLAXOSMITHKLINE CAPITAL INC	1.F FE	950,000	1,075,419
											377372-AN-7 ...	GLAXOSMITHKLINE CAPITAL INC	1.F FE	401,836	452,808
											02361D-AS-9 ...	AMEREN ILLINOIS COMPANY	1.F FE	1,149,265	1,286,616
											25243V-AZ-2 ...	DIAGEO CAPITAL PLC	1.G FE	1,895,055	2,143,067
											57772K-AD-3 ...	MAXIM INTEGRATED PRODUCTS INC	2.A FE	726,612	823,710
											89236T-EH-3 ...	TOYOTA MOTOR CREDIT CORP	1.E FE	723,896	813,877
											377372-AN-7 ...	GLAXOSMITHKLINE CAPITAL INC	1.F FE	604,919	679,212
											883556-BX-9 ...	THERMO FISHER SCIENTIFIC INC	2.A FE	525,914	598,916
											92343V-DY-7 ...	VERIZON COMMUNICATIONS INC	2.A FE	752,657	851,167
											524660-AY-3 ...	LEGGETT & PLATT INC	2.C FE	144,835	160,672
											904764-BC-0 ...	UNILEVER CAPITAL CORP	1.E FE	695,110	775,966
											524660-AY-3 ...	LEGGETT & PLATT INC	2.C FE	671,504	749,804
											26441Y-BA-4 ...	DUKE REALTY LP	2.A FE	287,195	326,949
											313747-AY-3 ...	FEDERAL REALTY INVESTMENT TRUST	2.A FE	286,111	322,735
											902133-AU-1 ...	TYCO ELECTRONICS GROUP SA	1.G FE	343,688	383,437
											695156-AT-6 ...	PACKAGING CORP OF AMERICA	2.B FE	869,324	926,273
											26441Y-BA-4 ...	DUKE REALTY LP	2.A FE	670,544	708,389
											125523-AZ-3 ...	CIGNA CORP	2.A FE	851,650	917,324
											579780-AN-7 ...	MCCORMICK & COMPANY INCORPORATED	2.B FE	258,913	274,821

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											845011-AA-3	SOUTHWEST GAS CORP	2.A FE	105,543	110,085
											278865-BD-1	ECOLAB INC	2.A FE	208,554	218,854
											278865-BD-1	ECOLAB INC	2.A FE	157,174	164,141
											377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	706,907	735,813
											046353-AN-8	ASTRAZENECA PLC	1.G FE	361,711	381,134
											046353-AN-8	ASTRAZENECA PLC	1.G FE	206,713	217,791
											278865-BD-1	ECOLAB INC	2.A FE	417,110	437,708
												NEW YORK STATE ELECTRIC & GAS CORP			
											649840-BF-1		1.G	2,100,000	2,152,264
											83569C-AA-3	SONOVA HOLDING AG	2.A	3,500,000	3,691,318
											826200-AD-9	SIEMENS FINANCIERINGSMAT	1.E FE	399,440	486,943
											05523U-AK-6	BAE SYSTEMS HOLDINGS INC	2.B FE	4,320,871	4,670,426
												SCENTRE GROUP TRUST 1 / SCENTRE GR			
											806213-AD-6		1.F FE	798,971	851,543
											233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC	1.G FE	1,648,738	1,770,285
											82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	799,231	861,640
											638602-BP-6	NATIONWIDE BUILDING SOCIETY	1.E FE	1,497,650	1,648,030
											0010EP-AN-8	AEP TEXAS INC	2.A FE	497,839	542,495
											195869-AP-7	COLONIAL PIPELINE CO	1.G FE	2,996,358	3,253,478
											90351D-AB-3	UBS GROUP FUNDING JERSEY LTD	1.G FE	449,732	497,153
											268317-AS-3	ELECTRICITE DE FRANCE SA	1.G FE	747,160	815,297
											771196-BK-7	ROCHE HOLDINGS INC	1.C FE	2,040,123	2,174,707
											114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,400,000	1,500,218
											90351D-AF-4	UBS GROUP FUNDING JERSEY LTD	1.G FE	1,348,603	1,504,525
											74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	1.E FE	1,398,211	1,497,436
											114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,839,925	1,920,280
											82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,497,739	1,566,758
											980236-AN-3	WOODSIDE FINANCE LTD	2.A FE	599,786	648,066
												NEW YORK STATE ELECTRIC & GAS CORP			
											649840-CQ-6		1.G FE	2,788,795	3,020,896
											78462Q-AE-9	SP POWERASSETS LTD	1.B FE	2,497,828	2,700,054
												JACKSON NATIONAL LIFE GLOBAL FUNDI			
											46849L-TC-5		1.F FE	998,948	1,089,796
											709599-BF-0	PENSKE TRUCK LEASING CO LP	2.B FE	998,757	1,065,337
												MONDELEZ INTERNATIONAL HOLDINGS NE			
											60920L-AF-1		2.B FE	1,049,159	1,093,149
												VOLKSWAGEN GROUP OF AMERICA FINANC			
											928668-BB-7		2.A FE	199,914	214,029
											225401-AM-0	CREDIT SUISSE GROUP AG	2.A FE	1,000,000	1,036,646
											6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II	1.D FE	2,549,093	2,506,370
												EASTERN GAS TRANSMISSION AND STORA			
											276480-AJ-9		1.G FE	107,650	107,249
												EASTERN GAS TRANSMISSION AND STORA			
											276480-AJ-9		1.G FE	35,525	35,392
											42241Q-AD-1	HEARST COMMUNICATIONS INC	1.G	12,000,000	13,443,544
											G1108F-AG-3	THE BRITISH LAND COMPANY PLC	1.F	5,000,000	5,721,974
											G4622F-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	8,500,000	9,719,674
											92239M-AH-8	VECTREN UTILITY HOLDINGS INC	2.A	4,000,000	4,621,297
											91319F-AH-4	SUEZ WATER RESOURCES INC	1.F	3,750,000	4,201,943
											720186-EF-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	5,000,000	5,444,288
											F0164F-AD-4	AIR LIQUIDE FINANCE	1.G	6,000,000	6,559,169
											720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	11,000,000	12,037,618
											23386F-AH-5	DAIRY FARMERS OF AMERICA	2.B	3,200,000	3,443,665
											37636F-AL-4	GIVAUDAN UNITED STATES INC	2.C	8,000,000	8,539,422
											56081F-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	107,885
											56081F-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	647,311
											Q3393*-AH-4	ELECTRANET PTY LTD	2.B	1,500,000	1,618,351
											G5147*-AC-0	JOHNSON MATTHEY PLC	1.G	8,000,000	8,542,261
											41242*-AT-9	HARDWOOD FUNDING LLC	1.G FE	1,000,000	1,081,840
											Q3971Q-AA-7	GPT RE LTD	1.F FE	800,000	862,995
											56081F-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,200,000	2,452,120
											23357*-AB-7	DTE GAS COMPANY	1.F	3,200,000	3,506,018
											Q6235F-AG-7	MIRVAC GROUP FINANCE LTD	1.G	4,400,000	4,980,919

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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
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Number	Description	Description						Description					Description		
											G8228*-AD-4	SMITH & NEPHEW PLC	2.B	16,000,000	17,673,278
											05279F-AG-4	AUTOLIV ASP INC	2.B FE	5,000,000	5,450,650
											941848-D*-1	WATERS CORPORATION	2.B	2,400,000	2,587,347
											Q3917F-AA-2	FLINDERS PORT HOLDINGS	2.B PL	700,000	759,260
											G2044B-BC-8	COMPASS GROUP PLC	1.G	9,000,000	10,231,200
											Q3958B-AJ-5	GAIF BOND ISSUER PTY LTD	2.A FE	9,000,000	9,820,550
											23386F-AK-8	DAIRY FARMERS OF AMERICA	2.B	5,500,000	5,911,022
											Q3977*-AA-3	GENESIS ENERGY LIMITED	2.A FE	6,500,000	7,042,973
											F8568B-AD-1	SONEPAR SA	2.A	5,000,000	5,390,792
											56081F-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,000,000	3,218,272
											77519B-AP-5	ROGERS GROUP INC	2.C	1,400,000	1,527,687
												FONTERRA COOPERATIVE GROUP LIMITED			
											Q3920F-AJ-8		1.G FE	2,500,000	2,737,979
											06235F-AL-6	MIRVAC GROUP FINANCE LTD	1.G	1,000,000	1,093,434
											97786F-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000	1,634,324
											97670M-A*-7	WISCONSIN GAS LLC	1.F	1,300,000	1,410,323
											77519B-AQ-3	ROGERS GROUP INC	2.C	3,800,000	4,205,436
											74170*-AL-3	PRIME PROPERTY FUND LLC	1.F	2,600,000	2,830,891
											74264*-AC-0	PRISA LHC LLC	1.F	400,000	438,489
												ANGLIAN WATER SERVICES FINANCING P			
											G0369B-AW-6		1.G FE	1,500,000	1,610,212
											74264*-AC-0	PRISA LHC LLC	1.F	900,000	986,599
											45167R-B*-4	IDEX CORPORATION	2.A FE	14,400,000	15,368,964
											720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	3,049,619	3,282,987
											81725T-F*-2	SENSIENT TECHNOLOGIES CORPORATION	2.B	2,000,000	2,130,684
											02401*-AF-6	AMERICAN ASSETS TRUST LP	2.B FE	9,500,000	10,077,276
											88259F-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	4,500,000	4,839,615
											87305N-A*-5	TTX COMPANY	1.F	5,100,000	5,528,532
												PROLOGIS TARGETED US LOGISTICS FUN			
											74340*-AC-8		2.B	14,000,000	15,227,062
											27731F-AF-2	EASTGROUP PROPERTIES INC	2.B	3,800,000	4,023,572
											53700B-C*-3	LITTELFUSE INC	2.C	800,000	854,147
											553530-B*-2	MSC INDUSTRIAL DIRECT CO INC	2.B	1,600,000	1,741,914
												FOOTBALL CLUB TERM NOTES 2033 TRUS			
											34489*-AA-7		1.F FE	900,000	988,240
											353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	5,900,000	6,504,355
											70432*-AA-9	PAYCHEX OF NEW YORK LLC	2.A	1,400,000	1,559,603
											59450F-AD-9	MICHIGAN GAS UTILITIES CORP	1.G	1,300,000	1,359,018
											60402F-AD-6	MINNESOTA ENERGY RESOURCES CORP	1.G	1,100,000	1,149,938
											74986B-BB-6	RREEF AMERICA REIT II INC	1.G	600,000	606,904
											86468B-AG-7	SUEZ WATER RESOURCES LLC	1.F	800,000	907,086
											86468B-AH-5	SUEZ WATER RESOURCES LLC	1.F	5,800,000	6,284,200
											33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	2,250,000	2,429,628
											75625Q-AB-5	RECKITT BENCKISER PLC	1.G FE	813,000	843,255
												CREDIT AGRICOLE SA (LONDON BRANCH)			
											22535W-AE-7		1.G FE	3,595,857	3,786,454
											40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	3,598,662	3,766,895
											5006EP-AJ-0	KOREA EAST-WEST POWER CO LTD	1.C FE	4,990,548	5,287,761
											65557C-AY-9	NORDEA BANK ABP	1.F FE	5,997,278	6,368,396
											05583J-AF-9	BPOE SA	2.A FE	4,039,356	4,306,960
											26874R-AG-3	ENI SPA	2.A FE	3,941,224	4,202,804
											82460C-AM-6	SHINHAN BANK	1.E FE	498,768	532,635
												VOLKSWAGEN GROUP OF AMERICA FINANC			
											92866B-AR-3		2.A FE	3,291,270	3,539,478
											74368C-AP-9	PROTECTIVE LIFE GLOBAL FUNDING	1.E FE	9,300,000	9,858,138
											23636T-AD-2	DANONE SA	2.A FE	3,730,776	3,842,228
											Q7724F-AE-8	POWERCO LIMITED	2.B FE	3,200,000	3,398,194
											461127-CB-9	INTERTEK FINANCE PLC	2.A	12,000,000	12,818,797
											786584-A*-9	SAFRAN	2.A	8,000,000	8,666,970
												THAMES WATER UTILITIES CAYMAN FINA			
											G8781F-AB-3		2.A	1,800,000	1,931,565
											G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	12,000,000	12,445,807
											22006B-AB-2	CORPORATION SERVICE COMPANY	2.B	3,100,000	3,307,448
94978*BEO	Long Bond Replication	1.G	300,000,000	391,214,546	378,102,825	10/05/2020	04/04/2023	Bond Forward		(30,128,078)					

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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
											12541W-A*-1 ..	CH ROBINSON WORLDWIDE INC .....	2.B .....	5,000,000	5,297,768
											775198-AM-2 ..	ROGERS GROUP INC .....	2.C .....	5,900,000	6,361,874
											349553-B8-5 ..	FORTIS INC .....	2.A .....	29,500,000	31,206,746
											910637-T8-6 ..	THE UNITED ILLUMINATING COMPANY .....	1.G .....	3,000,000	3,190,770
												RRPF ENGINE LEASING LIMITED AND RR ..			
											67332#-AD-5 ..		2.C FE .....	90,000,000	90,735,570
											449298-AG-9 ..	LORE REIT HOLDINGS .....	2.B .....	2,000,000	2,144,231
											038336-D8-9 ..	APTARGROUP INC .....	2.B .....	3,500,000	3,704,576
												CLARION LION PROPERTIES FUND HOLDI ..			
											18055#-AT-9 ..		1.G .....	12,300,000	12,542,679
											45167R-A#-1 ..	IDEX CORPORATION .....	2.A FE .....	21,600,000	22,461,633
											553530-A*-7 ..	MSC INDUSTRIAL DIRECT CO INC .....	2.B .....	15,700,000	16,245,836
											311900-A#-1 ..	FASTENAL COMPANY .....	1.G .....	5,300,000	5,618,179
											278058-F*-8 ..	EATON CORP .....	2.A .....	4,978,981	5,256,616
											33829T-AA-4 ..	FIVE CORNERS FUNDING TRUST .....	1.G FE .....	1,975,000	2,132,673
											756250-AB-5 ..	RECKITT BENCKISER PLC .....	1.G FE .....	523,369	542,845
											40139L-AE-3 ..	GUARDIAN LIFE GLOBAL FUNDING .....	1.B FE .....	99,963	104,636
											07274N-AW-3 ..	BAYER US FINANCE II LLC .....	2.B FE .....	97,975	105,721
											07274N-AW-3 ..	BAYER US FINANCE II LLC .....	2.B FE .....	48,987	52,860
											07274N-AW-3 ..	BAYER US FINANCE II LLC .....	2.B FE .....	48,987	52,860
											82460C-AM-6 ..	SHINHAN BANK .....	1.E FE .....	548,645	585,899
												VOLKSWAGEN GROUP OF AMERICA FINANC ..			
											928668-AR-3 ..		2.A FE .....	1,545,900	1,662,482
											Q7724#-AE-8 ..	POWERCO LIMITED .....	2.B FE .....	6,200,000	6,584,000
											G4622#-AF-6 ..	HOWARD DE WALDEN ESTATES LIMITED ..	1.G .....	2,500,000	2,678,743
											Q9194#-AB-3 ..	TRANSPOWER NEW ZEALAND LIMITED .....	1.D .....	3,000,000	3,171,493
											G98508-AC-7 ..	YORKSHIRE WATER SERVICES BRADFORD ..	1.G .....	3,000,000	3,195,620
												THAMES WATER UTILITIES CAYMAN FINA ..			
											G8781#-AB-3 ..		2.A .....	1,700,000	1,824,256
											F8568#-AB-5 ..	SONEPAR SA .....	2.A .....	7,000,000	7,418,263
											G5147*-AB-2 ..	JOHNSON MATTHEY PLC .....	1.G .....	8,000,000	8,297,205
											22006#-AB-2 ..	CORPORATION SERVICE COMPANY .....	2.B .....	6,200,000	6,614,897
											12541W-A*-1 ..	CH ROBINSON WORLDWIDE INC .....	2.B .....	9,000,000	9,535,982
											G8228*-AC-6 ..	SMITH & NEPHEW PLC .....	2.B .....	16,000,000	17,109,504
											G8228*-AJ-1 ..	SMITH & NEPHEW PLC .....	2.B .....	14,000,000	14,725,081
											45167R-A#-1 ..	IDEX CORPORATION .....	2.A FE .....	14,400,000	14,974,422
											553530-A*-7 ..	MSC INDUSTRIAL DIRECT CO INC .....	2.B .....	10,400,000	10,761,573
94978*BF7 .....	Long Bond Replication .....	1.G .....	50,000,000	55,682,808	55,003,894	10/06/2020 .....	04/04/2023 .....	Bond Forward .....		(4,552,237)	33829T-AA-4 ..	FIVE CORNERS FUNDING TRUST .....	1.G FE .....	450,000	485,926
												JACKSON NATIONAL LIFE GLOBAL FUNDI ..			
											46849L-SS-1 ..		1.F FE .....	799,808	846,849
											42210*-BD-9 ..	HE BUTT GROCERY .....	1.G .....	2,945,000	3,368,891
											42251#-AH-7 ..	HEB GROCERY COMPANY, L.P. ....	1.G .....	294,000	321,515
											42251#-AH-7 ..	HEB GROCERY COMPANY, L.P. ....	1.G .....	294,000	321,515
											G2044#-AY-1 ..	COMPASS GROUP PLC .....	1.G .....	6,000,000	6,505,800
											G4622#-AF-6 ..	HOWARD DE WALDEN ESTATES LIMITED ..	1.G .....	3,500,000	3,750,240
											Q9194#-AB-3 ..	TRANSPOWER NEW ZEALAND LIMITED .....	1.D .....	2,400,000	2,537,194
											G98508-AC-7 ..	YORKSHIRE WATER SERVICES BRADFORD ..	1.G .....	1,800,000	1,917,372
											461127-C8-9 ..	INTERTEK FINANCE PLC .....	2.A .....	10,000,000	10,682,331
											278058-F*-8 ..	EATON CORP .....	2.A .....	1,200,000	1,261,588
											G5147*-AB-2 ..	JOHNSON MATTHEY PLC .....	1.G .....	4,000,000	4,148,602
											22006#-AB-2 ..	CORPORATION SERVICE COMPANY .....	2.B .....	2,800,000	2,987,373
											12541W-A*-1 ..	CH ROBINSON WORLDWIDE INC .....	2.B .....	5,000,000	5,297,768
											775198-AM-2 ..	ROGERS GROUP INC .....	2.C .....	1,300,000	1,401,769
											349553-B8-5 ..	FORTIS INC .....	2.A .....	6,500,000	6,876,063
											910637-T8-6 ..	THE UNITED ILLUMINATING COMPANY .....	1.G .....	600,000	638,154
											449298-AG-9 ..	LORE REIT HOLDINGS .....	2.B .....	1,800,000	1,929,808
											G8228*-AC-6 ..	SMITH & NEPHEW PLC .....	2.B .....	4,000,000	4,277,376
94978*BG5 .....	Long Bond Replication .....	1.F .....	300,000,000	399,803,799	403,225,761	10/21/2020 .....	04/18/2023 .....	Bond Forward .....		(27,474,293)	Q7724#-AE-8 ..	POWERCO LIMITED .....	2.B FE .....	400,000	424,774
											G2044#-AY-1 ..	COMPASS GROUP PLC .....	1.G .....	500,000	542,150
											G4622#-AF-6 ..	HOWARD DE WALDEN ESTATES LIMITED ..	1.G .....	500,000	535,749
											Q9194#-AB-3 ..	TRANSPOWER NEW ZEALAND LIMITED .....	1.D .....	200,000	211,433
											349553-B8-5 ..	FORTIS INC .....	2.A .....	1,000,000	1,057,856
											Q7724#-AE-8 ..	POWERCO LIMITED .....	2.B FE .....	4,100,000	4,353,936

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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
											06659#-AC-1	BANNER SEVENTEEN LLC	2.B PL	900,000	947,233
											06659#-AD-9	BANNER SEVENTEEN LLC	2.B PL	900,000	949,620
											N1492#-AE-6	BOSKALIS FINANCE BV	2.B	3,500,000	3,675,844
											42251#-AH-7	HEB GROCERY COMPANY, L.P.	1.G	206,000	225,279
											42251#-AH-7	HEB GROCERY COMPANY, L.P.	1.G	206,000	225,279
											Q7724#-AE-8	POWERCO LIMITED	2.B FE	3,900,000	4,141,548
											G2044#-AY-1	COMPASS GROUP PLC	1.G	6,000,000	6,505,800
											G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000	3,750,240
											Q9194#-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,400,000	2,537,194
											G9850#-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,800,000	1,917,372
											G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	3,000,000	3,111,452
											06659#-AC-1	BANNER SEVENTEEN LLC	2.B PL	500,000	526,241
											06659#-AD-9	BANNER SEVENTEEN LLC	2.B PL	500,000	527,567
											N1492#-AE-6	BOSKALIS FINANCE BV	2.B	2,000,000	2,100,482
											349553-BB-5	FORTIS INC	2.A	6,000,000	6,347,135
											910637-TB-6	THE UNITED ILLUMINATING COMPANY	1.G	1,000,000	1,063,590
											G2044#-AY-1	COMPASS GROUP PLC	1.G	7,500,000	8,132,250
											G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	5,000,000	5,357,485
											06659#-AC-1	BANNER SEVENTEEN LLC	2.B PL	2,700,000	2,841,700
											06659#-AD-9	BANNER SEVENTEEN LLC	2.B PL	2,700,000	2,848,859
											N1492#-AE-6	BOSKALIS FINANCE BV	2.B	10,500,000	11,027,533
											57169*-AV-9	MARS INC	1.F	6,851,004	7,257,854
												NATIONAL BASKETBALL ASSOCIATION IN			
											63486*-AA-9		1.G FE	3,000,000	3,107,188
											G2044#-AY-1	COMPASS GROUP PLC	1.G	3,000,000	3,252,900
											G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	2,000,000	2,142,994
											Q9194#-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	1,200,000	1,268,597
											G9850#-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,800,000	1,917,372
											60688X-AG-5	MIZUHO BANK LTD	1.F FE	1,748,726	1,880,379
											26884T-AL-6	ERAC USA FINANCE LLC	2.A FE	2,323,757	2,514,623
											26884T-AL-6	ERAC USA FINANCE LLC	2.A FE	2,756,093	2,974,286
											65364U-AK-2	NIAGARA MOHAWK POWER CORPORATION	2.A FE	4,300,000	4,590,280
											771196-BE-1	ROCHE HOLDINGS INC	1.C FE	5,345,643	5,730,732
											07274E-AG-8	BAYER US FINANCE LLC	2.B FE	4,435,165	4,740,316
											980236-AM-5	WOODSIDE FINANCE LTD	2.A FE	2,249,637	2,391,037
											26867L-AL-4	EMD FINANCE LLC	2.A FE	4,539,428	4,850,554
											60688X-AU-4	MIZUHO BANK LTD	1.F FE	1,548,821	1,656,948
											12626P-AM-5	CRH AMERICA INC	2.A FE	1,224,438	1,332,340
											111013-AL-2	SKY PLC	1.G FE	644,030	706,409
											00913R-AC-0	AIR LIQUIDE FINANCE SA	1.G FE	1,348,993	1,393,962
											771196-BL-5	ROCHE HOLDINGS INC	1.C FE	1,341,928	1,412,232
												JACKSON NATIONAL LIFE GLOBAL FUNDI			
											46849L-SS-1		1.F FE	1,699,591	1,799,553
											82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,199,312	1,313,735
											80622G-AC-8	SCENTRE MGMT LTD/RE1 LTD	1.F FE	1,095,744	1,207,647
											05565E-AT-2	BMW US CAPITAL LLC	1.F FE	1,445,362	1,584,299
											12636Y-AA-0	CRH AMERICA INC	2.A FE	2,090,832	2,284,757
												ROCHESTER GAS AND ELECTRIC CORPORA			
											771367-CD-9		1.F FE	1,048,755	1,128,521
											57629H-CE-8	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,349,845	1,423,791
												RECKITT BENCKISER TREASURY SERVICE			
											75625Q-AD-1		1.G FE	1,399,413	1,469,706
												RECKITT BENCKISER TREASURY SERVICE			
											75625Q-AE-9		1.G FE	3,593,559	3,876,388
											09659H-2D-5	BNP PARIBAS SA	1.G FE	999,169	1,066,224
											57629H-CG-3	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,098,937	1,168,046
											07274N-AH-3	BAYER US FINANCE II LLC	2.B FE	244,937	264,302
											07274N-AH-3	BAYER US FINANCE II LLC	2.B FE	244,937	264,302
											07274N-AX-1	BAYER US FINANCE II LLC	2.B FE	285,862	310,726
											07274N-AY-9	BAYER US FINANCE II LLC	2.B FE	1,040,435	1,126,625
											09659H-2G-8	BNP PARIBAS SA	1.G FE	2,000,000	2,165,424
											2027AO-KB-4	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	749,781	803,453
											88032W-AL-0	TENCENT HOLDINGS LTD	1.E FE	1,249,941	1,318,513



STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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
											501955-AA-6	LG CHEM LTD	2.A FE	1,248,971	1,334,520
											40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	324,816	344,245
											500631-AT-3	KOREA ELECTRIC POWER CORP	1.C FE	598,485	629,453
											693483-AE-9	POSCO	2.A FE	1,395,408	1,465,408
											74977R-DF-8	COOPERATIEVE RABOBANK UA	1.G FE	649,122	682,188
											74977R-DF-8	COOPERATIEVE RABOBANK UA	1.G FE	399,372	419,808
											233851-DX-9	DAIMLER FINANCE NORTH AMERICA LLC	1.G FE	1,098,940	1,153,987
												VOLKSWAGEN GROUP OF AMERICA FINANC			
											928668-BA-9		2.A FE	1,498,571	1,576,718
											05583J-AG-7	BPCE SA	2.A FE	647,392	671,138
											57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II	1.B FE	698,832	729,970
											693483-AH-2	POSCO	2.A FE	996,082	1,033,530
												CHEVRON PHILLIPS CHEMICAL CO LLC /			
											166754-AW-1		1.G FE	1,299,915	1,473,208
											09659W-ZL-7	BNP PARIBAS SA	1.G FE	475,000	487,531
											450319-AF-5	ITC MIDWEST LLC	1.F	933,333	1,034,280
											91319F-AG-6	SUEZ WATER RESOURCES INC	1.F	1,500,000	1,674,595
											450319-AF-5	ITC MIDWEST LLC	1.F	1,066,667	1,182,035
											G2044B-AY-1	COMPASS GROUP PLC	1.G	4,500,000	4,879,350
											461127-CB-9	INTERTEK FINANCE PLC	2.A	7,000,000	7,477,632
											786584-AF-9	SAFRAN	2.A	8,000,000	8,666,970
												THAMES WATER UTILITIES CAYMAN FINA			
											G8781F-AB-3		2.A	6,400,000	6,867,786
											G0646F-AN-9	ASSOCIATED BRITISH FOODS PLC	1.G	500,000	538,186
											41242*-AG-5	HARDWOOD FUNDING LLC	1.G FE	272,727	297,665
											41242*-AG-5	HARDWOOD FUNDING LLC	1.G FE	727,273	793,774
											955306-BF-1	WEST PHARMACEUTICAL SERVICES INC	1.G	1,000,000	1,082,199
											015823-AA-5	ALGONQUIN GAS TRANSMISSION LLC	1.G	7,000,000	7,504,662
											W0805F-AN-8	ASSA ABLOY FINANCIAL SERVICES AB	1.G	1,700,000	1,833,257
											R2284F-AA-8	STATNETT SF	1.F	10,000,000	10,602,007
											00003F-AC-7	A&E TELEVISION NETWORKS LLC	1.G	6,000,000	6,478,778
												FOOTBALL CLUB TERM NOTES 2024 TRUST			
											34486*-AA-0		1.F FE	2,000,000	2,155,980
											N4282*-AF-3	KONINKLIJKE FRIESLANDCAMPINA NV	2.B	5,500,000	6,002,116
											F0164F-AC-6	AIR LIQUIDE FINANCE	1.G	3,000,000	3,192,201
											57169*-AT-4	MARS INC	1.F	10,000,000	10,776,067
												FOOTBALL CLUB TERM NOTES 2024 TRUS			
											34488B-AA-6		1.F FE	5,900,000	6,386,287
											27556*-AA-9	EAST TENNESSEE NATURAL GAS LLC	1.G	8,000,000	8,438,737
											74273B-AC-7	PRIT CORE REALTY HOLDINGS LLC	2.A	2,300,000	2,501,187
											G1696F-BA-3	BUNZL FINANCE PLC	2.A	4,600,000	4,918,514
											06659F-AC-1	BANNER SEVENTEEN LLC	2.B PL	500,000	526,241
											06659F-AD-9	BANNER SEVENTEEN LLC	2.B PL	500,000	527,567
											N1492B-AE-6	BOSKALIS FINANCE BV	2.B	2,000,000	2,100,482
											910637-TB-6	THE UNITED ILLUMINATING COMPANY	1.G	2,600,000	2,765,334
											44929B-AG-9	ICRE REIT HOLDINGS	2.B	4,100,000	4,395,674
											41242*-AV-4	HARDWOOD FUNDING LLC	1.G FE	2,800,000	3,033,714
											42241B-AE-9	HEARST COMMUNICATIONS INC	1.G	9,000,000	9,719,397
											07132F-AE-2	BATTELLE MEMORIAL INSTITUTE	1.E	5,000,000	5,369,239
											450319-AF-5	ITC MIDWEST LLC	1.F	513,821	554,079
											88288A-A*-0	TEXAS NEW MEXICO POWER COMPANY	1.F	4,400,000	4,773,105
											46361*-BE-5	THE IRVINE COMPANY LLC	1.E PL	18,400,000	19,837,969
											G1696F-BF-2	BUNZL FINANCE PLC	2.A	16,100,000	18,100,422
											Q3189*-AG-4	DEXUS FUNDS MANAGEMENT LTD	1.G	2,900,000	3,118,253
											Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	16,200,000	17,733,664
											Q3977*-AC-9	GENESIS ENERGY LIMITED	2.A FE	8,700,000	9,457,144
											88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY	1.D	10,000,000	12,123,261
											G7332F-AG-8	RRPF ENGINE LEASING LIMITED	2.C FE	2,000,000	1,965,232
											74170*-AG-4	PRIME PROPERTY FUND LLC	1.F	6,400,000	6,895,907
											42241B-AH-2	HEARST COMMUNICATIONS INC	1.G	5,053,000	5,437,178
											151895-D*-7	CENTERPOINT PROPERTIES TRUST	2.C	3,700,000	3,941,490
												CLARION LION PROPERTIES FUND HOLDI			
											18055F-AX-0		1.G	900,000	986,195

STATEMENT AS OF SEPTEMBER 30, 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16
Number	Description	Description						Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description		Fair Value
											41242*-BE-1 ..	HARDWOOD FUNDING LLC .....	1.G FE .....	200,000	213,240
												FOOTBALL CLUB TERM NOTES 2032 TRUS			
											34502*-AA-0 ..		1.F FE .....	1,000,000	1,067,946
											46659*-AA-5 ..	JM FAMILY ENTERPRISES INC .....	2.B .....	5,600,000	5,958,356
											97786*-AN-2 ..	WOLSELEY CAPITAL INC .....	2.A FE .....	900,000	962,437
											G4691*-AJ-4 ..	IMI GROUP LIMITED .....	2.A .....	2,500,000	2,768,641
												FOOTBALL CLUB TERM NOTES 2032-A TR			
											34502*-AA-8 ..		1.F FE .....	900,000	975,509
											98478*-AY-9 ..	YANKEE GAS SERVICES CO .....	1.F .....	1,000,000	1,037,431
											G9850*-AC-7 ..	YORKSHIRE WATER SERVICES BRADFORD ..	1.G .....	3,900,000	4,154,306
											Q7724*-AE-8 ..	POWERCO LIMITED .....	2.B FE .....	700,000	743,355
											G2044*-AY-1 ..	COMPASS GROUP PLC .....	1.G .....	1,000,000	1,084,300
											G4622*-AF-6 ..	HOWARD DE WALDEN ESTATES LIMITED ..	1.G .....	500,000	535,749
											G9850*-AC-7 ..	YORKSHIRE WATER SERVICES BRADFORD ..	1.G .....	600,000	639,124
											G5147*-AB-2 ..	JOHNSON MATTHEY PLC .....	1.G .....	1,000,000	1,037,151
											06659*-AC-1 ..	BANNER SEVENTEEN LLC .....	2.B PL .....	100,000	105,248
											06659*-AD-9 ..	BANNER SEVENTEEN LLC .....	2.B PL .....	100,000	105,513
											N1492*-AE-6 ..	BOSKALIS FINANCE BV .....	2.B .....	500,000	525,121
											G9850*-AC-7 ..	YORKSHIRE WATER SERVICES BRADFORD ..	1.G .....	2,400,000	2,556,496
9999999999 - Totals				1,229,253,976	1,240,513,720	XXX	XXX	XXX		(76,976,057)	XXX	XXX	XXX	1,229,253,976	1,317,489,779

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 .....	13	2,359,460,375	11	2,070,594,410	11	2,103,869,833			13	2,359,460,375
2. Add: Opened or Acquired Transactions.....					1	280,305,666			1	280,305,666
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	24,825,108	XXX	76,340,749	XXX	208,201,391	XXX		XXX	309,367,248
4. Less: Closed or Disposed of Transactions.....	2	287,702,521			7	1,341,990,241			9	1,629,692,762
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	25,988,552	XXX	43,065,326	XXX	21,132,674	XXX		XXX	90,186,552
7. Ending Inventory	11	2,070,594,410	11	2,103,869,833	5	1,229,253,975			5	1,229,253,975

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.....	561,736,721
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(100,573)
3.	Total (Line 1 plus Line 2) .....	561,636,148
4.	Part D, Section 1, Column 6 .....	587,895,783
5.	Part D, Section 1, Column 7 .....	(26,259,635)
6.	Total (Line 3 minus Line 4 minus Line 5) .....	
		Fair Value Check
7.	Part A, Section 1, Column 16 .....	487,624,861
8.	Part B, Section 1, Column 13 .....	(100,573)
9.	Total (Line 7 plus Line 8) .....	487,524,288
10.	Part D, Section 1, Column 9 .....	590,785,630
11.	Part D, Section 1, Column 10 .....	(103,261,342)
12.	Total (Line 9 minus Line 10 minus Line 11) .....	
		Potential Exposure Check
13.	Part A, Section 1, Column 21 .....	111,192,011
14.	Part B, Section 1, Column 20 .....	732,474
15.	Part D, Section 1, Column 12 .....	111,924,485
16.	Total (Line 13 plus Line 14 minus Line 15) .....	

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	2,863,388,864	1,528,306,843
2. Cost of cash equivalents acquired .....	72,753,280,154	100,796,216,718
3. Accrual of discount .....	932,622	9,306,168
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	26,016	240,173
6. Deduct consideration received on disposals .....	73,158,678,125	99,470,681,038
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) .....	2,458,949,531	2,863,388,864
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	2,458,949,531	2,863,388,864