



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

# ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 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:  
*Craig DeSanto*  
CRAIG LAWRENCE DESANTO  
6DE2D6ECAEB3487  
Chairman of the Board and  
President

DocuSigned by:  
*Eric Feldstein*  
ERIC ANSEL FELDSTEIN  
B74211AF1570438  
Executive Vice President  
and Chief Financial Officer

DocuSigned by:  
*Elizabeth K. Brill*  
ELIZABETH KATHERINE BRILL  
FD2CAD62C070469  
Senior Vice President  
and Chief Actuary

DocuSigned by:  
*Robert Gardner*  
ROBERT MICHAEL GARDNER  
672FD5DFE9A045A  
Senior Vice President  
and Controller

Subscribed and sworn to before me this  
\_\_ day of February 2022

- 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.

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**ASSETS**

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1. Bonds (Schedule D) .....	90,767,354,133		90,767,354,133	89,887,451,458
2. Stocks (Schedule D):				
2.1 Preferred stocks .....	41,168,369		41,168,369	7,415,712
2.2 Common stocks .....	1,593,582,240		1,593,582,240	1,286,086,295
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens .....	13,724,777,498		13,724,777,498	14,265,116,841
3.2 Other than first liens .....	589,886,302		589,886,302	690,152,056
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$ .....				
encumbrances) .....				
4.2 Properties held for the production of income (less				
\$ .....(68,365,000) encumbrances) .....	95,731,841		95,731,841	98,014,692
4.3 Properties held for sale (less \$ .....				
encumbrances) .....				
5. Cash (\$ .....(183,897,413) , Schedule E - Part 1), cash equivalents				
(\$ .....1,747,991,569 , Schedule E - Part 2) and short-term				
investments (\$ .....198,683,654 , Schedule DA) .....	1,762,777,810		1,762,777,810	2,799,267,415
6. Contract loans (including \$ .....453,863 premium notes) .....	874,018,790	17,169,971	856,848,819	890,069,994
7. Derivatives (Schedule DB) .....	580,947,822		580,947,822	515,180,694
8. Other invested assets (Schedule BA) .....	3,120,163,858	23,888,617	3,096,275,241	2,316,515,367
9. Receivables for securities .....	9,295,742		9,295,742	7,355,949
10. Securities lending reinvested collateral assets (Schedule DL) .....				
11. Aggregate write-ins for invested assets .....	36,240,540		36,240,540	38,337,049
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	113,195,944,945	41,058,588	113,154,886,357	112,800,963,522
13. Title plants less \$ ..... charged off (for Title insurers				
only) .....				
14. Investment income due and accrued .....	714,564,801		714,564,801	730,743,216
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	387,787,838	687	387,787,151	10,981
15.2 Deferred premiums and agents' balances and installments booked but				
deferred and not yet due (including \$ .....				
earned but unbilled premiums) .....	182,894		182,894	198,214
15.3 Accrued retrospective premiums (\$ ..... ) and				
contracts subject to redetermination (\$ ..... ) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	71,319,901		71,319,901	54,376,815
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....	145,551		145,551	137,227
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....				
18.2 Net deferred tax asset .....	734,349,709	331,224,696	403,125,013	390,960,062
19. Guaranty funds receivable or on deposit .....	1,185,084		1,185,084	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 .....	25,194,920		25,194,920	24,975,372
24. Health care (\$ .....0 ) and other amounts receivable .....	13,384,896	13,384,896		
25. Aggregate write-ins for other than invested assets .....	9,932,864,645	44,201,048	9,888,663,597	9,559,265,721
26. Total assets excluding Separate Accounts, Segregated Accounts and				
Protected Cell Accounts (Lines 12 to 25) .....	125,076,925,184	429,869,915	124,647,055,269	123,563,132,745
27. From Separate Accounts, Segregated Accounts and Protected Cell				
Accounts .....	58,484,108,921		58,484,108,921	50,961,434,729
28. Total (Lines 26 and 27) .....	183,561,034,105	429,869,915	183,131,164,190	174,524,567,474
<b>DETAILS OF WRITE-INS</b>				
1101. Derivatives-collateral assets .....	36,240,540		36,240,540	38,337,049
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above) .....	36,240,540		36,240,540	38,337,049
2501. Interest in annuity contracts .....	9,875,306,061		9,875,306,061	9,536,579,772
2502. Miscellaneous .....	56,523,991	44,167,383	12,356,608	21,679,855
2503. Administrative and other fees due and unpaid .....	1,000,928		1,000,928	1,006,094
2598. Summary of remaining write-ins for Line 25 from overflow page .....	33,665	33,665		
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) .....	9,932,864,645	44,201,048	9,888,663,597	9,559,265,721

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$ 99,971,778,304 (Exh. 5, Line 9999999) less \$ included in Line 6.3 (including \$ 57,451,984 Modco Reserve)	99,971,778,304	99,955,261,580
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ Modco Reserve)	1,482,001,365	1,524,124,682
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	1,061,788,113	326,267,151
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid (Exhibit 4, Line 10)		
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 (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	787	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 \$ assumed and \$ 81,405,546 ceded	81,405,546	82,238,490
9.4 Interest maintenance reserve (IMR, Line 6)	11,753,035	129,672,198
10. Commissions to agents due or accrued-life and annuity contracts \$ 5,559,409 accident and health \$ and deposit-type contract funds \$ 5,559,409	5,559,409	4,588,455
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	6,103,227	30,935,602
13. Transfers to Separate Accounts due or accrued (net) (including \$ (1,174,657,814) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,218,675,596)	(1,037,378,618)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	8,829,636	(4,866,606)
15.1 Current federal and foreign income taxes, including \$ 16,955,000 on realized capital gains (losses)	3,983,133	53,664,836
15.2 Net deferred tax liability		
16. Unearned investment income	5,762,030	3,630,668
17. Amounts withheld or retained by reporting entity as agent or trustee	2,159,979	1,105,039
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	175,990,096	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	115,637,010	127,171,010
22. Borrowed money \$ 210,281 and interest thereon \$ 210,281	210,281	827,313
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	1,873,870,292	1,603,435,362
24.02 Reinsurance in unauthorized and certified (\$ ) companies	9,083,359	6,465,954
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	116,080,078	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	24,812,978	194,876,584
24.09 Payable for securities	117,895,091	320,899,828
24.10 Payable for securities lending	675,168,841	675,109,701
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	10,395,378,402	9,838,344,225
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	114,926,575,396	114,116,712,491
27. From Separate Accounts Statement	58,470,227,787	50,959,960,931
28. Total liabilities (Lines 26 and 27)	173,396,803,183	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 (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	4,457,575,310	4,457,575,310
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	5,251,785,697	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 \$ 13,881,134 in Separate Accounts Statement)	9,709,361,007	9,422,894,052
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	9,734,361,007	9,447,894,052
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	183,131,164,190	174,524,567,474
<b>DETAILS OF WRITE-INS</b>		
2501. Obligations under structured settlement agreements	9,875,306,061	9,536,579,772
2502. Derivatives-collateral liability	505,711,024	288,065,663
2503. Liability for interest on claims	7,603,589	5,182,925
2598. Summary of remaining write-ins for Line 25 from overflow page	6,757,728	8,515,865
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	10,395,378,402	9,838,344,225
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 thru 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 thru 3403 plus 3498)(Line 34 above)		

## SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11) .....	13,964,265,071	12,599,058,591
2. Considerations for supplementary contracts with life contingencies .....	47,500,796	58,306,560
3. Net investment income (Exhibit of Net Investment Income, Line 17) .....	4,156,268,954	4,064,615,284
4. Amortization of Interest Maintenance Reserve (IMR, Line 5) .....	48,272,282	31,847,230
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....	55,979,765	43,992,444
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1) .....	257,369	318,009
7. Reserve adjustments on reinsurance ceded .....	(3,792,927)	(1,709,154)
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts .....	846,441,710	775,059,622
8.2 Charges and fees for deposit-type contracts .....		
8.3 Aggregate write-ins for miscellaneous income .....	226,285,052	201,473,574
9. Total (Lines 1 to 8.3) .....	19,341,478,072	17,772,962,160
10. Death benefits .....	2,339,724,717	926,364,387
11. Matured endowments (excluding guaranteed annual pure endowments) .....	3,079,180	2,829,710
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8) .....	3,429,904,372	3,246,947,330
13. Disability benefits and benefits under accident and health contracts .....	256,632	54,751
14. Coupons, guaranteed annual pure endowments and similar benefits .....		
15. Surrender benefits and withdrawals for life contracts .....	9,054,066,124	8,125,527,271
16. Group conversions .....	339,576	234,620
17. Interest and adjustments on contract or deposit-type contract funds .....	38,279,356	71,783,575
18. Payments on supplementary contracts with life contingencies .....	48,501,993	43,062,602
19. Increase in aggregate reserves for life and accident and health contracts .....	413,466,470	2,801,021,056
20. Totals (Lines 10 to 19) .....	15,327,618,420	15,217,825,302
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1) .....	440,376,487	406,615,961
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1) .....		
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6) .....	880,822,297	889,936,178
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5) .....	111,090,939	86,259,319
25. Increase in loading on deferred and uncollected premiums .....	(7,054)	(1,453)
26. Net transfers to or (from) Separate Accounts net of reinsurance .....	1,908,852,192	709,861,031
27. Aggregate write-ins for deductions .....	65,540	35,042
28. Totals (Lines 20 to 27) .....	18,668,818,821	17,310,531,380
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) .....	672,659,251	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) .....	672,659,251	462,430,780
32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....	187,024,327	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) .....	485,634,924	360,582,855
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ .....65,801,914 (excluding taxes of \$ .....(18,513,728) transferred to the IMR) .....	(156,322,272)	(177,145,680)
35. Net income (Line 33 plus Line 34) .....	329,312,652	183,437,175
<b>CAPITAL AND SURPLUS ACCOUNT</b>		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2) .....	9,447,894,052	9,354,607,307
37. Net income (Line 35) .....	329,312,652	183,437,175
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....111,578,475 .....	719,279,629	(12,520,826)
39. Change in net unrealized foreign exchange capital gain (loss) .....	(130,436,535)	218,448,831
40. Change in net deferred income tax .....	106,073,893	161,740,257
41. Change in nonadmitted assets .....	(7,374,589)	1,594,285
42. Change in liability for reinsurance in unauthorized and certified companies .....	(2,617,406)	(173,703)
43. Change in reserve on account of change in valuation basis, (increase) or decrease .....	536,474,978	(15,740,845)
44. Change in asset valuation reserve .....	(270,434,929)	(42,375,693)
45. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1) .....		
46. Surplus (contributed to) withdrawn from Separate Accounts during period .....	54,891,358	44,906,862
47. Other changes in surplus in Separate Accounts Statement .....	(43,572,428)	(43,734,671)
48. Change in surplus notes .....		
49. Cumulative effect of changes in accounting principles .....	13,997,804	
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)
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) .....	286,466,955	93,286,745
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) .....	9,734,361,007	9,447,894,052
<b>DETAILS OF WRITE-INS</b>		
08.301. Sundries .....	226,285,052	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 thru 08.303 plus 08.398)(Line 8.3 above) .....	226,285,052	201,473,574
2701. Fines, penalties and fees from regulatory authorities .....	65,540	35,042
2702. ....		
2703. ....		
2798. Summary of remaining write-ins for Line 27 from overflow page .....		
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) .....	65,540	35,042
5301. Change in special reserves on certain group annuity separate accounts .....	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 thru 5303 plus 5398)(Line 53 above) .....	(77,127,472)	(112,924)

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**CASH FLOW**

	1	2
	Current Year	Prior Year
<b>Cash from Operations</b>		
1. Premiums collected net of reinsurance .....	13,622,958,948	12,664,540,449
2. Net investment income .....	4,237,392,350	3,848,140,530
3. Miscellaneous income .....	1,079,319,289	973,876,933
4. Total (Lines 1 through 3) .....	18,939,670,587	17,486,557,912
5. Benefit and loss related payments .....	14,154,472,047	12,280,843,867
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	2,019,838,136	763,613,954
7. Commissions, expenses paid and aggregate write-ins for deductions .....	1,355,745,591	1,297,928,780
8. Dividends paid to policyholders .....		
9. Federal and foreign income taxes paid (recovered) net of \$ .....84,276,583 tax on capital gains (losses) .....	285,234,827	64,726,709
10. Total (Lines 5 through 9) .....	17,815,290,601	14,407,113,310
11. Net cash from operations (Line 4 minus Line 10) .....	1,124,379,986	3,079,444,602
<b>Cash from Investments</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds .....	17,358,701,370	12,195,658,298
12.2 Stocks .....	209,512,194	696,339,739
12.3 Mortgage loans .....	3,074,908,365	1,417,713,995
12.4 Real estate .....		508,648
12.5 Other invested assets .....	702,713,371	107,804,625
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	205,608	1,668,738
12.7 Miscellaneous proceeds .....	(98,917,375)	347,947,514
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	21,247,123,533	14,767,641,557
13. Cost of investments acquired (long-term only):		
13.1 Bonds .....	18,489,696,558	13,161,946,581
13.2 Stocks .....	217,727,820	181,171,824
13.3 Mortgage loans .....	2,492,163,496	1,772,677,277
13.4 Real estate .....		
13.5 Other invested assets .....	913,901,013	331,249,870
13.6 Miscellaneous applications .....	283,429,370	105,655,077
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	22,396,918,257	15,552,700,629
14. Net increase (decrease) in contract loans and premium notes .....	(34,063,683)	(17,269,346)
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14) .....	(1,115,731,041)	(767,789,726)
<b>Cash from Financing and Miscellaneous Sources</b>		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes .....		
16.2 Capital and paid in surplus, less treasury stock .....		
16.3 Borrowed funds .....	(617,031)	(561,313)
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(60,833,780)	1,435,720
16.5 Dividends to stockholders .....	942,000,000	932,000,000
16.6 Other cash provided (applied) .....	(41,687,739)	(17,747,346)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6) .....	(1,045,138,550)	(948,872,939)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	(1,036,489,605)	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
19.2 End of year (Line 18 plus Line 19.1) .....	1,762,777,810	2,799,267,415

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

20.0001. Bonds to be announced commitments-purchased/sold .....	1,535,154,040	9,605,949
20.0002. Transfer/exchange of bond investment to bond investment .....	1,347,756,267	471,244,684
20.0003. Dividend transfer of bonds to parent company .....	402,145,641	
20.0004. Capitalized interest on bonds/payment in kind .....	115,693,341	125,107,072
20.0005. Low Income Housing Tax Credit unfunded commitments .....	80,413,699	3,869,296
20.0006. Depreciation/ amortization on fixed assets .....	73,110,710	76,896,652
20.0007. Transfer of mortgage loans to other invested assets .....	71,719,049	39,978,973
20.0008. Transfer/merger/spinoff of bond investment to equity investment .....	66,382,068	
20.0009. Distribution of shares from other invested assets to equity .....	15,587,613	
20.0010. Capitalized interest on mortgage loans .....	3,008,544	5,682,612
20.0011. Transfer/merger/spinoff of equity investment to equity investment .....	2,991,565	3,744,333
20.0012. Exchange of bonds to stocks .....	2,710,086	
20.0013. Transfer of equity to charitable organizations .....	2,043,856	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

20.0014. Dividend reinvestment of equities .....	16,539	6,918
20.0015. Transfer from NYL to NYLIAC .....		529,817,996
20.0016. Capital contribution from bonds to affiliated other invested asset .....		72,052,865
20.0017. Transfer /exchange of bond investment to equity investment .....		19,404,790
20.0018. Bonds to be announced commitments- purchased/sold .....		9,605,949
20.0019. Distribution of shares to operating income .....		589

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY**

	1	2	3	4	5	6	7	8	9
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts .....	13,964,265,071	2,624,260,886	1,137,809,643	10,201,920,705	273,837				
2. Considerations for supplementary contracts with life contingencies .....	47,500,796	XXX	XXX	47,500,796		XXX	XXX		XXX
3. Net investment income .....	4,156,268,954	1,228,533,293	12,550,348	2,636,941,659	25,865,187			252,378,467	
4. Amortization of Interest Maintenance Reserve (IMR) .....	48,272,281	15,265,515	158,864	16,998,626	297,932			15,551,344	
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....	55,979,765	59,142,972	(3,163,207)				XXX		
6. Commissions and expense allowances on reinsurance ceded .....	257,369		257,369				XXX		
7. Reserve adjustments on reinsurance ceded .....	(3,792,927)		(3,792,927)				XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts .....	846,441,710	294,611,074	26,888,800	524,941,836			XXX		
8.2 Charges and fees for deposit-type contracts .....						XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income .....	226,285,053	46,715,229	2,422,981	169,629,080	7,197,706			320,057	
9. Totals (Lines 1 to 8.3) .....	19,341,478,072	4,268,528,969	1,173,131,871	13,597,932,702	33,634,662			268,249,868	
10. Death benefits .....	2,339,724,717	938,556,824	1,401,167,893			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments) .....	3,079,180	3,079,180				XXX	XXX		
12. Annuity benefits .....	3,429,904,373	XXX	XXX	3,344,514,186	85,390,187	XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts .....	256,631	256,631					XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits .....							XXX		
15. Surrender benefits and withdrawals for life contracts .....	9,054,066,123	439,030,269	107,208,537	8,507,808,144	19,173	XXX	XXX		
16. Group conversions .....	339,576	339,576					XXX		
17. Interest and adjustments on contract or deposit-type contract funds .....	38,279,357	9,961,253	199,481	28,030,418	88,205		XXX		
18. Payments on supplementary contracts with life contingencies .....	48,501,993			48,501,993		XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts .....	413,466,470	1,145,432,269	(17,236,638)	(648,850,242)	(65,878,919)		XXX		
20. Totals (Lines 10 to 19) .....	15,327,618,420	2,536,656,002	1,491,339,273	11,280,004,499	19,618,646		XXX		
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) .....	440,376,487	114,654,947	2,476,071	323,345,311				(99,842)	XXX
22. Commissions and expense allowances on reinsurance assumed .....							XXX		
23. General insurance expenses and fraternal expenses .....	880,822,298	304,247,150	3,365,201	562,763,185	54,385			10,392,377	
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	111,090,939	76,264,916	51,109	34,679,430	(1,423)			96,907	
25. Increase in loading on deferred and uncollected premiums .....	(7,054)	(7,054)					XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance .....	1,908,852,191	1,057,044,938	(37,193,634)	889,000,887			XXX		
27. Aggregate write-ins for deductions .....	65,540	51,546		13,994					
28. Totals (Lines 20 to 27) .....	18,668,818,821	4,088,912,445	1,460,038,020	13,089,807,306	19,671,608			10,389,442	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) .....	672,659,251	179,616,524	(286,906,149)	508,125,396	13,963,054			257,860,426	
30. Dividends to policyholders and refunds to members .....							XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) .....	672,659,251	179,616,524	(286,906,149)	508,125,396	13,963,054			257,860,426	
32. Federal income taxes incurred (excluding tax on capital gains) .....	187,024,327	77,256,510	(60,259,926)	60,882,440	767,798			108,377,505	
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) .....	485,634,924	102,360,014	(226,646,223)	447,242,956	13,195,256			149,482,921	
34. Policies/certificates in force end of year .....	1,459,878	524,626	4	935,236	12		XXX		
<b>DETAILS OF WRITE-INS</b>									
08.301. Sundries .....	226,285,053	46,715,229	2,422,981	169,629,080	7,197,706			320,057	
08.302. ....									
08.303. ....									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page .....									
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) .....	226,285,053	46,715,229	2,422,981	169,629,080	7,197,706			320,057	
2701. Fines, penalties and fees from regulatory authorities .....	65,540	51,546		13,994					
2702. ....									
2703. ....									
2798. Summary of remaining write-ins for Line 27 from overflow page .....									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) .....	65,540	51,546		13,994					

**ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION**  
**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)**

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
1. Premiums for life contracts (a)	2,624,260,886					765,111,155	621,156,568	955,667	1,237,037,496			
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	1,228,533,293					804,664,274	338,967,200	1,251,719	83,650,100			
4. Amortization of Interest Maintenance Reserve (IMR)	15,265,515					10,186,478	4,240,772	8,744	829,521			
5. Separate Accounts net gain from operations excluding unrealized gains or losses	59,142,972					59,142,972						
6. Commissions and expense allowances on reinsurance ceded												
7. Reserve adjustments on reinsurance ceded												
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	294,611,074					62,816,162		1,503,091	230,291,821			
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	46,715,229					1,241,477	25,844,580	976,588	18,652,584			
9. Totals (Lines 1 to 8.3)	4,268,528,969					1,703,162,518	990,209,120	4,695,809	1,570,461,522			
10. Death benefits	938,556,824					556,810,373	259,698,621	(1,061,050)	123,108,880			
11. Matured endowments (excluding guaranteed annual pure endowments)	3,079,180					2,740,280	338,900					
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	256,631					39,573	153,194	(2,952)	66,816			
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	439,030,269					139,289,796	79,637,062	2,230,656	217,872,755			
16. Group conversions	339,576					459,820	(141,837)		21,593			
17. Interest and adjustments on contract or deposit-type contract funds	9,961,253					6,499,116	1,621,320	1,743	1,839,074			
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	1,145,432,269					675,102,078	449,469,999	(60,655)	20,920,847			
20. Totals (Lines 10 to 19)	2,536,656,002					1,380,941,036	790,777,259	1,107,742	363,829,965			
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	114,654,947					13,050,507	56,744,834		44,859,606			XXX
22. Commissions and expense allowances on reinsurance assumed												
23. General insurance expenses	304,247,150					78,696,098	127,111,760		98,439,292			
24. Insurance taxes, licenses and fees, excluding federal income taxes	76,264,916					19,286,394	27,408,135	20,138	29,550,249			
25. Increase in loading on deferred and uncollected premiums	(7,054)								(7,054)			
26. Net transfers to or (from) Separate Accounts net of reinsurance	1,057,044,938					79,990,798		(1,328,105)	978,382,245			
27. Aggregate write-ins for deductions	51,547					9,065	27,241	24	15,217			
28. Totals (Lines 20 to 27)	4,088,912,446					1,571,973,898	1,002,069,229	(207,255)	1,515,076,574			
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	179,616,523					131,188,620	(11,860,109)	4,903,064	55,384,948			
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)	179,616,523					131,188,620	(11,860,109)	4,903,064	55,384,948			
32. Federal income taxes incurred (excluding tax on capital gains)	77,256,510					55,686,189	(5,282,623)	2,183,879	24,669,065			
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)	102,360,013					75,502,431	(6,577,486)	2,719,185	30,715,883			
34. Policies/certificates in force end of year	524,626					202,955	211,905	2,523	107,243			
<b>DETAILS OF WRITE-INS</b>												
08.301. Sundries	46,715,229					1,241,477	25,844,580	976,588	18,652,584			
08.302.												
08.303.												
08.398. Summary of remaining write-ins for Line 8.3 from overflow page												
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	46,715,229					1,241,477	25,844,580	976,588	18,652,584			
2701. Fines, penalties and fees from regulatory authorities	51,547					9,065	27,241	24	15,217			
2702.												
2703.												
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	51,547					9,065	27,241	24	15,217			

(a) Include premium amounts for preneed plans included in Line 1

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)



**ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION**  
**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)**

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (d)	Other Group Life (a)	YRT Mortality Risk Only
1. Premiums for life contracts (b)	1,137,809,643		1,084,910,211			52,899,432			
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	12,550,348		6,471,404			6,078,944			
4. Amortization of Interest Maintenance Reserve (IMR)	158,864		84,764			74,100			
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(3,163,207)					(3,163,207)			
6. Commissions and expense allowances on reinsurance ceded	257,369					257,369			
7. Reserve adjustments on reinsurance ceded	(3,792,927)					(3,792,927)			
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	26,888,800					26,888,800			
8.2 Charges and fees for deposit-type contracts									
8.3 Aggregate write-ins for miscellaneous income	2,422,981					2,422,981			
9. Totals (Lines 1 to 8.3)	1,173,131,871		1,091,466,379			81,665,492			
10. Death benefits	1,401,167,893		1,384,914,565			16,253,328			
11. Matured endowments (excluding guaranteed annual pure endowments)									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts									
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts	107,208,537					107,208,537			
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds	199,481					199,481			
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	(17,236,638)					(17,236,638)			
20. Totals (Lines 10 to 19)	1,491,339,273		1,384,914,565			106,424,708			
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,476,071					2,476,071			XXX
22. Commissions and expense allowances on reinsurance assumed									
23. General insurance expenses	3,365,201					3,365,201			
24. Insurance taxes, licenses and fees, excluding federal income taxes	51,109					51,109			
25. Increase in loading on deferred and uncollected premiums									
26. Net transfers to or (from) Separate Accounts net of reinsurance	(37,193,634)					(37,193,634)			
27. Aggregate write-ins for deductions									
28. Totals (Lines 20 to 27)	1,460,038,020		1,384,914,565			75,123,455			
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(286,906,149)		(293,448,186)			6,542,037			
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)	(286,906,149)		(293,448,186)			6,542,037			
32. Federal income taxes incurred (excluding tax on capital gains)	(60,259,926)		(61,570,678)			1,310,752			
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)	(226,646,223)		(231,877,508)			5,231,285			
34. Policies/certificates in force end of year	4					4			
<b>DETAILS OF WRITE-INS</b>									
08.301. Sundries	2,422,981					2,422,981			
08.302.									
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	2,422,981					2,422,981			
2701.									
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									

(a) Includes the following amounts for FEGLI/SGLI: Line 1 \_\_\_\_\_, Line 10 \_\_\_\_\_, Line 16 \_\_\_\_\_, Line 23 \_\_\_\_\_, Line 24 \_\_\_\_\_

(b) Include premium amounts for preneed plans included in Line 1 \_\_\_\_\_

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. \_\_\_\_\_

(d) Individual and Group Credit Life are combined and included on \_\_\_\_\_ page. (Indicate whether included with Individual or Group.)

**ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION**  
**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)**

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuityizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees		
1. Premiums for individual annuity contracts .....	10,201,920,705	4,766,008,293	448,218,076	3,848,090,053		1,139,604,283	
2. Considerations for supplementary contracts with life contingencies .....	47,500,796	XXX	XXX	XXX	XXX	47,500,796	XXX
3. Net investment income .....	2,636,941,659	1,489,727,597	8,528,041	121,922,908		972,367,401	44,395,712
4. Amortization of Interest Maintenance Reserve (IMR) .....	16,998,626	11,416,853	75,859	463,883		4,824,825	217,206
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....							
6. Commissions and expense allowances on reinsurance ceded .....							
7. Reserve adjustments on reinsurance ceded .....							
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts .....	524,941,836		489,708	524,452,128			
8.2 Charges and fees for deposit-type contracts .....							
8.3 Aggregate write-ins for miscellaneous income .....	169,629,080	6,869,250	49,846	162,452,984			257,000
9. Totals (Lines 1 to 8.3) .....	13,597,932,702	6,274,021,993	457,361,530	4,657,381,956		2,164,297,305	44,869,918
10. Death benefits .....							
11. Matured endowments (excluding guaranteed annual pure endowments) .....							
12. Annuity benefits .....	3,344,514,186	1,133,741,208	1,655,247	371,281,926		1,837,835,805	
13. Disability benefits and benefits under accident and health contracts .....							
14. Coupons, guaranteed annual pure endowments and similar benefits .....							
15. Surrender benefits and withdrawals for life contracts .....	8,507,808,144	5,825,424,759	1,700,437	2,680,635,335		47,613	
16. Group conversions .....							
17. Interest and adjustments on contract or deposit-type contract funds .....	28,030,418	7,609,921		95,446		1,033,440	19,291,611
18. Payments on supplementary contracts with life contingencies .....	48,501,993					48,501,993	
19. Increase in aggregate reserves for life and accident and health contracts .....	(648,850,242)	(1,166,111,116)	329,393,467	64,878,749		122,988,658	
20. Totals (Lines 10 to 19) .....	11,280,004,499	5,800,664,772	332,749,151	3,116,891,456		2,010,407,509	19,291,611
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) .....	323,345,311	92,299,428	20,082,796	168,232,660		39,092,473	3,637,954
22. Commissions and expense allowances on reinsurance assumed .....							
23. General insurance expenses .....	562,763,185	177,684,580	16,701,005	240,749,352		120,693,979	6,934,269
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	34,679,430	8,380,272	187,261	17,988,707		7,512,126	611,064
25. Increase in loading on deferred and uncollected premiums .....							
26. Net transfers to or (from) Separate Accounts net of reinsurance .....	889,000,887		98,156,132	800,490,395		(9,645,640)	
27. Aggregate write-ins for deductions .....	13,994	4,074		2,750		6,667	503
28. Totals (Lines 20 to 27) .....	13,089,807,306	6,079,033,126	467,876,345	4,344,355,320		2,168,067,114	30,475,401
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) .....	508,125,396	194,988,867	(10,514,815)	313,026,636		(3,769,809)	14,394,517
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) .....	508,125,396	194,988,867	(10,514,815)	313,026,636		(3,769,809)	14,394,517
32. Federal income taxes incurred (excluding tax on capital gains) .....	60,882,440	9,183,596	5,982,031	62,360,861		(19,384,591)	2,740,543
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) .....	447,242,956	185,805,271	(16,496,846)	250,665,775		15,614,782	11,653,974
34. Policies/certificates in force end of year .....	935,236	338,724		391,081		205,431	
<b>DETAILS OF WRITE-INS</b>							
08.301. Sundries .....	169,629,080	6,869,250	49,846	162,452,984			257,000
08.302. ....							
08.303. ....							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page .....							
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) .....	169,629,080	6,869,250	49,846	162,452,984			257,000
2701. Fines, penalties and fees from regulatory authorities .....	13,994	4,074		2,750		6,667	503
2702. ....							
2703. ....							
2798. Summary of remaining write-ins for Line 27 from overflow page .....							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) .....	13,994	4,074		2,750		6,667	503

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

**ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION**  
**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)**

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuityizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees		
1. Premiums for group annuity contracts	273,837					273,837	
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income	25,865,187		1,903			25,863,284	
4. Amortization of Interest Maintenance Reserve (IMR)	297,932		(11)			297,943	
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded							
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	7,197,706					1,116,510	6,081,196
9. Totals (Lines 1 to 8.3)	33,634,662	1,892				27,551,574	6,081,196
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	85,390,187					85,390,187	
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts	19,173	19,173					
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	88,205					88,205	
18. Payments on supplementary contracts with life contingencies							
19. Increase in aggregate reserves for life and accident and health contracts	(65,878,919)	16,660				(65,895,579)	
20. Totals (Lines 10 to 19)	19,618,646	35,833				19,582,813	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	54,385					54,385	
24. Insurance taxes, licenses and fees, excluding federal income taxes	(1,423)					(1,423)	
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance							
27. Aggregate write-ins for deductions							
28. Totals (Lines 20 to 27)	19,671,608	35,833				19,635,775	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	13,963,054	(33,941)				7,915,799	6,081,196
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)	13,963,054	(33,941)				7,915,799	6,081,196
32. Federal income taxes incurred (excluding tax on capital gains)	767,798	(10,286)				(498,967)	1,277,051
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)	13,195,256	(23,655)				8,414,766	4,804,145
34. Policies/certificates in force end of year	12	1				11	
<b>DETAILS OF WRITE-INS</b>							
08.301. Sundries	7,197,706					1,116,510	6,081,196
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	7,197,706					1,116,510	6,081,196
2701.							
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

**ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION**  
**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)**

	1 Total	Deferred			6 Life Contingent Payout (Immediate and Annuitizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees		
1. Premiums for group annuity contracts .....	273,837				273,837	
2. Considerations for supplementary contracts with life contingencies .....		XXX	XXX	XXX		XXX
3. Net investment income .....	25,865,187		1,903		25,863,284	
4. Amortization of Interest Maintenance Reserve (IMR) .....	297,932		(11)		297,943	
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....						
6. Commissions and expense allowances on reinsurance ceded .....						
7. Reserve adjustments on reinsurance ceded .....						
8. Miscellaneous Income:						
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts .....						
8.2 Charges and fees for deposit-type contracts .....						
8.3 Aggregate write-ins for miscellaneous income .....	7,197,706				1,116,510	6,081,196
9. Totals (Lines 1 to 8.3) .....	33,634,662	1,892			27,551,574	6,081,196
10. Death benefits .....						
11. Matured endowments (excluding guaranteed annual pure endowments) .....						
12. Annuity benefits .....	85,390,187				85,390,187	
13. Disability benefits and benefits under accident and health contracts .....						
14. Coupons, guaranteed annual pure endowments and similar benefits .....						
15. Surrender benefits and withdrawals for life contracts .....	19,173	19,173				
16. Group conversions .....						
17. Interest and adjustments on contract or deposit-type contract funds .....	88,205				88,205	
18. Payments on supplementary contracts with life contingencies .....						
19. Increase in aggregate reserves for life and accident and health contracts .....	(65,878,919)	16,660			(65,895,579)	
20. Totals (Lines 10 to 19) .....	19,618,646	35,833			19,582,813	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) .....						
22. Commissions and expense allowances on reinsurance assumed .....						
23. General insurance expenses .....	54,385				54,385	
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	(1,423)				(1,423)	
25. Increase in loading on deferred and uncollected premiums .....						
26. Net transfers to or (from) Separate Accounts net of reinsurance .....						
27. Aggregate write-ins for deductions .....						
28. Totals (Lines 20 to 27) .....	19,671,608	35,833			19,635,775	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28) .....	13,963,054	(33,941)			7,915,799	6,081,196
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) .....	13,963,054	(33,941)			7,915,799	6,081,196
32. Federal income taxes incurred (excluding tax on capital gains) .....	767,798	(10,286)			(498,967)	1,277,051
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) .....	13,195,256	(23,655)			8,414,766	4,804,145
34. Policies/certificates in force end of year .....	12	1			11	
<b>DETAILS OF WRITE-INS</b>						
08.301. Sundries .....	7,197,706				1,116,510	6,081,196
08.302. ....						
08.303. ....						
08.398. Summary of remaining write-ins for Line 8.3 from overflow page .....						
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above) .....	7,197,706				1,116,510	6,081,196
2701. ....						
2702. ....						
2703. ....						
2798. Summary of remaining write-ins for Line 27 from overflow page .....						
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above) .....						

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. ....

Line 26 Column 7 includes transfers, net of risk charges under certain separate account contracts of \$0. Cumulative transfers from inception, net of risk charges, are \$0. Corresponding amounts of certain Synthetic GIC contracts are \$(4,147,902) in 2021 and \$(8,285,620) since inception.

**ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION**  
**ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)**

	1 Total	Comprehensive		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
		2 Individual	3 Group										
1. Premiums for accident and health contracts													
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income													
4. Amortization of Interest Maintenance Reserve (IMR)													
5. Separate Accounts net gain from operations excluding unrealized gains or losses													
6. Commissions and expense allowances on reinsurance ceded													
7. Reserve adjustments on reinsurance ceded													
8. Miscellaneous Income:													
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income													
9. Totals (Lines 1 to 8.3)													
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts													
14. Coupons, guaranteed annual pure endowments and similar benefits													
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions													
17. Interest and adjustments on contract or deposit-type contract funds													
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts													
20. Totals (Lines 10 to 19)													
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)													
22. Commissions and expense allowances on reinsurance assumed													
23. General insurance expenses													
24. Insurance taxes, licenses and fees, excluding federal income taxes													
25. Increase in loading on deferred and uncollected premiums													
26. Net transfers to or (from) Separate Accounts net of reinsurance													
27. Aggregate write-ins for deductions													
28. Totals (Lines 20 to 27)													
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)													
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)													
32. Federal income taxes incurred (excluding tax on capital gains)													
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)													
34. Policies/certificates in force end of year													
<b>DETAILS OF WRITE-INS</b>													
08.301.													
08.302.													
08.303.													
08.398. Summary of remaining write-ins for Line 8.3 from overflow page													
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)													
2701.													
2702.													
2703.													
2798. Summary of remaining write-ins for Line 27 from overflow page													
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)													

**NONE**

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)**

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life <sup>(b)</sup> (N/A Fraternal)	Other Individual Life	YRT Mortality Risk Only
<b>Involving Life or Disability Contingencies (Reserves)</b> (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year .....	28,373,716,509					18,868,328,067	7,950,075,678	16,303,527	1,539,009,237			
2. Tabular net premiums or considerations .....	1,603,080,668					940,465,565	621,156,568	161,343	41,297,192			
3. Present value of disability claims incurred .....	1,837,331					1,369,687		(30,393)	498,037			
4. Tabular interest .....	992,470,388					736,824,123	198,766,975	(468,690)	57,347,980			
5. Tabular less actual reserve released .....	4,540,939					4,062,689		31,646	446,604			
6. Increase in reserve on account of change in valuation basis .....	(531,123,780)					(40,602,190)	(399,841,332)		(90,680,258)			
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve .....	28,999,622	XXX					28,999,622			XXX		
7. Other increases (net) .....	364,003,039					(229,762,992)	518,814,684	364,481	74,586,866			
8. Totals (Lines 1 to 7) .....	30,837,524,716					20,280,684,949	8,917,972,195	16,361,914	1,622,505,658			
9. Tabular cost .....	1,073,552,194					425,202,298	611,633,667		36,716,229			
10. Reserves released by death .....	410,522,881					267,819,116	130,249,991		12,453,774			
11. Reserves released by other terminations (net) .....	241,857,318					103,117,559	94,067,890	(111,201)	44,783,070			
12. Annuity, supplementary contract and disability payments involving life contingencies .....	6,378,268					5,432,373		1,253	944,642			
13. Net transfers to or (from) Separate Accounts .....	(18,807,085)							228,991	(19,036,076)			
14. Total Deductions (Lines 9 to 13) .....	1,713,503,576					801,571,346	835,951,548	119,043	75,861,639			
15. Reserve December 31 of current year .....	29,124,021,140					19,479,113,603	8,082,020,647	16,242,871	1,546,644,019			
<b>Cash Surrender Value and Policy Loans</b>												
16. CSV Ending balance December 31, current year .....	25,236,922,680					19,265,318,067	4,778,354,350		1,193,250,263			
17. Amount Available for Policy Loans Based upon Line 16 CSV .....	25,078,783,963					19,265,318,067	4,778,354,350		1,035,111,546			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a)**  
**(N/A Fraternal)**

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Variable Life	Universal Life	Variable Universal Life	Credit Life <sup>(b)</sup>	Other Group Life	YRT Mortality Risk Only
<b>Involving Life or Disability Contingencies (Reserves)</b> (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year .....	142,331,115					142,331,115			
2. Tabular net premiums or considerations .....	6,957,964					6,957,964			
3. Present value of disability claims incurred .....									
4. Tabular interest .....	3,060,871					3,060,871			
5. Tabular less actual reserve released .....									
6. Increase in reserve on account of change in valuation basis .....	(5,351,199)					(5,351,199)			
7. Other increases (net) .....	5,061,921					5,061,921			
8. Totals (Lines 1 to 7) .....	152,060,672					152,060,672			
9. Tabular cost .....	1,051,700					1,051,700			
10. Reserves released by death .....									
11. Reserves released by other terminations (net) .....	19,819,895					19,819,895			
12. Annuity, supplementary contract and disability payments involving life contingencies .....									
13. Net transfers to or (from) Separate Accounts .....	7,916,707					7,916,707			
14. Total Deductions (Lines 9 to 13) .....	28,788,302					28,788,302			
15. Reserve December 31 of current year .....	123,272,370					123,272,370			
<b>Cash Surrender Value and Policy Loans</b>									
16. CSV Ending balance December 31, current year .....	140,168,460					140,168,460			
17. Amount Available for Policy Loans Based upon Line 16 CSV .....	125,381,584					125,381,584			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. ....

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)**

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuityizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees		
<b>Involving Life or Disability Contingencies (Reserves)</b> (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year .....	70,820,590,604	43,986,095,111		3,614,586,250		23,219,909,243	
2. Tabular net premiums or considerations .....	10,070,686,475	6,156,741,705	609,361,376	2,082,398,506		1,222,184,888	
3. Present value of disability claims incurred .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest .....	1,940,498,318	904,861,135	12,090	133,568,692		902,056,400	
5. Tabular less actual reserve released .....	(17,623,961)					(17,623,961)	
6. Increase in reserve on account of change in valuation basis .....							
7. Other increases (net) .....	58,379,404	164,477,711	(10,930,434)	592,655		(95,760,528)	
8. Totals (Lines 1 to 7) .....	82,872,530,839	51,212,175,662	598,443,033	5,831,146,103		25,230,766,042	
9. Tabular cost .....							
10. Reserves released by death .....	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net) .....	7,669,444,459	7,474,515,321	1,872,004	193,057,134			
12. Annuity, supplementary contract and disability payments involving life contingencies .....	3,047,307,706	1,092,725,558	1,431,288	65,282,759		1,887,868,100	
13. Net transfers to or (from) Separate Accounts .....	1,984,038,313		(497,089)	1,984,535,402			
14. Total Deductions (Lines 9 to 13) .....	12,700,790,478	8,567,240,879	2,806,204	2,242,875,295		1,887,868,100	
15. Reserve December 31 of current year .....	70,171,740,361	42,644,934,783	595,636,829	3,588,270,808		23,342,897,941	
<b>Cash Surrender Value and Policy Loans</b>							
16. CSV Ending balance December 31, current year .....	45,165,298,453	40,981,349,358	595,636,829	3,588,312,266			
17. Amount Available for Policy Loans Based upon Line 16 CSV .....	303,322,169	16,980,007		286,342,162			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)**  
**(N/A Fraternal)**

	1 Total	Deferred			6 Life Contingent Payout (Immediate and Annuizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees		
<b>Involving Life or Disability Contingencies (Reserves)</b> (Net of Reinsurance Ceded)						
1. Reserve December 31 of prior year .....	618,623,352	1,472,548			617,150,804	
2. Tabular net premiums or considerations .....	273,837				273,837	
3. Present value of disability claims incurred .....	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest .....	24,719,749	28,313			24,691,436	
5. Tabular less actual reserve released .....	(23,252,386)				(23,252,386)	
6. Increase in reserve on account of change in valuation basis .....						
7. Other increases (net) .....	7,520	7,520				
8. Totals (Lines 1 to 7) .....	620,372,072	1,508,381			618,863,691	
9. Tabular cost .....						
10. Reserves released by death .....	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net) .....	19,173	19,173				
12. Annuity, supplementary contract and disability payments involving life contingencies .....	67,608,466				67,608,466	
13. Net transfers to or (from) Separate Accounts .....						
14. Total Deductions (Lines 9 to 13) .....	67,627,639	19,173			67,608,466	
15. Reserve December 31 of current year .....	552,744,433	1,489,208			551,255,225	
<b>Cash Surrender Value and Policy Loans</b>						
16. CSV Ending balance December 31, current year .....	1,454,421	1,454,421				
17. Amount Available for Policy Loans Based upon Line 16 CSV .....						

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. ....

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**EXHIBIT OF NET INVESTMENT INCOME**

	1 Collected During Year	2 Earned During Year
1. U.S. Government bonds	(a) 195,620,064	193,332,058
1.1 Bonds exempt from U.S. tax	(a)	
1.2 Other bonds (unaffiliated)	(a) 3,036,614,814	3,026,073,989
1.3 Bonds of affiliates	(a) 99,281,601	99,511,624
2.1 Preferred stocks (unaffiliated)	(b) 139,462	138,268
2.11 Preferred stocks of affiliates	(b)	
2.2 Common stocks (unaffiliated)	32,619,083	32,283,679
2.21 Common stocks of affiliates		
3. Mortgage loans	(c) 635,349,905	632,010,761
4. Real estate	(d) 3,358,749	7,933,966
5. Contract loans	63,845,653	63,754,043
6. Cash, cash equivalents and short-term investments	(e) 1,666,161	1,645,063
7. Derivative instruments	(f) 90,412,215	79,759,673
8. Other invested assets	207,841,885	175,809,481
9. Aggregate write-ins for investment income	9,912,152	9,912,152
10. Total gross investment income	4,376,661,744	4,322,164,757
11. Investment expenses		(g) 157,580,333
12. Investment taxes, licenses and fees, excluding federal income taxes		(g) 291,216
13. Interest expense		(h) 5,741,402
14. Depreciation on real estate and other invested assets		(i) 2,282,852
15. Aggregate write-ins for deductions from investment income		
16. Total deductions (Lines 11 through 15)		165,895,803
17. Net investment income (Line 10 minus Line 16)		4,156,268,954
<b>DETAILS OF WRITE-INS</b>		
0901. Miscellaneous sources	8,470,477	8,470,477
0902. Commitment fee	1,441,675	1,441,675
0903.		
0998. Summary of remaining write-ins for Line 9 from overflow page		
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	9,912,152	9,912,152
1501.		
1502.		
1503.		
1598. Summary of remaining write-ins for Line 15 from overflow page		
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

- (a) Includes \$ 152,835,362 accrual of discount less \$ 93,732,751 amortization of premium and less \$ 21,301,644 paid for accrued interest on purchases.
- (b) Includes \$ accrual of discount less \$ amortization of premium and less \$ paid for accrued dividends on purchases.
- (c) Includes \$ 8,605,253 accrual of discount less \$ 79,030 amortization of premium and less \$ paid for accrued interest on purchases.
- (d) Includes \$ for company's occupancy of its own buildings; and excludes \$ 2,939,695 interest on encumbrances.
- (e) Includes \$ 1,511,294 accrual of discount less \$ 5,501 amortization of premium and less \$ paid for accrued interest on purchases.
- (f) Includes \$ accrual of discount less \$ 6,572,471 amortization of premium.
- (g) Includes \$ investment expenses and \$ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$ interest on surplus notes and \$ interest on capital notes.
- (i) Includes \$ 2,282,851 depreciation on real estate and \$ depreciation on other invested assets.

**EXHIBIT OF CAPITAL GAINS (LOSSES)**

	1	2	3	4	5
	Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1. U.S. Government bonds	77,616,199	(412,558)	77,203,641		
1.1 Bonds exempt from U.S. tax					
1.2 Other bonds (unaffiliated)	113,049,479	(30,457,984)	82,591,495	(2,036,339)	(112,990,943)
1.3 Bonds of affiliates					
2.1 Preferred stocks (unaffiliated)	842,745	(6,517)	836,228	17,267,636	(19,592)
2.11 Preferred stocks of affiliates					
2.2 Common stocks (unaffiliated)	77,929,929	(5,617,574)	72,312,355	230,301,634	(17,788,679)
2.21 Common stocks of affiliates					
3. Mortgage loans	4,111,711		4,111,711	(3,463,266)	
4. Real estate					
5. Contract loans					
6. Cash, cash equivalents and short-term investments	54,840	245,863	300,703		(101,612)
7. Derivative instruments	(295,467,746)	(115,494,152)	(410,961,898)	243,876,001	
8. Other invested assets	731,712	(5,806,386)	(5,074,674)	344,912,438	464,291
9. Aggregate write-ins for capital gains (losses)	(528)		(528)		
10. Total capital gains (losses)	(21,131,659)	(157,549,308)	(178,680,967)	830,858,104	(130,436,535)
<b>DETAILS OF WRITE-INS</b>					
0901. Gain (Loss) on receivables from third party investors	(528)		(528)		
0902.					
0903.					
0998. Summary of remaining write-ins for Line 9 from overflow page					
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	(528)		(528)		

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

	Insurance											
	1 Total	2 Industrial Life	3 Ordinary		5 Credit Life (Group and Individual)	6 Group		8 Accident and Health			11 Aggregate of All Other Lines of Business	12 Fraternal (Fraternal Benefit Societies Only)
			4 Life Insurance	Individual Annuities		Life Insurance	7 Annuities	9 Group	9 Credit (Group and Individual)	10 Other		
<b>FIRST YEAR (other than single)</b>												
1. Uncollected	387,572,063		(210,043)			387,782,106						
2. Deferred and accrued												
3. Deferred, accrued and uncollected:												
3.1 Direct												
3.2 Reinsurance assumed	387,782,106					387,782,106						
3.3 Reinsurance ceded	210,043		210,043									
3.4 Net (Line 1 + Line 2)	387,572,063		(210,043)			387,782,106						
4. Advance												
5. Line 3.4 - Line 4	387,572,063		(210,043)			387,782,106						
6. Collected during year:												
6.1 Direct	977,391,066		195,238,700	782,152,274				92				
6.2 Reinsurance assumed	697,155,352		27,248			697,128,104						
6.3 Reinsurance ceded	3,052,246		3,053,324			(1,078)						
6.4 Net	1,671,494,172		192,212,624	782,152,274		697,129,182		92				
7. Line 5 + Line 6.4	2,059,066,235		192,002,581	782,152,274		1,084,911,288		92				
8. Prior year (uncollected + deferred and accrued - advance)	(382,329)		(382,329)									
9. First year premiums and considerations:												
9.1 Direct	977,391,066		195,238,700	782,152,274				92				
9.2 Reinsurance assumed	1,084,937,459		27,248			1,084,910,211						
9.3 Reinsurance ceded	2,879,960		2,881,038			(1,078)						
9.4 Net (Line 7 - Line 8)	2,059,448,565		192,384,910	782,152,274		1,084,911,289		92				
<b>SINGLE</b>												
10. Single premiums and considerations:												
10.1 Direct	10,339,016,951		1,581,133,850	8,757,883,101								
10.2 Reinsurance assumed												
10.3 Reinsurance ceded												
10.4 Net	10,339,016,951		1,581,133,850	8,757,883,101								
<b>RENEWAL</b>												
11. Uncollected	(80,622,573)		(79,039,919)			(1,582,654)						
12. Deferred and accrued	364,992		364,992									
13. Deferred, accrued and uncollected:												
13.1 Direct	376,430		376,430									
13.2 Reinsurance assumed												
13.3 Reinsurance ceded	80,634,012		79,051,358			1,582,654						
13.4 Net (Line 11 + Line 12)	(80,257,582)		(78,674,928)			(1,582,654)						
14. Advance	787		787									
15. Line 13.4 - Line 14	(80,258,369)		(78,675,715)			(1,582,654)						
16. Collected during year:												
16.1 Direct	2,096,304,502		1,366,211,530	661,885,330		67,933,896		273,746				
16.2 Reinsurance assumed	5,544,892		5,544,892									
16.3 Reinsurance ceded	536,902,365		521,576,630			15,325,735						
16.4 Net	1,564,947,029		850,179,792	661,885,330		52,608,161		273,746				
17. Line 15 + Line 16.4	1,484,688,660		771,504,077	661,885,330		51,025,507		273,746				
18. Prior year (uncollected + deferred and accrued - advance)	(81,110,895)		(79,238,049)			(1,872,848)						
19. Renewal premiums and considerations:												
19.1 Direct	2,096,276,465		1,366,183,493	661,885,330		67,933,896		273,746				
19.2 Reinsurance assumed	5,544,892		5,544,892									
19.3 Reinsurance ceded	536,021,802		520,986,259			15,035,543						
19.4 Net (Line 17 - Line 18)	1,565,799,555		850,742,126	661,885,330		52,898,353		273,746				
<b>TOTAL</b>												
20. Total premiums and annuity considerations:												
20.1 Direct	13,412,684,482		3,142,556,043	10,201,920,705		67,933,896		273,838				
20.2 Reinsurance assumed	1,090,482,351		5,572,140			1,084,910,211						
20.3 Reinsurance ceded	538,901,762		523,867,297			15,034,465						
20.4 Net (Lines 9.4 + 10.4 + 19.4)	13,964,265,071		2,624,260,886	10,201,920,705		1,137,809,642		273,838				

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)**

	1	2	Insurance								11	12
			Ordinary		5	Group		Accident and Health				
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
<b>POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)</b>												
21.												
22.												
<b>REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED</b>												
23.												
23.1												
23.2												
23.3												
24.												
24.1												
24.2												
24.3												
25.												
25.1	257,369					257,369						
25.2												
25.3	257,369					257,369						
26.												
26.1	257,369					257,369						
26.2												
26.3	257,369					257,369						
<b>COMMISSIONS INCURRED (direct business only)</b>												
27.	72,311,123		44,194,078	28,151,109		(34,064)						
28.	268,731,204		20,745,724	248,085,322							(99,842)	
29.	99,334,159		49,715,145	47,108,879		2,510,135						
30.												
31.	440,376,486		114,654,947	323,345,310		2,476,071					(99,842)	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5 Investment	6 Fraternal	7 Total
	1 Life	2 Accident and Health		4 All Other Lines of Business			
		2 Cost Containment	3 All Other				
1. Rent	47,773,712			119,332	5,092,464		52,985,508
2. Salaries and wages	409,041,005			2,111,078	136,645,737		547,797,820
3.11 Contributions for benefit plans for employees	52,933,675			1,450,496	1,162,127		55,546,298
3.12 Contributions for benefit plans for agents	35,537,104						35,537,104
3.21 Payments to employees under non-funded benefit plans	(10,426)						(10,426)
3.22 Payments to agents under non-funded benefit plans	7,847,158			(290,812)			7,556,346
3.31 Other employee welfare	3,325,152			3,875	10,413		3,339,440
3.32 Other agent welfare	92,667						92,667
4.1 Legal fees and expenses	3,379,163			72	53,510		3,432,745
4.2 Medical examination fees	1,993,722						1,993,722
4.3 Inspection report fees	723,623						723,623
4.4 Fees of public accountants and consulting actuaries	4,216,904				33,660		4,250,564
4.5 Expense of investigation and settlement of policy claims	489,498						489,498
5.1 Traveling expenses	2,069,468			88	220,945		2,290,501
5.2 Advertising	42,642,006			4,091,729	456,126		47,189,861
5.3 Postage, express, telegraph and telephone	16,547,350			458,270	1,713,651		18,719,271
5.4 Printing and stationery	4,607,325			2,920	1,067		4,611,312
5.5 Cost or depreciation of furniture and equipment	4,413,095			63,598	3,586		4,480,279
5.6 Rental of equipment	2,770,989			118,916	240		2,890,145
5.7 Cost or depreciation of EDP equipment and software	81,537,923			(1,365,378)	852,232		81,024,777
6.1 Books and periodicals	184,314			78	48,928		233,320
6.2 Bureau and association fees	2,047,890			1,277	21,814		2,070,981
6.3 Insurance, except on real estate	3,521,611			(7,184)	6,864		3,521,291
6.4 Miscellaneous losses	(13,825,809)				4		(13,825,805)
6.5 Collection and bank service charges	2,714,537			546,311	269,468		3,530,316
6.6 Sundry general expenses	48,762,662			3,086,202	10,720,207		62,569,071
6.7 Group service and administration fees							
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance	70,741,323						70,741,323
7.2 Agents' balances charged off (less \$ recovered)	2,299,779						2,299,779
7.3 Agency conferences other than local meetings	6,353,477			1,510	926		6,355,913
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses	225,636						225,636
9.2 Investment expenses not included elsewhere	5,391				266,364		271,755
9.3 Aggregate write-ins for expenses	25,467,995						25,467,995
10. General expenses incurred	870,429,919			10,392,378	157,580,333	(b)	(a) 1,038,402,630
11. General expenses unpaid Dec. 31, prior year	1,189,081			29,746,521			30,935,602
12. General expenses unpaid Dec. 31, current year	1,653,182			4,450,044			6,103,226
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	869,965,818			35,688,855	157,580,333		1,063,235,006
<b>DETAILS OF WRITE-INS</b>							
09.301. Asset Based Fee	25,467,995						25,467,995
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	25,467,995						25,467,995

(a) Includes management fees of \$ 185,376,044 to affiliates and \$ 73,913,330 to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable \$ ; 2. Institutional \$ ; 3. Recreational and Health \$ ; 4. Educational \$ ; 5. Religious \$ ; 6. Membership \$ ; 7. Other \$ ; 8. Total \$

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

	Insurance			4 Investment	5 Fraternal	6 Total
	1 Life	2 Accident and Health	3 All Other Lines of Business			
1. Real estate taxes						
2. State insurance department licenses and fees	4,387,754		357	734		4,388,845
3. State taxes on premiums	59,659,713			(78,576)		59,581,137
4. Other state taxes, including \$ for employee benefits	3,868,840		98			3,868,938
5. U.S. Social Security taxes	39,836,378		95,248	369,066		40,300,692
6. All other taxes	3,241,348		1,204	(8)		3,242,544
7. Taxes, licenses and fees incurred	110,994,033		96,907	291,216		111,382,156
8. Taxes, licenses and fees unpaid Dec. 31, prior year	(600,337)		(4,266,269)			(4,866,606)
9. Taxes, licenses and fees unpaid Dec. 31, current year	17,229,161		(8,399,525)			8,829,636
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	93,164,535		4,230,163	291,216		97,685,914

EXHIBIT 4 - DIVIDENDS OR REFUNDS

	1 Life	2 Accident and Health
	1. Applied to pay renewal premiums	
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions		
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4		
6. Paid in cash		
7. Left on deposit		
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8		
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year		
12. Terminal dividends		
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 through 14		
16. Total from prior year		
17. Total dividends or refunds (Lines 9 + 15 - 16)		
<b>DETAILS OF WRITE-INS</b>		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

NONE

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1	2	3	4	5	6
Valuation Standard	Total <sup>(a)</sup>	Industrial	Ordinary	Credit (Group and Individual)	Group
0100001. 58 CET 4.00% CRVM CNF 1984-89	514,843		514,843		
0100002. 58 CSO 4.00% CRVM CNF 1982-89	15,225,793		15,225,793		
0100003. 58 CSO 5.50% CRVM CNF 1987	2,410,891		2,410,891		
0100004. 58 CSO 6.00% CRVM CNF 1982-86	627,183,604		627,183,604		
0100005. 80 CSO 4.00% CRVM CNF 1992-2008	975,993,531		908,226,141		67,767,390
0100006. 80 CSO 4.00% ALB CNF 2006-08	16,349,853		16,349,853		
0100007. 80 CSO 4.25% CRVM CNF 2006-08	24,628,852		24,628,852		
0100008. 80 CSO 4.25% ALB CNF 2006-08	1,235,604		1,235,604		
0100009. 80 CSO 4.50% CRVM CNF 1986-2005	12,643,395,102		12,640,685,347		2,709,755
0100010. 80 CSO 4.50% CNF 1995-2002	28,509,755		28,509,755		
0100011. 80 CSO 4.75% CRVM CNF 2000-2005	34,167,830		34,167,830		
0100012. 80 CSO 4.75% CNF 1999-2001	131,097		131,097		
0100013. 80 CSO 5.00% CRVM CNF 1993-2004	1,388,755,569		1,388,755,569		
0100014. 80 CSO 5.00% CNF 1993-94	13,573,139		13,573,139		
0100015. 80 CSO 5.25% CNF 1992	932,766		932,766		
0100016. 80 CSO 5.50% CRVM CNF 1987-92	1,304,307,699		1,304,307,699		
0100017. 80 CSO 5.50% CNF 1987-92	251,446,100		251,446,100		
0100018. 80 CSO 6.00% CRVM CNF 1986	297,516,137		297,516,137		
0100019. 80 CSO 6.00% CNF 1986	74,984,773		74,984,773		
0100020. 2001 CSO 3.50% CRVM CNF 2013-19	5,515,261,417		5,472,056,135		43,205,282
0100021. 2001 CSO 3.50% CRVM ALB CNF 2013-15	146,610		146,610		
0100022. 2001 CSO 3.50% ALB CNF 2013-19	62,852,489		62,852,489		
0100023. 2001 CSO 3.75% CRVM CNF 2013-19	9,751,079		9,751,079		
0100024. 2001 CSO 3.75% ALB CNF 2013-19	4,861,951		4,861,951		
0100025. 2001 CSO 4.00% CRVM CNF 2006-12	4,525,299,125		4,491,099,917		34,199,208
0100026. 2001 CSO 4.00% CRVM ALB CNF 2009-12	506,512		506,512		
0100027. 2001 CSO 4.00% ALB CNF 2008-12	179,102,930		179,102,930		
0100028. 2001 CSO 4.25% CRVM CNF 2008-12	11,595,086		11,595,086		
0100029. 2001 CSO 4.25% ALB CNF 2008-12	20,144,489		20,144,489		
0100030. 2001 CSO 4.50% CRVM CNF 2003-05	153,074,749		153,074,749		
0100031. 2017 CSO 3.00% VM-20 NPR CNF 2021	725,020,206		725,020,206		
0100032. 2017 CSO 3.00% VM-20 DET/STO CNF 2021	9,097,516		9,097,516		
0100033. 2017 CSO 3.50% CRVM CNF 2018-19	26,782,437		26,782,437		
0100034. 2017 CSO 3.50% VM-20 NPR CNF 2020	332,422,329		332,422,329		
0100035. 2017 CSO 3.50% VM-20 DET/STO CNF 2020	19,902,105		19,902,105		
0199997. Totals (Gross)	29,297,083,969		29,149,202,334		147,881,635
0199998. Reinsurance ceded	753,599,100		728,775,932		24,823,168
0199999. Life Insurance: Totals (Net)	28,543,484,868		28,420,426,402		123,058,466
0200001. 70% 94 VA MDBG Table Plan Type A 3.50% AG43 VACARVM Def. 2013	29,233,041	XXX	29,233,041	XXX	
0200002. 70% 94 VA MDBG Table Plan Type A 3.75% AG43 VACARVM Def. 2012-14	64,061,930	XXX	64,061,930	XXX	
0200003. 70% 94 VA MDBG Table Plan Type A 4.00% AG43 VACARVM Def. 2014	2,143,916	XXX	2,143,916	XXX	
0200004. 70% 94 VA MDBG Table Plan Type A 4.25% AG43 VACARVM Def. 2011	22,527,991	XXX	22,527,991	XXX	
0200005. 70% 94 VA MDBG Table Plan Type A 4.50% AG43 VACARVM Def. 2010	19,804,573	XXX	19,804,573	XXX	
0200006. 70% 94 VA MDBG Table Plan Type A 4.75% AG43 VACARVM Def. 2005-07	410,561,554	XXX	410,561,554	XXX	
0200007. 70% 94 VA MDBG Table Plan Type A 5.00% AG43 VACARVM Def. 2004, 2008	199,729,355	XXX	199,729,355	XXX	
0200008. 70% 94 VA MDBG Table Plan Type A 5.25% AG43 VACARVM Def. 2009	30,233,395	XXX	30,233,395	XXX	
0200009. 70% 94 VA MDBG Table Plan Type A 5.50% AG43 VACARVM Def. 1999, 2003	564,680,749	XXX	564,680,749	XXX	
0200010. 70% 94 VA MDBG Table Plan Type A 5.75% AG43 VACARVM Def. 1998, 2000	391,240,642	XXX	391,240,642	XXX	
0200011. 70% 94 VA MDBG Table Plan Type A 6.00% AG43 VACARVM Def. 1994, 1996-97, 2001-02	921,007,058	XXX	921,007,058	XXX	
0200012. 70% 94 VA MDBG Table Plan Type A 6.25% AG43 VACARVM Def. 1993, 1995	131,998,934	XXX	131,998,934	XXX	
0200013. 70% 94 VA MDBG Table Plan Type A 6.75% AG43 VACARVM Def. 1992	4,259,257	XXX	4,259,257	XXX	
0200014. 70% 94 VA MDBG Table Plan Type A 7.00% AG43 VACARVM Def. 1987, 1990-91	33,712,595	XXX	33,712,595	XXX	
0200015. 70% 94 VA MDBG Table Plan Type A 7.25% AG43 VACARVM Def. 1988-89	18,092,653	XXX	18,092,653	XXX	
0200016. 70% 94 VA MDBG Table Plan Type A 7.50% AG43 VACARVM Def. 1986	37,290,379	XXX	37,290,379	XXX	
0200017. 70% 94 VA MDBG Table Plan Type A 8.25% AG43 VACARVM Def. 1983-85	21,658,538	XXX	21,658,538	XXX	
0200018. 71 IAM PROJ 4.00% CARVM Def. 1981	5,597,497	XXX	5,597,497	XXX	
0200019. 71 IAM PROJ 8.25% CARVM Def. 1983	44,663,156	XXX	44,663,156	XXX	
0200020. 71 IAM PROJ 8.75% CARVM Def. 1983	33,354,218	XXX	33,354,218	XXX	
0200021. 71 IAM PROJ 9.25% CARVM Def. 1982	45,625,427	XXX	45,625,427	XXX	
0200022. 71 IAM PROJ 10.00% CARVM Def. 1982	31,428,710	XXX	31,428,710	XXX	
0200023. 83a 5.25% CARVM Def. 1994, 1996-97	2,805,468	XXX	2,805,468	XXX	
0200024. 83a 5.50% CARVM Def. 1993-94, 1996-97	75,386,939	XXX	75,386,939	XXX	
0200025. 83a 5.75% CARVM Def. 1993, 1995	30,462,490	XXX	30,462,490	XXX	
0200026. 83a 6.00% CARVM Def. 1992, 1995	43,480,014	XXX	43,480,014	XXX	
0200027. 83a 6.25% CARVM Def. 1987, 1990-1992	63,358,999	XXX	63,358,999	XXX	
0200028. 83a 6.50% CARVM Def. 1987, 1989-90	80,780,776	XXX	80,780,776	XXX	
0200029. 83a 6.75% CARVM Def. 1986, 1988, 1991	84,084,362	XXX	84,084,362	XXX	
0200030. 83a 7.00% CARVM Def. 1988-89	71,651,648	XXX	71,651,648	XXX	
0200031. 83a 7.25% CARVM Def. 1986	23,295,901	XXX	23,295,901	XXX	
0200032. 83a 8.00% CARVM Def. 1984-85	96,691,824	XXX	96,691,824	XXX	
0200033. 83a 8.50% CARVM Def. 1984-85	94,818,901	XXX	94,818,901	XXX	
0200034. 83a 8.25% Imm. 1990	26,116,626	XXX	26,116,626	XXX	
0200035. 83a 8.75% Imm. 1988-89	121,307,376	XXX	121,307,376	XXX	
0200036. a-2000 3.50% CARVM Def. 2013	9,241,529	XXX	9,241,529	XXX	
0200037. a-2000 3.75% CARVM Def. 2012-14	402,433,894	XXX	402,433,894	XXX	

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1	2	3	4	5	6
Valuation Standard	Total <sup>(a)</sup>	Industrial	Ordinary	Credit (Group and Individual)	Group
0200038. a-2000 4.00% CARVM Def. 2014	542,472,077	XXX	542,472,077	XXX	
0200039. a-2000 4.25% CARVM Def. 2011	249,070,566	XXX	248,937,846	XXX	132,720
0200040. a-2000 4.50% CARVM Def. 2005-08, 2010	2,527,706,205	XXX	2,527,653,100	XXX	53,106
0200041. a-2000 4.75% CARVM Def. 2003-04, 2007-08	4,163,348,201	XXX	4,163,348,201	XXX	
0200042. a-2000 5.00% CARVM Def. 1998-99, 2003, 2009	2,047,211,869	XXX	2,047,211,869	XXX	
0200043. a-2000 5.25% CARVM Def. 1998-99, 2002	57,941,399	XXX	57,941,399	XXX	
0200044. a-2000 5.50% CARVM Def. 2000-02	236,456,830	XXX	236,456,830	XXX	
0200045. a-2000 5.75% CARVM Def. 2000-01	192,841,601	XXX	192,841,601	XXX	
0200046. a-2000 4.00% Imm. 2013	2,286,318,915	XXX	2,224,019,684	XXX	62,299,231
0200047. a-2000 4.25% Imm. 2012	1,798,881,153	XXX	1,749,955,280	XXX	48,925,874
0200048. a-2000 4.50% Imm. 2014	2,138,761,652	XXX	2,082,467,975	XXX	56,293,677
0200049. a-2000 5.00% Imm. 2011	1,091,399,259	XXX	1,041,321,048	XXX	50,078,211
0200050. a-2000 5.25% Imm. 2005-06, 2010	920,401,507	XXX	892,290,276	XXX	28,111,232
0200051. a-2000 5.50% Imm. 2004, 2007-08	784,278,153	XXX	734,670,339	XXX	49,607,814
0200052. a-2000 6.00% Imm. 2009	652,291,547	XXX	610,528,699	XXX	41,762,848
0200053. 2012 IAR 3.00% Def. 2021	7,031,656,417	XXX	7,031,656,417	XXX	
0200054. 2012 IAR 3.25% Def. 2020	6,684,068,480	XXX	6,684,068,480	XXX	
0200055. 2012 IAR 3.50% Def. 2015, 2017-18	8,933,252,461	XXX	8,931,949,078	XXX	1,303,382
0200056. 2012 IAR 3.75% Def. 2015-16, 2019	9,995,890,359	XXX	9,995,890,359	XXX	
0200057. 2012 IAR 3.75% Imm. 2017	2,221,568,835	XXX	2,170,313,611	XXX	51,255,224
0200058. 2012 IAR 4.00% Imm. 2015-16	3,954,444,786	XXX	3,835,565,959	XXX	118,878,827
0200059. 2012 IAR VM-22 Non-Jumbo 1.00%-1.49% Imm. 2020-21	25,087,112	XXX	25,087,112	XXX	
0200060. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% Imm. 2020-21	252,643,510	XXX	252,643,510	XXX	
0200061. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Imm. 2018-21	1,090,428,864	XXX	1,090,327,259	XXX	101,606
0200062. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% Imm. 2018-21	1,283,897,188	XXX	1,282,030,795	XXX	1,866,393
0200063. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% Imm. 2018-20	1,761,460,066	XXX	1,749,042,517	XXX	12,417,549
0200064. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% Imm. 2018-19	1,461,747,527	XXX	1,445,570,914	XXX	16,176,613
0200065. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% Imm. 2018-19	1,699,515,883	XXX	1,686,035,755	XXX	13,480,128
0299997. Totals (Gross)	70,373,864,739	XXX	69,821,120,306	XXX	552,744,433
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	70,373,864,739	XXX	69,821,120,306	XXX	552,744,433
0300001. 83a 6.00%-8.75% 1989-97	2,680,563		2,680,563		
0300002. a-2000 4.00%-7.00% 1998-2014	42,959,518		42,959,518		
0300003. 2012 IAR 3.50%-4.00% 2015-17	87,453,928		87,453,928		
0300004. 2012 IAR VM-22 Non-Jumbo 1.00%-1.49% 2020-21	843,348		843,348		
0300005. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% 2020-21	42,902,313		42,902,313		
0300006. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% 2018-21	36,651,760		36,651,760		
0300007. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% 2018-21	24,852,942		24,852,942		
0300008. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% 2018-20	33,738,777		33,738,777		
0300009. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% 2018-19	40,585,677		40,585,677		
0300010. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% 2018-19	11,682,529		11,682,529		
0399997. Totals (Gross)	324,351,356		324,351,356		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	324,351,356		324,351,356		
0400001. 59 ADB 58 CSO 4.50% 1982-89	27,236		27,236		
0400002. 59 ADB 80 CSO 4.00% 2006-08	595		595		
0400003. 59 ADB 80 CSO 4.50% 1986-2005	14,544		14,544		
0400004. 59 ADB 2001 CSO 3.50% 2013-19	4,421		4,421		
0400005. 59 ADB 2001 CSO 4.00% 2006-12	4,050		4,050		
0400006. 59 ADB 2001 CSO 4.50% 2004-05	431		431		
0400007. 59 ADB 2017 CSO 3.00% 2021	524		524		
0400008. 59 ADB 2017 CSO 3.50% 2018-20	389		389		
0499997. Totals (Gross)	52,191		52,191		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	52,191		52,191		
0500001. 52 INTERCO DISA 58 CSO 4.50% 1981-2001	129,951		129,951		
0500002. 52 INTERCO DISA 80 CSO 4.00% 2006-08	27,350		27,350		
0500003. 52 INTERCO DISA 80 CSO 4.50% 1986-2005	497,516		497,516		
0500004. 52 INTERCO DISA 2001 CSO 3.50% 2013-19	1,063,278		1,063,278		
0500005. 52 INTERCO DISA 2001 CSO 4.00% 2006-12	155,856		155,856		
0500006. 52 INTERCO DISA 2001 CSO 4.50% 2004-05	6,168		6,168		
0500007. 52 INTERCO DISA 2017 CSO 3.00% 2021	49,052		49,052		
0500008. 52 INTERCO DISA 2017 CSO 3.50% 2018-20	116,661		116,661		
0599997. Totals (Gross)	2,045,831		2,045,831		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	2,045,831		2,045,831		
0600001. 52 INTERCO DISA 58 CSO 4.50% 1982-89	20,770,991		20,770,991		
0600002. 52 INTERCO DISA 80 CSO 4.00% 2006-08	623,463		623,463		
0600003. 52 INTERCO DISA 80 CSO 4.50% 1981-2005	42,655,592		42,655,592		
0600004. 52 INTERCO DISA 2001 CSO 3.50% 2013-19	5,400,479		5,400,479		
0600005. 52 INTERCO DISA 2001 CSO 4.00% 2006-12	3,812,123		3,812,123		
0600006. 52 INTERCO DISA 2001 CSO 4.50% 2004-05	560,068		560,068		
0600007. 52 INTERCO DISA 2017 CSO 3.00% 2021	107,816		107,816		
0600008. 52 INTERCO DISA 2017 CSO 3.50% 2018-20	287,599		287,599		
0699997. Totals (Gross)	74,218,132		74,218,132		
0699998. Reinsurance ceded					
0699999. Disability-Disabled Lives: Totals (Net)	74,218,132		74,218,132		

**EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

1 Valuation Standard	2 Total <sup>(a)</sup>	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state .....	276,383,032		276,383,032		
0700002. For guaranteed minimum death benefit under variable life contracts .....	8,776,619		8,776,619		
0700003. For guaranteed minimum accumulation benefit under variable life contracts .....	110,561		110,561		
0700004. For guaranteed minimum accumulation benefit under variable annuity contracts .....	26,258,371		26,258,371		
0700005. Asset Preserver LTC Claim Reserves .....	20,531,152		20,531,152		
0700006. Unearned COI Reserves .....	3,279,256		3,279,256		
0700007. Guaranteed Insurability Rider Reserve .....	7,934		7,934		
0700008. Pre-Term Conversions .....	1,680,293		1,680,293		
0700009. Post-Term Conversions .....	285,517,717		285,517,717		
0700010. ROP Rider (ULCG) Reserve .....	20,818		20,818		
0700011. Chronic Care Rider Reserve .....	1,113		1,113		
0700012. Additional reserve for New York policies .....	31,194,322		30,980,418		213,904
0799997. Totals (Gross)	653,761,188		653,547,284		213,904
0799998. Reinsurance ceded					
0799999. Miscellaneous Reserves: Totals (Net)	653,761,188		653,547,284		213,904
9999999. Totals (Net) - Page 3, Line 1	99,971,778,304		99,295,761,501		676,016,804

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance \$ ..... ; Annuities \$ ..... ; Supplementary Contracts with Life Contingencies \$ ..... ; Accidental Death Benefits \$ ..... ; Disability - Active Lives \$ ..... ; Disability - Disabled Lives \$ ..... ; Miscellaneous Reserves \$ .....



**EXHIBIT 5 - INTERROGATORIES**

- 1.1 Has the reporting entity ever issued both participating and non-participating contracts?..... Yes [ ] No [ X ]
- 1.2 If not, state which kind is issued.  
Non-participating .....
- 2.1 Does the reporting entity at present issue both participating and non-participating contracts?..... Yes [ ] No [ X ]
- 2.2 If not, state which kind is issued.  
Non-participating .....
- 3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?..... Yes [ X ] No [ ]  
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.
- 4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [ X ]  
If so, state:  
4.1 Amount of insurance? ..... \$ .....  
4.2 Amount of reserve? ..... \$ .....  
4.3 Basis of reserve: .....
- 4.4 Basis of regular assessments: .....
- 4.5 Basis of special assessments: .....
- 4.6 Assessments collected during the year ..... \$ .....
- 5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts. ....
- 6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [ X ] No [ ]  
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... \$ ..... 85,695,327  
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... \$ ..... 106,715,745  
Attach statement of methods employed in their valuation.
- 7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ X ] No [ ]  
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... \$ ..... 3,949,383,176  
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:  
Market Value .....
- 7.3 State the amount of reserves established for this business: ..... \$ .....
- 7.4 Identify where the reserves are reported in the blank:  
Page 3 Line 25 .....
- 8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [ X ]  
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... \$ .....  
8.2 State the amount of reserves established for this business: ..... \$ .....  
8.3 Identify where the reserves are reported in the blank: .....
- 9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [ ] No [ X ]  
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... \$ .....  
9.2 State the amount of reserves established for this business: ..... \$ .....  
9.3 Identify where the reserves are reported in the blank: .....

**EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR**

1 Description of Valuation Class	Valuation Basis		4 Increase in Actuarial Reserve Due to Change
	2 Changed From	3 Changed To	
Products with YRT Reinsurance for all issue years ..... AD109 and AD111 Universal Life and Survivorship Universal Life Custom Guaranteed products for all issue years .....	NY Reg 1308(b) limit on reinsurance reserve credit .....	No NY limit on reinsurance reserve credit .....	(152,922,724)
All Life policies issued in 2016-2019 ..... All Life policies issued in 2020 that are subject to NY Reg 213 .....	NY Reg 147 ..... Reflecting mortality improvement and ongoing lapses pursuant to NY Reg 147 and 179 .....	AG 38 Sections 8D and 8E ..... Excluding mortality improvement and lapses .....	(119,379,807) 67,988,807
AG38 Sections 8C and 8E products issued in 2007 and later .....	NY Reg 213 .....	VM20 ..... Reflecting NAIC prescribed lapse rates .....	(7,703,158) (97,980,680)
All UL policies issued in 1982 and later .....	No lapse rates ..... Contract guaranteed interest rate (GMIR) caps on valuation interest rates as required by WA .....	No GMIR caps on valuation interest rates .....	(226,477,416)
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(536,474,978)
9999999 - Total (Column 4, only)			(536,474,978)

**EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS <sup>(a)</sup>**

	1 Total	Comprehensive		4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Title XVIII Medicare	9 Title XIX Medicaid	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
		2 Individual	3 Group										
<b>ACTIVE LIFE RESERVE</b>													
1. Unearned premium reserves .....													
2. Additional contract reserves (b) .....													
3. Additional actuarial reserves-Asset/Liability analysis .....													
4. Reserve for future contingent benefits .....													
5. Reserve for rate credits .....													
6. Aggregate write-ins for reserves .....													
7. Totals (Gross) .....													
8. Reinsurance ceded .....													
9. Totals (Net)													
<b>CLAIM RESERVE</b>													
10. Present value of amounts not yet due on claims .....													
11. Additional actuarial reserves-Asset/Liability analysis .....													
12. Reserve for future contingent benefits .....													
13. Aggregate write-ins for reserves .....													
14. Totals (Gross) .....													
15. Reinsurance ceded .....													
16. Totals (Net)													
17. TOTAL (Net)													
18. TABULAR FUND INTEREST													
DETAILS OF WRITE-INS													
0601. ....													
0602. ....													
0603. ....													
0698. Summary of remaining write-ins for Line 6 from overflow page .....													
0699. TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301. ....													
1302. ....													
1303. ....													
1398. Summary of remaining write-ins for Line 13 from overflow page .....													
1399. TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

**NONE**

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. ....  
 (b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**EXHIBIT 7 - DEPOSIT TYPE CONTRACTS**

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance .....	1,524,124,682		1,083,985,174	440,118,766		20,742
2. Deposits received during the year .....	290,817,071		187,314,916	103,502,155		
3. Investment earnings credited to the account .....	27,789,452		17,627,228	10,162,224		
4. Other net change in reserves .....	(8,583,290)		(8,583,290)			
5. Fees and other charges assessed .....						
6. Surrender charges .....						
7. Net surrender or withdrawal payments .....	352,146,550		264,245,618	87,908,738		(7,806)
8. Other net transfers to or (from) Separate Accounts .....						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) .....	1,482,001,365		1,016,098,410	465,874,407		28,548
10. Reinsurance balance at the beginning of the year .....						
11. Net change in reinsurance assumed .....						
12. Net change in reinsurance ceded .....						
13. Reinsurance balance at the end of the year (Lines 10+11-12) .....						
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	1,482,001,365		1,016,098,410	465,874,407		28,548

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

**PART 1 - Liability End of Current Year**

	1 Total	2 Industrial Life	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Due and unpaid:											
1.1 Direct	5,476,865			2,552,115	2,464,824			459,926			
1.2 Reinsurance assumed	176,031,461		95,078				175,936,383				
1.3 Reinsurance ceded											
1.4 Net	181,508,326		95,078	2,552,115	2,464,824		175,936,383	459,926			
2. In course of settlement:											
2.1 Resisted											
2.11 Direct	4,800,000		4,800,000								
2.12 Reinsurance assumed											
2.13 Reinsurance ceded	3,720,000		3,720,000								
2.14 Net	1,080,000		(b) 1,080,000	(b)		(b)	(b)				
2.2 Other											
2.21 Direct	433,062,605		243,533,271	150,409,881	3,251,213		22,781,631	13,086,609			
2.22 Reinsurance assumed	366,630,094		1,229,470				365,400,624				
2.23 Reinsurance ceded	96,129,564		87,607,315				8,522,249				
2.24 Net	703,563,135		(b) 157,155,426	(b) 150,409,881	3,251,213	(b)	(b) 379,660,006	13,086,609	(b)	(b)	(b)
3. Incurred but unreported:											
3.1 Direct	81,070,336		80,114,076	956,260							
3.2 Reinsurance assumed	144,512,256						144,512,256				
3.3 Reinsurance ceded	49,945,940		49,945,940								
3.4 Net	175,636,652		(b) 30,168,136	(b) 956,260		(b)	(b) 144,512,256		(b)	(b)	(b)
4. TOTALS											
4.1 Direct	524,409,806		328,447,347	153,918,256	5,716,037		22,781,631	13,546,535			
4.2 Reinsurance assumed	687,173,811		1,324,548				685,849,263				
4.3 Reinsurance ceded	149,795,504		141,273,255				8,522,249				
4.4 Net	1,061,788,113	(a)	(a) 188,498,640	153,918,256	5,716,037		(a) 700,108,645	13,546,535			

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$ \_\_\_\_\_ in Column 2, \$ \_\_\_\_\_ in Column 3 and \$ \_\_\_\_\_ in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$ 4,830,759  
 Individual Annuities \$ 738, Credit Life (Group and Individual) \$ \_\_\_\_\_, and Group Life \$ \_\_\_\_\_, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$ \_\_\_\_\_  
 Credit (Group and Individual) Accident and Health \$ \_\_\_\_\_, and Other Accident and Health \$ \_\_\_\_\_ are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

**PART 2 - Incurred During the Year**

	1 Total	2 Industrial Life (a)	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements During the Year:											
1.1 Direct	5,079,599,183		1,584,767,385	3,359,975,514	47,362,660		3,093,666	84,399,958			
1.2 Reinsurance assumed	705,031,422		5,966,119				699,065,303				
1.3 Reinsurance ceded	681,741,586		675,157,580				6,584,006				
1.4 Net	(d) 5,102,889,019		915,575,924	3,359,975,514	47,362,660		695,574,963	84,399,958			
2. Liability December 31, current year from Part 1:											
2.1 Direct	524,409,806		328,447,347	153,918,256	5,716,037		22,781,631	13,546,535			
2.2 Reinsurance assumed	687,173,811		1,324,548				685,849,263				
2.3 Reinsurance ceded	149,795,504		141,273,255				8,522,249				
2.4 Net	1,061,788,113		188,498,640	153,918,256	5,716,037		700,108,645	13,546,535			
3. Amounts recoverable from reinsurers December 31, current year	71,319,901		71,150,437				169,464				
4. Liability December 31, prior year:											
4.1 Direct	443,036,962		255,834,283	169,379,585	4,576,704		690,084	12,556,306			
4.2 Reinsurance assumed	3,877,623		3,877,623								
4.3 Reinsurance ceded	120,647,433		120,243,603				403,830				
4.4 Net	326,267,152		139,468,303	169,379,585	4,576,704		286,254	12,556,306			
5. Amounts recoverable from reinsurers December 31, prior year	54,376,815		48,436,811				5,940,004				
6. Incurred Benefits											
6.1 Direct	5,160,972,027		1,657,380,449	3,344,514,185	48,501,993		25,185,213	85,390,187			
6.2 Reinsurance assumed	1,388,327,610		3,413,044				1,384,914,566				
6.3 Reinsurance ceded	727,832,743		718,900,858				8,931,885				
6.4 Net	5,821,466,894		941,892,635	3,344,514,185	48,501,993		1,401,167,894	85,390,187			

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ ..... in Line 1.1, \$ ..... in Line 1.4.  
 \$ ..... in Line 6.1, and \$ ..... in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ ..... in Line 1.1, \$ ..... in Line 1.4.  
 \$ ..... in Line 6.1, and \$ ..... in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ 3,079,180 in Line 1.1, \$ 3,079,180 in Line 1.4.  
 \$ 3,079,180 in Line 6.1, and \$ 3,079,180 in Line 6.4.

(d) Includes \$ 63,689 premiums waived under total and permanent disability benefits.

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**EXHIBIT OF NON-ADMITTED ASSETS**

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D) .....			
2. Stocks (Schedule D):			
2.1 Preferred stocks .....			
2.2 Common stocks .....			
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens .....			
3.2 Other than first liens .....			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company .....			
4.2 Properties held for the production of income .....			
4.3 Properties held for sale .....			
5. Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA) .....			
6. Contract loans .....	17,169,971	18,019,364	849,393
7. Derivatives (Schedule DB) .....			
8. Other invested assets (Schedule BA) .....	23,888,617	1,613,386	(22,275,231)
9. Receivables for securities .....			
10. Securities lending reinvested collateral assets (Schedule DL) .....			
11. Aggregate write-ins for invested assets .....			
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	41,058,588	19,632,750	(21,425,838)
13. Title plants (for Title insurers only) .....			
14. Investment income due and accrued .....		483,950	483,950
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection .....	687		(687)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due ..			
15.3 Accrued retrospective premiums and contracts subject to redetermination .....			
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers .....			
16.2 Funds held by or deposited with reinsured companies .....			
16.3 Other amounts receivable under reinsurance contracts .....			
17. Amounts receivable relating to uninsured plans .....			
18.1 Current federal and foreign income tax recoverable and interest thereon .....			
18.2 Net deferred tax asset .....	331,224,696	348,894,229	17,669,533
19. Guaranty funds receivable or on deposit .....			
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 .....			
24. Health care and other amounts receivable .....	13,384,896	13,133,148	(251,748)
25. Aggregate write-ins for other than invested assets .....	44,201,048	40,351,248	(3,849,800)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	429,869,915	422,495,325	(7,374,590)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....			
28. Total (Lines 26 and 27) .....	429,869,915	422,495,325	(7,374,590)
<b>DETAILS OF WRITE-INS</b>			
1101. ....			
1102. ....			
1103. ....			
1198. Summary of remaining write-ins for Line 11 from overflow page .....			
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501. Miscellaneous .....	44,167,383	36,794,070	(7,373,313)
2502. Amount due for undelivered securities .....	33,665	3,557,178	3,523,513
2503. ....			
2598. Summary of remaining write-ins for Line 25 from overflow page .....			
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	44,201,048	40,351,248	(3,849,800)

## NOTES TO FINANCIAL STATEMENTS

### 1. Summary of Significant Accounting Policies and Going Concern

- A. The accompanying financial statements have been prepared using accounting practices prescribed or permitted by the Delaware State Insurance Department ("DSID") or "statutory accounting practices").

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 December 31, 2021 and 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
<u>Net Income</u>					
(1) Net income Delaware state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 329,312,652	\$ 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>\$ 329,312,652</u>	<u>\$ 183,437,175</u>
<u>Capital and Surplus</u>					
(5) Statutory capital and surplus Delaware state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 9,734,361,007	\$ 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>\$ 9,734,361,007</u>	<u>\$ 9,447,894,052</u>

- B. The preparation of financial statements requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities at the date of the financial statements. Management is also required to disclose contingent assets and liabilities at the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results may differ from those estimates.
- C. Life premiums are recognized as revenue when due. Annuity considerations are recognized as revenue when received. Commissions and other costs associated with acquiring new business are charged to operations as incurred. Amounts received or paid under deposit type contracts without mortality or morbidity risk are not reported as income or benefits but are recorded directly as an adjustment to the liability for deposit funds.

Policy reserves are based on mortality tables and valuation interest rates, which are consistent with statutory requirements and are designed to be sufficient to provide for contractual benefits. The Company holds reserves greater than those developed under the minimum statutory reserving rules when the valuation actuary determines that the minimum statutory reserves are inadequate.

The Company has established policy reserves on contracts issued January 1, 2001 and later that exceed the minimum amounts determined under Appendix A-820, "Minimum Life and Annuity Reserve Standards" of NAIC SAP by approximately \$48,363,211.

In addition, the Company uses the following accounting policies:

- (1) Cash and cash equivalents includes cash on hand, amounts due from banks and highly liquid debt instruments that have original maturities of three months or less at date of purchase and are carried at amortized cost. Cash and cash equivalents also include money market mutual funds which are stated at fair value. Short-term investments consist of securities with remaining maturities of one year or less, but greater than three months at the time of acquisition and are carried at amortized cost, which approximates fair value.
- (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) Unaffiliated common stocks are carried at fair value. Unrealized gains and losses are reflected in surplus, net of deferred taxes. The cost basis of common stocks is adjusted for impairments in value deemed to be other-than-temporary, with the difference between the common stock's cost and its fair value recognized as a realized loss reported in net income. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for common stock.
- (4) Redeemable preferred stocks in "good standing" (NAIC designation of 1 to 3) are valued at amortized cost. Redeemable preferred stocks "not in good standing" (NAIC designation of 4 to 6) are valued at the lower of amortized cost or fair value. Perpetual preferred stock and mandatory convertible preferred stock are valued at fair value, not to exceed any currently effective call price. The cost basis of preferred stocks is adjusted for impairments in value deemed to be other-than-temporary, with the difference between the preferred stock's amortized cost and its fair value recognized as a realized loss reported in net income. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for preferred stocks.
- (5) Mortgage loans on real estate are carried at unpaid principal balances, net of discounts, premiums, deferred origination fees related to points, and specific valuation allowances, and are collateralized. Specific valuation allowances are established for the excess carrying value of the mortgage loan over the estimated fair value of the collateral as an unrealized loss in surplus when it is probable that based on current information and events, the Company will be unable to collect amounts due under the contractual terms of the loan agreement. Fair value of the collateral is estimated by performing an internal or external current appraisal. If impairment is deemed to be other-than-temporary, which can include a loan modification that qualifies as a troubled debt restructuring ("TDR"), a direct write-down is recognized as a realized loss reported in net income, and a new cost basis for the

## NOTES TO FINANCIAL STATEMENTS

individual mortgage loan, which is equal to the fair value of the collateral, less costs to obtain and sell, is established. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for mortgage loans.

Real estate includes properties that are directly-owned and real estate property investments that are directly and wholly-owned through a limited liability company and meet certain criteria. Real estate held for the production of income is stated at cost less accumulated depreciation and encumbrances. Real estate held for sale is stated at the lower of cost less accumulated depreciation or fair value, less encumbrances and estimated costs to sell. If there is an indication that the carrying amount of the real estate may not be recoverable, then it must be tested for impairment. If the carrying amount of a real estate investment exceeds its undiscounted cash flows, an OTTI is recorded as a realized loss in net income, calculated as the difference between the carrying amount of the real estate investment and the fair value of the real estate investment. Depreciation of real estate held for the production of income is calculated using the straight-line method over the estimated lives of the assets, generally 40 years. Costs of permanent improvements are depreciated over their estimated useful life, or the remaining estimated life of the real estate.

- (6) The interest method for loan-backed and structured securities, which are included in bonds, uses current assumptions of projected cash flows. Amortization of 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 impairment ("OTTI"), the impaired bond 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 (or amortized) into net investment income in future periods based on prospective changes in cash flow estimates, to reflect adjustments to the effective yield.

- (7) Investments in subsidiaries are stated as follows: (1) domestic insurance subsidiaries are stated at the value of their underlying U.S. statutory surplus; (2) foreign insurance subsidiaries that have U.S. generally accepted accounting principles ("U.S. GAAP") audits are stated at U.S. GAAP equity adjusted for certain assets that are disallowed under statutory accounting practices, otherwise, the investment is nonadmitted; (3) non-insurance subsidiaries are carried at U.S. GAAP equity, unless they are engaged in certain transactions that are for the benefit of the Company or its affiliates and receive 20% or more of their revenue from the Company or its affiliates. In this case, non-insurance subsidiaries are carried at U.S. GAAP equity adjusted for the same items as foreign insurance subsidiaries; (4) all other assets and liabilities in a downstream holding company are accounted for in accordance with the appropriate U.S. statutory guidance. Dividends and distributions from subsidiaries are recorded as a component of net investment income when declared and changes in the equity of subsidiaries (both in the form of common stock and limited liability companies ("LLCs")) are recorded as unrealized gains or losses in surplus, net of deferred taxes. In the absence of an admissible audit, the entire investment is nonadmitted.
- (8) Limited partnerships and limited liability companies which have admissible audits are carried at the underlying audited equity of the investee. The financial statements of equity method investees are usually not received in time for the Company to apply the equity method at each reporting period. Therefore, the equity pick-up on these investments has been recorded on a one to three-month lag.

The new cost basis of an impaired limited partnership or limited liability company is not adjusted for subsequent increases in the underlying audited equity of the investee.

Dividends and distributions from limited partnerships and limited liability companies, other than those deemed a return of capital, are recorded in net investment income. Undistributed earnings are included in unrealized gains and losses and are reflected in surplus, net of deferred taxes.

Low-Income Housing Tax Credit ("LIHTC") investments, which are included in other invested assets, are recorded at proportional amortized cost and include remaining unfunded commitments. The carrying value of the investment is amortized into income in proportion to the actual and projected future amounts of tax credits and deductible losses. The amortization is recorded through net investment income.

- (9) Derivative instruments that qualify and are designated for hedge accounting are valued in a manner consistent with the items being hedged. Periodic payments and receipts on these derivatives are recorded on an accrual basis within net investment income for hedges of fixed income securities, other income for hedges of liabilities. Net realized gains and losses are recognized upon termination or maturity of these contracts in a manner consistent with the hedged item and when subject to the IMR, are transferred to the IMR, net of taxes.

Derivative instruments that do not qualify or are not designated for hedge accounting are carried at fair value and changes in fair value are recorded in surplus as unrealized gains and losses, net of deferred taxes. Periodic payments and receipts on these derivatives are recorded on an accrual basis within net investment income for hedges of fixed income securities and other income for hedges of liabilities. Upon termination or maturity the gains or losses on these contracts are recognized in net realized capital gains and losses, net of taxes. Realized gains or losses on terminated or matured derivatives, which are subject to the IMR, are transferred to the IMR, net of taxes.

The Company also uses derivatives as part of replication transactions. Replication transactions refer to derivative transactions entered into in conjunction with other investments in order to reproduce the investment characteristics of otherwise permissible investments. The accounting for derivatives used in replication transactions depends upon how the underlying cash instrument is accounted for, as well as how the replicated asset would be accounted for if acquired directly; alternatively, the Company can elect to carry the derivative at fair value. The Company uses bonds as the referenced cash instrument in its current replication transactions, and therefore, the derivatives are carried at amortized cost. The Company accrues investment income for the



## NOTES TO FINANCIAL STATEMENTS

replicated synthetic asset throughout the life of the replication transaction. Realized gains or losses at maturity of the replication transaction, which are subject to the IMR, are transferred to the IMR, net of tax.

- (10) - (11) The Company does not issue or have in-force any accident and health policies.
- (12) The Company has not changed its capitalization policy from the prior year.
- (13) The Company does not issue or have in-force any accident and health policies.

### 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

### Changes in Accounting Principles

Accounting changes adopted to conform to the provisions of NAIC SAP or other state prescribed accounting practices are reported as changes in accounting principles. The cumulative effect of changes in accounting principles is generally reported as an adjustment to unassigned surplus in the period of the change in accounting principle. Generally, the cumulative effect is the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at that date if the new accounting principles had been applied retroactively for all prior periods.

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 effective call price, among other changes. The Company adopted this guidance on January 1, 2021, which increased statutory surplus by \$13,997,804.

In 2020, the Company adopted Principles Based Reserving ("PBR"). Under PBR for individual life products (VM-20), reserves are the higher of: a) the reserve using prescribed assumptions or b) the reserve computed using a single prescribed economic scenario or c) the reserve based on a wide range of future economic conditions. Under PBR for variable annuity products (VM-21), reserves are the higher of: a) the reserve based on a wide range of future economic conditions computed using prescribed experience factors and b) the reserve based on a wide range of future economic conditions computed using justified company experience factors. For individual life products, the new standards are mandatory for policies issued on or after January 1, 2020 and therefore, there was no impact to surplus on adoption. For variable annuity products, PBR is mandatory for old and new business as of January 1, 2020 and companies are allowed to elect a phase-in period of three years to report the change in reserve valuation basis as described in SSAP No. 51R *Life Contracts*. This change in valuation basis, which impacts variable annuity reserves written from 1981 to 2019 is permitted under the revisions to the Commissioners Annuity Reserve Valuation Method (CARVM) adopted in VM-21, and Actuarial Guideline 43 CARVM for variable annuities (AG 43). Since the impact of adopting PBR did not materially increase statutory reserves, the Company recorded the full impact in surplus in 2020 and did not elect the phase-in method.

### Prior Period Corrections

In 2021, the DSID granted approval for the Company to change the valuation basis for reserves for certain blocks of life insurance policies from the minimum statutory reserve standard required under either New York or Washington law to the NAIC valuation basis. The Company recorded a net change in reserve valuation basis of \$536,474,978 for the year ended December 31, 2021, which was reported as a direct increase in surplus in the accompanying Statutory Statements of Changes in Surplus. For the year ended December 31, 2020, there were no changes in reserve basis for life insurance reserves.

In 2021, the Company corrected its assumption of the duration in which bank owned life insurance policies paid premiums under the Universal Life Commissioners Reserve Valuation Methodology. As a result, the Company recorded prior period corrections decreasing surplus by \$77,240,396 for the year ended December 31, 2021.

## 3. Business Combinations and Goodwill

Not applicable.

## 4. Discontinued Operations

Not applicable.

## 5. Investments

### A. Mortgage Loans, including Mezzanine Real Estate Loans

- (1) The maximum and minimum lending rates for new commercial mortgage loans funded during 2021 were 11.13% and 1.58%, respectively. There were no residential mortgage loans funded during 2021.
- (2) For 2021, the maximum percentage of any one commercial mortgage loan to the value of the security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 92.4% (current average percentage was 54.8%). For 2021, the maximum percentage of any residential mortgage loan to the value of the security at the time of the loans was 80.0% (current average percentage was 52.5%).
- (3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total were \$200,439 and \$340,826 for the years ended December 31, 2021 and 2020, respectively.
- (4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement:

## NOTES TO FINANCIAL STATEMENTS

	Residential			Commercial			Mezzanine	Total
	Farm	Insured	All Other	Insured	All Other			
a. Current Year								
1. Recorded investment (all)								
(a) Current	\$ —	\$ —	\$ 5,812,032	\$ —	\$ 13,746,184,850	\$ 560,925,813		\$ 14,312,922,695
(b) 30 - 59 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —
(c) 60 - 89 days past due	\$ —	\$ —	\$ 497,206	\$ —	\$ —	\$ —		\$ 497,206
(d) 90 - 179 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —
(e) 180+ days past due	\$ —	\$ —	\$ 1,243,899	\$ —	\$ —	\$ —		\$ 1,243,899
2. Accruing interest 90 - 179 days past due								
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —
3. Accruing interest 180+ days past due								
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —
4. Interest reduced								
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —
(b) Number of loans	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %	— %
5. Participant or co-lender in a mortgage loan agreement								
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —
b. Prior Year								
1. Recorded investment (all)								
(a) Current	\$ —	\$ —	\$ 6,799,702	\$ —	\$ 14,214,797,445	\$ 660,731,769		\$ 14,882,328,916
(b) 30 - 59 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —
(c) 60 - 89 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —
(d) 90 - 179 days past due	\$ —	\$ —	\$ 526,765	\$ —	\$ 69,828,182	\$ —		\$ 70,354,947
(e) 180+ days past due	\$ —	\$ —	\$ 2,585,034	\$ —	\$ —	\$ —		\$ 2,585,034
2. Accruing interest 90 - 179 days past due								
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —
3. Accruing interest 180+ days past due								
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —
4. Interest reduced								
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —
(b) Number of loans	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %	— %
5. Participant or co-lender in a mortgage loan agreement								
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —

(5) Investments in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan:

	Residential			Commercial			Mezzanine	Total
	Farm	Insured	All Other	Insured	All Other			
a. Current Year								
1. With allowance for credit losses	\$ —	\$ —	\$ —	\$ —	\$ 22,641,150	\$ —		\$ 22,641,150
2. No allowance for credit losses	—	—	1,243,899	—	—	—		1,243,899
3. Total (1 + 2)	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 1,243,899</u>	<u>\$ —</u>	<u>\$ 22,641,150</u>	<u>\$ —</u>		<u>\$ 23,885,049</u>
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —
b. Prior Year								
1. With allowance for credit losses	\$ —	\$ —	\$ 359,676	\$ —	\$ —	\$ —		\$ 359,676
2. No allowance for credit losses	—	—	654,999	—	69,828,182	—		70,483,181
3. Total (1 + 2)	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 1,014,675</u>	<u>\$ —</u>	<u>\$ 69,828,182</u>	<u>\$ —</u>		<u>\$ 70,842,857</u>
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —		\$ —

(6) Investments in impaired loans – average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting:

## NOTES TO FINANCIAL STATEMENTS

	Residential			Commercial		Mezzanine	Total
	Farm	Insured	All Other	Insured	All Other		
a. Current Year							
1. Average recorded investment	\$ —	\$ —	\$ 1,395,084	\$ —	\$ 3,852,889	\$ —	\$ 5,247,973
2. Interest income recognized	\$ —	\$ —	\$ —	\$ —	\$ 98,311	\$ —	\$ 98,311
3. Recorded investments on nonaccrual status	\$ —	\$ —	\$ 1,243,899	\$ —	\$ —	\$ —	\$ 1,243,899
4. Amount of interest income recognized using a cash-basis method of accounting	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Prior Year							
1. Average recorded investment	\$ —	\$ —	\$ 935,664	\$ —	\$ 114,742,375	\$ —	\$ 115,678,039
2. Interest income recognized	\$ —	\$ —	\$ 1,478	\$ —	\$ 3,352,396	\$ —	\$ 3,353,874
3. Recorded investments on nonaccrual status	\$ —	\$ —	\$ 3,111,799	\$ —	\$ 69,828,182	\$ —	\$ 72,939,981
4. Amount of interest income recognized using a cash-basis method of accounting	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

## (7) Allowance for credit losses:

	December 31, 2021	December 31, 2020
a. Balance at beginning of period	\$ 111,734	\$ 16,842,728
b. Additions charged to operations	3,575,000	192,973
c. Direct write-downs charged against the allowance	—	(16,873,299)
d. Recoveries of amounts previously charged off	(111,734)	(50,668)
e. Balance at end of period	\$ 3,575,000	\$ 111,734

## (8) Mortgage loans derecognized as a result of foreclosure:

	December 31, 2021
a. Aggregate amount of mortgage loans derecognized	\$ 70,043,441
b. Real estate collateral recognized	\$ —
c. Other collateral recognized	\$ —
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	\$ —

(9) The Company accrues interest income on mortgage loans to the extent it is deemed collectible. The Company places loans on non-accrual status, and ceases to recognize interest income when management determines that the collection of interest and repayment of principal is not probable. Any accrued but uncollected interest is reversed out of interest income once a loan is put on non-accrual status. Interest payments received on mortgage loans where interest payments have been deemed uncollectible are recognized on a cash basis and recorded as interest income. If a loan in default has any investment income due and accrued that is 90 days past due and collectible, the investment income shall continue to accrue, but all accrued interest related to the loan is reported as a nonadmitted asset until such time that it has either been paid or deemed uncollectible.

**B. Debt Restructuring**

A restructuring is considered a TDR when a debtor is experiencing financial difficulties and the Company has granted a concession. The Company had the following restructured debt in the general account for which it is the creditor:

	General Account		Separate Account	
	December 31, 2021	December 31, 2020	December 31, 2021	December 31, 2020
(1) The total recorded investment in restructured debt, as of year-end	\$ 9,225,656	\$ 52,801,655	\$ —	\$ 6,300,045
(2) The realized capital losses related to this debt	\$ 2,623,994	\$ 44,945,374	\$ —	\$ 3,092,578
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in TDR	\$ —	\$ —	\$ —	\$ —
(4) The Company accrues interest income on impaired debt instruments to the extent it is deemed collectible (delinquent less than 90 days) and the debt instrument continues to perform under its original or restructured contractual terms. Interest income on non-performing debt instruments is generally recognized on a cash basis.				

**C. Reverse Mortgages**

The Company does not have any reverse mortgages.

**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.
- (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 December 31, 2021.

## NOTES TO FINANCIAL STATEMENTS

(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	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
<b>General Account</b>						
059469AF3	590,355	582,162	8,193	582,162	578,251	12/31/2021
17029RAA9	78,289	32,598	45,691	32,598	31,822	12/31/2021
17309BAB3	103,429	102,003	1,426	102,003	102,492	12/31/2021
46628SAE3	1,694,582	1,591,427	103,155	1,591,427	1,657,512	12/31/2021
57643MDX9	12,288	1,794	10,494	1,794	19,059	12/31/2021
69337AAM8	519,688	511,851	7,837	511,851	481,308	12/31/2021
69337VAE0	1,350,181	1,348,070	2,111	1,348,070	1,297,020	12/31/2021
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
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	1,273,289	1	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
<b>Subtotal - General Account</b>	<b>XXX</b>	<b>XXX</b>	<b>8,681,458</b>	<b>XXX</b>	<b>XXX</b>	
<b>Guaranteed Separate Accounts</b>						
059469AF3	98,197	96,867	1,330	96,867	96,375	12/31/2021
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

## 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	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
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
<b>Subtotal - Guaranteed Separate Accounts</b>	<b>XXX</b>	<b>XXX</b>	<b>627,115</b>	<b>XXX</b>	<b>XXX</b>	
<b>Grand Total</b>	<b>XXX</b>	<b>XXX</b>	<b>\$ 9,308,573</b>	<b>XXX</b>	<b>XXX</b>	

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

- (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 December 31, 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	\$ 6,220,103,585	\$ 89,212,603	\$ 1,189,408,808	\$ 47,943,911	\$ 7,409,512,393	\$ 137,156,514
Guaranteed Separate Accounts	398,223,125	7,639,949	95,563,219	5,050,445	493,786,344	12,690,394
Total	<u>\$ 6,618,326,710</u>	<u>\$ 96,852,552</u>	<u>\$ 1,284,972,027</u>	<u>\$ 52,994,356</u>	<u>\$ 7,903,298,737</u>	<u>\$ 149,846,908</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) The Company enters into dollar roll repurchase agreements to sell and repurchase securities. Assets to be repurchased are the same, or substantially the same, as the assets sold. The Company agrees to sell securities at a specified price and repurchase the securities at a lower price. The Company receives cash in the amount of the sales proceeds and establishes a liability equal to the repurchase amount. The difference between the sale and repurchase amounts represents deferred income which is earned over the life of the agreement. The liability for repurchasing the assets is included in borrowed money on Page 3 – Liabilities, Surplus and Other Funds.
- (2) The Company enters into securities lending agreements whereby certain investment securities are loaned to third-parties. With respect to securities loaned, in order to reduce the Company's risk under these transactions, the Company requires initial cash collateral equal to 102% of the fair value of domestic securities loaned. The Company records an offsetting liability in payable for securities lending on Page 3 – Liabilities, Surplus and Other Funds. The Company monitors the fair value of securities loaned with additional collateral obtained as necessary. The borrower of the loaned securities is permitted to sell or repledge those securities.
- (3) Collateral Received

- a. Aggregate amount of collateral received:

	General Account Dollar Repurchase Agreements	Separate Accounts Dollar Repurchase Agreements	General Account Securities Lending
	Fair Value		
Open	\$ —	\$ —	\$ 675,000,000
30 days or less	210,281	—	—
31 to 60 days	—	—	—
61 to 90 days	—	—	—
Greater than 90 days	—	—	—
Total Collateral Received	<u>\$ 210,281</u>	<u>\$ —</u>	<u>\$ 675,000,000</u>

- b. The Company has not sold or repledged collateral received from securities lending agreements. All collateral is received in cash.
- c. Cash received on securities lending transactions and repurchase agreements is then reinvested in short-term investments and bonds with various maturities.

## NOTES TO FINANCIAL STATEMENTS

(4) The Company's securities lending transactions are not administered by an affiliated agent.

(5) Collateral Reinvestment

a. Aggregate amount of collateral reinvested:

	General Account Dollar Repurchase Agreements		Separate Accounts Dollar Repurchase Agreements		General Account Securities Lending	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Open	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
30 days or less	210,515	210,515	—	—	343,778,226	343,778,226
31 to 60 days	—	—	—	—	86,593,054	86,594,862
61 to 90 days	—	—	—	—	69,980,204	69,980,204
91 to 120 days	—	—	—	—	37,482,893	37,482,893
121 to 180 days	—	—	—	—	52,465,966	52,476,366
181 to 365 days	—	—	—	—	5,000,000	5,007,703
1 to 2 years	—	—	—	—	32,500,000	32,547,090
2 to 3 years	—	—	—	—	65,900,000	65,906,014
Greater than 3 years	—	—	—	—	—	—
Total Collateral Reinvested	<u>\$ 210,515</u>	<u>\$ 210,515</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 693,700,343</u>	<u>\$ 693,773,358</u>

b. To help manage the mismatch of maturity dates between the security lending transactions and the related reinvestment of the collateral received, the Company invests in highly liquid assets.

(6) The Company has not accepted collateral that is not permitted by contract or custom to sell or repledge except as explained above in section (2). In the case of tri-party repurchase agreements, the collateral is kept by the custodian and is not recorded on the Company's financial statements. The Company is not permitted to sell the collateral except in the case of a counterparty default.

(7) The Company does not have any collateral or transactions for securities lending that extend beyond one year from December 31, 2021.

#### 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 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 December 31, 2021, the carrying value and fair value of securities held under agreements to purchase and resell was \$140,003,001, 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 3 days and a weighted average yield of 0.1%.

(2) Type of repo trades used

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

## NOTES TO FINANCIAL STATEMENTS

## (3) Original (flow) &amp; residual maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - no maturity	\$ —	\$ —	\$ —	\$ —
2. Overnight	\$ 367,936,000	\$ 240,162,000	\$ 258,063,000	\$ —
3. 2 days to 1 week	\$ —	\$ —	\$ —	\$ 220,803,000
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	\$ —	\$ —	\$ —	\$ 140,003,000
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	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	\$ 367,936,000	\$ 240,162,000	\$ 258,063,000	\$ 220,803,000
b. Ending Balance	\$ 230,307,000	\$ 239,209,000	\$ 220,303,000	\$ 140,003,000

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

	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Nonadmitted
Ending Balance								
a. Bonds - FV	\$ —	\$ 140,003,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
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	—	—	—	—	—	—	—	—
i. Total assets - FV (sum of a through h)	\$ —	\$ 140,003,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

## (7) Collateral provided - secured borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$ —	\$ —	\$ —	\$ —
2. Securities (FV)	\$ 375,294,720	\$ 244,965,240	\$ 263,224,260	\$ 225,219,060
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	\$ —	\$ —	\$ —	\$ —
2. Securities (FV)	\$ 234,913,998	\$ 243,994,783	\$ 224,709,431	\$ 142,803,306
3. Securities (BACV)	\$ —	XXX	XXX	\$ —
4. Nonadmitted subset (BACV)	\$ —	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	\$ 142,803,306	\$ 142,803,306

## NOTES TO FINANCIAL STATEMENTS

(9) At December 31, 2021 and 2020, the Company did not have a recognized receivable for return of collateral.

(10) At December 31, 2021 and 2020, 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

(1)a – (1)c The Company had no real estate held for sale at December 31, 2021 and 2020, respectively. During 2021 and 2020, the Company did not recognize any OTTI on real estate held for sale related to a foreclosed residential property.

(2)a – (2)b During 2021 and 2020, the Company recognized \$0 and \$(76,352) of realized gains or (losses) on the disposition of real estate held for sale.

(3) The Company has not changed plans for the sale of investments in real estate.

(4)a – (4)e The Company does not engage in any land sale operations.

(5)a – (5)b The Company does not hold real estate investments with participating mortgage loan features.

### K. Low-Income Housing Tax Credits

(1) The Company has a range of 1 years to 13 years of remaining unexpired tax credits on its investments in LIHTC. The holding period required for the LIHTC investments ranges from 2 years to 17 years.

(2) The amount of LIHTC and other tax benefits recognized during the years ended December 31, 2021 and 2020 was \$14,604,674 and \$14,911,447, respectively.

(3) The balance of the investment recognized in other invested assets on Page 2 - Assets at December 31, 2021 and 2020 was \$121,669,929 and \$40,735,379, respectively.

(4) The LIHTC investments are periodically subject to regulatory reviews by housing authorities where the properties are located. The Company is not aware of any adverse issues related to such regulatory reviews.

(5) The Company's investments in LIHTC did not exceed 10% of its admitted assets.

(6)–(7) The Company had no impairments recorded on its LIHTC investments.



# NOTES TO FINANCIAL STATEMENTS

## L. Restricted Assets

(1) Restricted assets (including pledged):

Restricted Asset Category	Gross (Admitted and Nonadmitted) Restricted							8	9	Percentage	
	Current Year					6	7			10	11
	1	2	3	4	5						
	Total General Account (G/A)	G/A Assets Supporting Separate Accounts (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)						
a. Subject to contractual obligation for which liability is not shown	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	0.000 %	0.000 %
b. Collateral held under security lending agreements	675,000,000	—	—	—	675,000,000	675,000,000	—	—	675,000,000	0.368 %	0.369 %
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
d. Subject to reverse repurchase agreements	140,003,001	—	—	—	140,003,001	252,333,001	(112,330,000)	—	140,003,001	0.076 %	0.076 %
e. Subject to dollar repurchase agreements	211,645	—	—	—	211,645	826,298	(614,653)	—	211,645	0.000 %	0.000 %
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	39,523,790	—	—	—	39,523,790	20,116,612	19,407,178	—	39,523,790	0.022 %	0.022 %
i. FHLB capital stock	28,788,100	—	—	—	28,788,100	21,940,600	6,847,500	—	28,788,100	0.016 %	0.016 %
j. On deposit with states	3,740,706	—	—	—	3,740,706	3,787,599	(46,893)	—	3,740,706	0.002 %	0.002 %
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
m. Pledged as collateral not captured in other categories	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
n. Other restricted assets	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %
<b>o. Total restricted assets</b>	<b>\$ 887,267,242</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ —</b>	<b>\$ 887,267,242</b>	<b>\$ 974,004,110</b>	<b>\$ (86,736,868)</b>	<b>\$ —</b>	<b>\$ 887,267,242</b>	<b>0.483 %</b>	<b>0.484 %</b>

(a) Subset of column 1

(b) Subset of column 3

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

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

(2) There were no assets pledged as collateral not captured in other categories at December 31, 2021 and 2020.

(3) There were no other restricted assets at December 31, 2021 and 2020.

## NOTES TO FINANCIAL STATEMENTS

- (4) At December 31, 2021 and 2020, the Company's assets received as collateral, reflected as assets within the Company's financial statements, along with a liability to return such collateral were as follows:

Collateral Assets	2021			
	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	\$ 1,180,921,305	\$ 1,180,921,305	0.94 %	0.95 %
b. Schedule D, Part 1	—	—	—	—
c. Schedule D, Part 2, Section 1	—	—	—	—
d. Schedule D, Part 2, Section 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	—	—	—	—
i. Other	—	—	—	—
<b>j. Total collateral assets (a+b+c+d+e+f+g+h+i)</b>	<b>\$ 1,180,921,305</b>	<b>\$ 1,180,921,305</b>	<b>0.94 %</b>	<b>0.95 %</b>
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	\$ 16,440,000	\$ 16,440,000	0.03 %	0.03 %
l. Schedule D, Part 1	—	—	—	—
m. Schedule D, Part 2, Section 1	—	—	—	—
n. Schedule D, Part 2, Section 2	—	—	—	—
o. Schedule B	—	—	—	—
p. Schedule A	—	—	—	—
q. Schedule BA, Part 1	—	—	—	—
r. Schedule DL, Part 1	—	—	—	—
s. Other	—	—	—	—
<b>t. Total collateral assets (k+l+m+n+o+p+q+r+s)</b>	<b>\$ 16,440,000</b>	<b>\$ 16,440,000</b>	<b>0.03 %</b>	<b>0.03 %</b>

\* j = Column 1 divided by Assets Page, Line 26 (Column 1)

t = Column 1 divided by Assets Page, Line 27 (Column 1)

\*\* j = Column 1 divided by Assets Page, Line 26 (Column 3)

t = Column 1 divided by Assets Page, Line 27 (Column 3)

The Company received cash collateral on security lending transactions and dollar repurchase agreements of \$675,210,281 in 2021, which is reflected on the cash line (line a). That cash is then reinvested in short-term investments and bonds with various maturities as shown in Table 5E(3).

	Amount	% of Liability to total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	\$ 1,180,921,305	1.03 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	\$ 16,440,000	0.03 %

\* u = Column 1 divided by Liability Page, Line 26 (Column 1)

v = Column 1 divided by Liability Page, Line 27 (Column 1)

## NOTES TO FINANCIAL STATEMENTS

2020				
Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
<b>General Account:</b>				
a. Cash, Cash Equivalents and Short-Term Investments	\$ 963,894,663	\$ 963,894,663	0.55 %	0.55 %
b. Schedule D, Part 1	—	—	—	—
c. Schedule D, Part 2, Section 1	—	—	—	—
d. Schedule D, Part 2, Section 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	—	—	—	—
i. Other	—	—	—	—
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	<u>\$ 963,894,663</u>	<u>\$ 963,894,663</u>	<u>0.55 %</u>	<u>0.55 %</u>

**Separate Account:**

k. Cash, Cash Equivalents and Short-Term Investments	\$ 16,170,000	\$ 16,170,000	0.03 %	0.03 %
l. Schedule D, Part 1	—	—	—	—
m. Schedule D, Part 2, Section 1	—	—	—	—
n. Schedule D, Part 2, Section 2	—	—	—	—
o. Schedule B	—	—	—	—
p. Schedule A	—	—	—	—
q. Schedule BA, Part 1	—	—	—	—
r. Schedule DL, Part 1	—	—	—	—
s. Other	—	—	—	—
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	<u>\$ 16,170,000</u>	<u>\$ 16,170,000</u>	<u>0.03 %</u>	<u>0.03 %</u>

\* j = Column 1 divided by Assets Page, Line 26 (Column 1)

t = Column 1 divided by Assets Page, Line 27 (Column 1)

\*\* j = Column 1 divided by Assets Page, Line 26 (Column 3)

t = Column 1 divided by Assets Page, Line 27 (Column 3)

The Company received cash collateral on security lending transactions of \$675,829,000 for 2020, which is reflected on the cash line (line a). That cash is then reinvested in short-term investments and bonds with various maturities.

	Amount	% of Liability to total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	\$ 963,894,663	0.58 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	\$ 16,170,000	0.03 %

\* u = Column 1 divided by Liability Page, Line 26 (Column 1)

v = Column 1 divided by Liability Page, Line 27 (Column 1)

**M. Working Capital Finance Investments**

Not applicable.

**N. Offsetting and Netting of Assets and Liabilities**

Not applicable.

## NOTES TO FINANCIAL STATEMENTS

### O. 5GI Securities

The following represents the Company's 5GI securities at December 31, 2021 and 2020. 5GI securities are securities for which the Company does not have all the information required for the NAIC to provide an NAIC designation, but for which the Company is receiving timely payments of principal and interest.

General Account	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
<b>Investments</b>						
1. Bonds - AC	2	3	\$ 1,215,900	\$ 77,798	\$ 1,231,527	\$ 61,656
2. Loan-backed and structured securities - AC	10	9	11,831,200	35,278,875	13,963,993	36,452,296
3. Preferred stock - AC	—	—	—	—	—	—
4. Total (1+2+3+4)	<u>12</u>	<u>12</u>	<u>\$13,047,100</u>	<u>\$35,356,673</u>	<u>\$ 15,195,520</u>	<u>\$ 36,513,952</u>

Separate Account	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
<b>Investments</b>						
1. Bonds - AC	—	—	\$ —	\$ —	\$ —	\$ —
2. Loan-backed and structured securities - AC	2	—	693,170	—	743,498	—
3. Preferred stock - AC	—	—	—	—	—	—
4. Total (1+2+3+4)	<u>2</u>	<u>—</u>	<u>\$ 693,170</u>	<u>\$ —</u>	<u>\$ 743,498</u>	<u>\$ —</u>

AC - Amortized cost

FV - Fair value

### 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
(1) Number of CUSIPs	302	177
(2) Aggregate Amount of Investment Income	\$ 137,283,967	\$ 8,212,326

### 6. Joint Ventures, Partnerships and Limited Liability Companies

- A. The Company had no investments in joint ventures, limited partnerships or limited liability companies that exceeded 10% of its admitted assets.
- B. In 2021, the Company recognized \$5,806,386 in OTTI on its investments in limited partnerships and limited liability companies, which were reflected within realized losses in net income. The impairments were based on facts and circumstances surrounding the ultimate recovery of the cost of the limited partnerships and limited liability companies and were derived from the investment results of the underlying assets within the limited partnerships and limited liability companies.

### 7. Investment Income

- A. Due and accrued investment income is excluded from surplus when amounts are over 90 days past due or collection is uncertain.
- B. At December 31, 2021, the Company did not have any investment income due and accrued that was nonadmitted.

### 8. Derivative Instruments

#### A. Derivatives under SSAP No. 86 - Derivatives

- (1)-(3) The Company uses derivative instruments to manage interest rate, equity and currency risk, and to replicate otherwise permissible investments. These derivative instruments include foreign currency and bond forwards, interest rate options, interest rate and equity futures, interest rate, total return, credit default, inflation, and foreign currency swaps. The Company does not engage in derivative instrument transactions for speculative purposes.

#### Interest Rate Risk Management

The Company enters into various types of interest rate derivatives primarily to minimize exposure to fluctuations in interest rates on assets and liabilities held by the Company.

Interest rate swaps are used by the Company to hedge interest rate risk for individual and portfolios of assets. Interest rate swaps are agreements with other parties to exchange, at specified intervals, the difference between interest amounts calculated by reference to an agreed upon notional value. Generally, no cash is exchanged at the onset of the contract and no principal payments are made by either party. The Company does not act as an intermediary or broker in interest rate swaps. At December 31, 2021, the Company had interest rate swaps with a fair value of \$222,809,835 and a carrying value of \$219,728,415. Interest rate swaps which qualify and are designated as cash flow hedges are used by the Company to convert floating rate assets to fixed rate assets. These interest rate swaps are valued and reported in a manner consistent with the hedged asset.

Interest rate (Treasury) futures are used by the Company to manage duration of the Company's fixed income portfolio. Interest rate futures are exchange traded contracts to buy or sell a bond at a specific price at a future date. At December 31, 2021, the Company had interest rate futures with a fair value and carrying value of \$(18,371).

## NOTES TO FINANCIAL STATEMENTS

Interest rate options are used by the Company to hedge the risk of increasing interest rates on policyholder liabilities. Under these contracts, the Company will receive payments from counterparties should an agreed upon interest rate level be reached and payments will continue to increase under the option contract until an agreed upon interest rate ceiling, if applicable. At December 31, 2021, the Company had interest rate options with a fair value and carrying value of \$15,818,083.

### Currency Risk Management

The primary purpose of the Company's foreign currency hedging activities is to protect the value of foreign currency denominated assets from the risk of changes in foreign exchange rates.

Foreign currency swaps are agreements with other parties to exchange, at specified intervals, principal and interest in one currency for the same in another, at a fixed exchange rate, which is generally set at inception and calculated by reference to an agreed upon notional value. Generally, only principal payments are exchanged at the onset and the end of the contract. At December 31, 2021, the Company had foreign currency swaps with a fair value of \$301,992,636 and a carrying value of \$302,326,673.

Foreign currency forwards involve the exchange of foreign currencies at a specified future date and at a specified price. No cash is exchanged at the time the agreement is entered into. At December 31, 2021, the Company had foreign currency forwards with a fair value of and a carrying value of \$6,058,613.

### Equity Risk Management

The Company purchases equity options to minimize exposure to the equity risk associated with guarantees on certain underlying policyholder liabilities. There are upfront fees paid related to option contracts at the time the agreements are entered into. At December 31, 2021, the Company had equity options with a fair value and carrying value of \$11,197,804.

### Credit Risk Management

Not applicable.

### Income Generation Transactions

Not applicable.

### Replication Transactions

Bond forwards are paired with other investment grade bonds in replication transactions to generate the return and price risk of long-dated fixed income securities. At December 31, 2021, the Company held bond forwards with a fair value of \$(34,798,535) and no carrying value.

Credit default swaps are paired with investment grade bonds in replication transactions to generate the return and price risk of long dated corporate bonds. At December 31, 2021, the Company held credit default swaps with a fair value of \$1,212,797 and a carrying value of \$1,023,900.

### Hedge Effectiveness

To qualify for hedge accounting, the hedge relationship is designated and formally documented at inception detailing the particular risk management objective and strategy for the hedge, including the item and risk that is being hedged, the derivative that is being used, and how effectiveness is assessed.

A derivative must be highly effective in accomplishing the objective of offsetting either changes in fair value or cash flows for the risk being hedged. The Company formally assesses effectiveness of its hedging relationships both at hedge inception and on an ongoing basis in accordance with its risk management policy. The hedging relationship is considered highly effective if the changes in fair value or discounted cash flows of the hedging instrument are within 80-125% of the inverse changes in the fair value or discounted cash flows of the hedged item.

The Company discontinues hedge accounting prospectively if: (1) it is determined that the derivative is no longer highly effective in offsetting changes in the fair value or cash flows of a hedged item, (2) the derivative expires or is sold, terminated, or exercised, (3) it is probable that the forecasted transaction for which the hedge was entered into will not occur, or (4) management determines that designation of the derivative as a hedge instrument is no longer appropriate.

- (4) The Company had no derivative contracts with financing premiums for the year ended December 31, 2021.
- (5) For derivatives which are designated for hedge accounting, there were no components of the derivative's gain or loss excluded from the assessment of effectiveness for the year ended December 31, 2021.
- (6) There were no net gains recognized in unrealized gains and losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting.
- (7) The Company did not have any cash flow hedges of forecasted transactions except for cash flow hedges related to payments of variable interest on existing financial instruments.
- (8) Not applicable.

### B. Derivatives under SSAP No. 108 - Derivatives Hedging Variable Annuity Guarantees

Not applicable.

## NOTES TO FINANCIAL STATEMENTS

## 9. Income Taxes

A. The components of the net deferred tax assets ("DTAs") and net deferred tax liabilities ("DTLs") at December 31, 2021 and 2020 were as follows:

	2021		
	Ordinary	Capital	Total
(1)			
(a) Gross DTAs	\$ 1,168,080,329	\$ 277,326,589	\$ 1,445,406,918
(b) Statutory valuation allowance adjustment	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	1,168,080,329	277,326,589	1,445,406,918
(d) DTAs nonadmitted	331,224,696	—	331,224,696
(e) Subtotal of net admitted DTAs (1c-1d)	836,855,633	277,326,589	1,114,182,222
(f) Gross DTLs	291,940,598	419,116,611	711,057,209
(g) Net admitted DTAs/(DTLs) (1e - 1f)	\$ 544,915,035	\$ (141,790,022)	\$ 403,125,013
	2020		
	Ordinary	Capital	Total
(a) Gross DTAs	\$ 1,094,882,363	\$ 198,301,036	\$ 1,293,183,399
(b) Statutory valuation allowance adjustment	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	1,094,882,363	198,301,036	1,293,183,399
(d) DTAs nonadmitted	348,894,229	—	348,894,229
(e) Subtotal of net admitted DTAs (1c-1d)	745,988,134	198,301,036	944,289,170
(f) Gross DTLs	289,206,609	264,122,499	553,329,108
(g) Net admitted DTAs/(DTLs) (1e - 1f)	\$ 456,781,525	\$ (65,821,463)	\$ 390,960,062
	Change During 2021		
	Ordinary	Capital	Total
(a) Gross DTAs	\$ 73,197,966	\$ 79,025,553	\$ 152,223,519
(b) Statutory valuation allowance adjustment	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	73,197,966	79,025,553	152,223,519
(d) DTAs nonadmitted	(17,669,533)	—	(17,669,533)
(e) Subtotal of net admitted DTAs (1c-1d)	90,867,499	79,025,553	169,893,052
(f) Gross DTLs	2,733,989	154,994,112	157,728,101
(g) Net admitted DTAs/(DTLs) (1e - 1f)	\$ 88,133,510	\$ (75,968,559)	\$ 12,164,951

(2) The admission calculation components were as follows:

	2021		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$ —	\$ 18,691,838	\$ 18,691,838
(b) Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	384,433,175	—	384,433,175
1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	384,433,175	—	384,433,175
2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	1,399,685,399
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	452,422,458	258,634,751	711,057,209
(d) DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	\$ 836,855,633	\$ 277,326,589	\$ 1,114,182,222
	2020		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$ —	\$ 20,173,497	\$ 20,173,497
(b) Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	370,786,565	—	370,786,565
1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	370,786,565	—	370,786,565
2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	1,358,540,099
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	375,201,569	178,127,539	553,329,108
(d) DTAs admitted as the result of application of SSAP No. 101 Total (2(a)+2(b)+2(c))	\$ 745,988,134	\$ 198,301,036	\$ 944,289,170

## NOTES TO FINANCIAL STATEMENTS

	Change During 2021		
	Ordinary	Capital	Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$ —	\$ (1,481,659)	\$ (1,481,659)
(b) Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	13,646,610	—	13,646,610
1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	13,646,610	—	13,646,610
2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	39,952,348
(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	77,220,889	80,507,212	157,728,101
(d) DTAs admitted as the result of application of SSAP No. 101			
Total 2(a)+2(b)+2(c)	<u>\$ 90,867,499</u>	<u>\$ 79,025,553</u>	<u>\$ 169,893,052</u>
(3) The ratio used to determine the applicable period used in 2(b)1 above and the amount of adjusted capital and surplus used to determine the percentage threshold limitation in 2(b)2 above were as follows at December 31, 2021 and 2020:			
		<u>2021</u>	<u>2020</u>
(a) Ratio percentage used to determine recovery period and threshold limitation amount in 2(b)1 above.		967 %	1,006 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.		\$ 9,331,235,993	\$ 9,056,933,991
(4) There was no impact on adjusted gross and net admitted DTAs due to tax-planning strategies at December 31, 2021 and 2020. The Company did not use reinsurance in its tax-planning strategies.			

B. The Company had no unrecognized DTLs at December 31, 2021 and 2020.

C. Significant components of income taxes incurred and the changes in DTAs and DTLs for the years ended December 31, 2021 and 2020 were as follows:

	2021	2020	Change
(1) Current Income Tax:			
(a) Federal	\$ 186,675,258	\$ 101,643,193	\$ 85,032,065
(b) Foreign	349,069	204,732	144,337
(c) Subtotal	187,024,327	101,847,925	85,176,402
(d) Federal income tax on net capital gains	47,288,186	62,188,751	(14,900,565)
(e) Utilization of capital loss carry-forward	—	—	—
(f) Other (Prior period correction)	—	—	—
(g) Federal and foreign income taxes incurred	<u>\$ 234,312,513</u>	<u>\$ 164,036,676</u>	<u>\$ 70,275,837</u>
(2) DTAs:			
(a) Ordinary:			
(1) Discounting of unpaid losses	\$ —	\$ —	\$ —
(2) Unearned premium reserve	—	—	—
(3) Policyholder reserve	654,219,146	690,505,214	(36,286,068)
(4) Investments	137,047,157	71,124,871	65,922,286
(5) Deferred acquisition costs	337,162,600	292,003,626	45,158,974
(6) Policyholder dividends accrual	—	—	—
(7) Fixed assets	1,457,602	1,932,877	(475,275)
(8) Compensation and benefits accrual	—	—	—
(9) Pension accrual	24,283,772	26,705,912	(2,422,140)
(10) Receivables - nonadmitted	12,032,104	11,166,284	865,820
(11) Net operating loss carry-forward	—	—	—
(12) Tax credit carry-forward	—	—	—
(13) Other	1,877,948	1,443,579	434,369
(99) Subtotal	1,168,080,329	1,094,882,363	73,197,966
(b) Statutory valuation allowance adjustment	—	—	—
(c) Nonadmitted	331,224,696	348,894,229	(17,669,533)
(d) Admitted ordinary DTAs (2a99 - 2b - 2c)	836,855,633	745,988,134	90,867,499
(e) Capital:			
(1) Investments	277,326,589	198,301,036	79,025,553
(2) Net capital loss carry-forward	—	—	—
(3) Real estate	—	—	—
(4) Other	—	—	—
(99) Subtotal	277,326,589	198,301,036	79,025,553
(f) Statutory valuation allowance adjustment	—	—	—
(g) Nonadmitted	—	—	—
(h) Admitted capital DTAs (2e99 - 2f - 2g)	277,326,589	198,301,036	79,025,553
(i) Total admitted DTAs (2d + 2h)	<u>\$ 1,114,182,222</u>	<u>\$ 944,289,170</u>	<u>\$ 169,893,052</u>

## NOTES TO FINANCIAL STATEMENTS

	2021	2020	Change
(3) DTLs:			
(a) Ordinary:			
(1) Investments	\$ 133,175,384	\$ 90,636,714	\$ 42,538,670
(2) Fixed assets	83,485	437,766	(354,281)
(3) Deferred & uncollected premium	84,851	87,567	(2,716)
(4) Policyholder reserves	158,343,659	197,616,263	(39,272,604)
(5) Other	253,219	428,299	(175,080)
(99) Subtotal	<u>291,940,598</u>	<u>289,206,609</u>	<u>2,733,989</u>
(b) Capital:			
(1) Investments	419,045,809	264,051,697	154,994,112
(2) Real estate	—	—	—
(3) Other	70,802	70,802	—
(99) Subtotal	<u>419,116,611</u>	<u>264,122,499</u>	<u>154,994,112</u>
(c) Total DTLs (3a99 + 3b99)	<u>711,057,209</u>	<u>553,329,108</u>	<u>157,728,101</u>
(4) Net admitted DTAs/(DTLs) (2i - 3c)	<u>\$ 403,125,013</u>	<u>\$ 390,960,062</u>	<u>\$ 12,164,951</u>
Increase in net DTL on net unrealized capital gains			\$ (111,578,475)
Increase in net deferred tax related to other items			106,073,893
Decrease in DTAs nonadmitted			<u>17,669,533</u>
Increase in net admitted DTAs			<u>\$ 12,164,951</u>

(5) The Company had investment tax credits of \$27,326,999 and \$30,807,710 for the years ended December 31, 2021 and 2020, respectively.

(6) The Company did not have operating loss carry-forwards at December 31, 2021.

(7) The Company had no adjustments to gross DTAs because of a change in circumstances that causes a change in judgment about the realizability of the related DTAs.

D. The Company's income tax expense and change in net DTAs for the years ended December 31, 2021 and 2020 differs from the amount obtained by applying the statutory rate of 21% to net gain from operations after dividends to policyholders and before federal income taxes for the following reasons:

	2021	2020	Change
Net gain from operations after dividends to policyholders and before federal income taxes @ statutory rate	\$ 141,258,440	\$ 97,110,475	\$ 44,147,965
Net realized capital gains @ statutory rate	(37,523,003)	(10,955,253)	(26,567,750)
Tax exempt income	(38,603,971)	(40,213,376)	1,609,405
Tax credits (net of withholding)	(36,838,450)	(34,125,243)	(2,713,207)
Amortization of IMR	(10,137,180)	(6,687,918)	(3,449,262)
Dividend from subsidiary	(28,700,280)	(13,711,635)	(14,988,645)
Partnership income from subsidiary	45,857,103	10,898,074	34,959,029
Prior year audit liability and settlement	(1,498,803)	5,536,554	(7,035,357)
Nonadmitted assets	—	69,923	(69,923)
Other items impacting surplus	95,659,103	(6,926,147)	102,585,250
Other	(1,234,339)	1,300,965	(2,535,304)
Federal and foreign income taxes incurred and change in net deferred taxes during the year	<u>\$ 128,238,620</u>	<u>\$ 2,296,419</u>	<u>\$ 125,942,201</u>
Federal income tax expense reported in the Summary of Operations	\$ 187,024,327	\$ 101,847,925	\$ 85,176,402
Capital gains tax expense incurred	47,288,186	62,188,751	(14,900,565)
Increase in net DTAs	<u>(106,073,893)</u>	<u>(161,740,257)</u>	<u>55,666,364</u>
Federal and foreign income taxes incurred and change in net deferred taxes during the year	<u>\$ 128,238,620</u>	<u>\$ 2,296,419</u>	<u>\$ 125,942,201</u>

E. (1) The Company did not have any operating loss and tax credit carry forwards available for tax purposes.

(2) The following income taxes incurred in current and prior years will be available for recoupment in the event of future net losses:

Year 2021	\$ 51,921,992
Year 2020	\$ 85,755,027
Year 2019	\$ 31,276,575

(3) At December 31, 2021, the Company had no protective tax deposits on deposit with the Internal Revenue Service under Section 6603 of the Internal Revenue Service Code.

F. The Company's federal income tax return is consolidated with the following entities:

- i. New York Life Insurance Company ("New York Life")
- ii. NYLIFE Insurance Company of Arizona ("NYLAZ")
- iii. NYLIFE LLC and its domestic affiliates ("NYLIFE LLC")
- iv. New York Life Investment Management Holdings LLC ("NYL Investments") and its domestic subsidiaries
- v. New York Life Enterprises ("NYLE") and its domestic subsidiaries
- vi. NYL Investors LLC ("NYL Investors")
- vii. Life Insurance Company of North America ("LINA")



## NOTES TO FINANCIAL STATEMENTS

- viii. New York Life Group Insurance Company of NY ("NYLGICNY")
- ix. LINA Benefit Payments, Inc.

The Company is a member of an affiliated group, which files a consolidated federal income tax return with New York Life. The consolidated income tax provision or benefit is allocated among the members of the group in accordance with a tax allocation agreement. This tax allocation agreement provides that the Company computes its share of the consolidated tax provision or benefit, in general, on a separate company basis, and may, where applicable, include the tax benefits of operating or capital losses utilizable in the New York Life's consolidated returns. Intercompany tax balances are settled quarterly on an estimated basis with a final settlement occurring within 30 days of the filing of the consolidated tax return. Current federal income taxes are charged or credited to operations based upon amounts estimated to be payable or recoverable as a result of taxable operations for the current year and any adjustments to such estimates from prior years.

- G. The Company does not anticipate any significant changes to its total unrecognized tax benefits within the next 12 months.
- H. The Company does not have repatriation transition tax owed under the Tax Cuts and Jobs Act.
- I. The Company does not have an AMT credit that was recognized as a current year recoverable or DTA.

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

The following note discloses significant related party transactions.

**A-B.** The Company paid a dividend in 2021 of \$942,000,000 to its parent company, New York Life, with \$405,342,468 of bonds and \$536,657,532 of cash transferred on July 28 and August 12, respectively. In 2020, the Company paid a dividend of \$932,000,000 to its parent company, New York Life.

During 2021 and 2020, the Company received dividend distributions from Madison Capital Funding LLC ("MCF") of \$136,668,000 and \$65,293,500, respectively.

During 2021 and 2020, the Company made capital contributions to MCF of \$66,382,068 and \$72,052,865, res

## NOTES TO FINANCIAL STATEMENTS

Significant transactions entered into or between the Company and its parent and affiliates for the years ended December 31, 2021 and 2020 were as follows:

Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Description
12/31/2015 (amended on 3/24/2020)	MCF	Non-insurance affiliate	Note funding agreement	The Company and New York Life entered into a note funding agreement with MCF (as amended from time to time, the "MCF Note Agreement") and acquired a variable funding note issued by MCF. The funding limit is determined using 2.25% multiplied by the cash and invested assets amount, as of such date of determination. Cash and invested assets amount means, as of any date of determination, the sum of (x) the net admitted cash and invested assets of the Company (y) the net admitted cash and invested assets of NYLIC (excluding any portion thereof attributable to NYLIC's investment in the Company), in each case, based on the most recently available quarterly or annual financial statements of NYLIC or the Company, as applicable. All outstanding advances made to MCF under the MCF Note Agreement will be due in full on 12/31/2025.
12/23/2004 (amended as of 6/5/2020)	New York Life Capital Corp. ("NYLCC")	Non-insurance affiliate	Credit agreement	NYLCC has agreed to make loans to the Company in an amount up to, but not exceeding, \$750,000,000 from proceeds from the issuance of commercial paper. During 2021 and 2020, the credit facility was not used, no interest was paid and no outstanding balance was due.
9/30/1993 (amended from time to time)	New York Life	Parent	Credit agreement	The Company has a credit agreement with New York Life whereby the Company may borrow in the amount of up to \$750,000,000. At December 31 2021 and 2020, the credit facility was not used, no interest was paid and no outstanding balance was due.
4/1/1999 (amended as of 6/5/2020)	New York Life	Parent	Credit Agreement	The Company entered into an amended and restated credit agreement with New York Life, amended June 5, 2020, whereby the Company may lend in the amount of up to \$750,000,000. During 2021 the Company lent and was repaid a \$600,000,000 loan to New York Life. The loan was only outstanding for a few days, \$3,288 interest was received and there was no outstanding balance due. During 2020, the credit facility was not used, no interest was paid and no outstanding balance was due.
4/27/2006 as amended from time to time	NYLIFE Distributors, LLC.	Non-insurance affiliate	Variable product distribution agreement	The Company has appointed NYLIFE Distributors, LLC as the underwriter and/or wholesale distributor of the Company's variable products. For the years ended December 31, 2021 and 2020, the Company received service fees of \$49,703,877 and \$44,448,167 respectively, under a 12b-1 Plan Services Agreement, in consideration for providing 12b-1 Plan services attributable to the variable products.
Amended and restated at 5/29/2009	New York Life	Parent	Administration agreement	New York Life provides the Company with certain services and facilities including, but not limited to accounting, tax and auditing services, legal services, actuarial services, electronic data processing operations and communications operations. New York Life charges the Company for the identified costs associated with these services and facilities under the terms of a service agreement between New York Life and the Company. For the years ended December 31, 2021 and 2020, the fees incurred associated with these services and facilities, amounted to \$861,611,992 and \$827,202,348 respectively.
Various	New York Life	Parent	Participation in mortgage loans, REO and Real Estate	The Company's interests in commercial mortgage loans are primarily held in the form of participations in mortgages originated or acquired by New York Life. A real estate property acquired through foreclosure is called REO Portfolio. The Company's interests in the ownership of REO Portfolio is called REO Ownership Interest. Certain real estate investments acquired may have similar ownership interests through a participation. Under the participation agreement for the mortgage loans, it is agreed between the Company and New York Life that the Company's proportionate interest (as evidenced by a participation certificate) in the underlying mortgage loan, including without limitation, the principal balance thereof, all interest which accrues thereon, and all proceeds generated therefrom, will be pari passu with New York Life's and pro rata based upon the respective amounts funded by New York Life and the Company in connection with the applicable mortgage loan origination or acquisition. Consistent with the participation arrangement, all mortgage loan documents name New York Life (and not both New York Life and the Company) as the lender but are held for the benefit of both the Company and New York Life pursuant to the applicable participation agreement. New York Life retains general decision making authority with respect to each mortgage loan, although certain decisions require the Company's approval. The Company's mortgage loans, REOs and certain real estate investments acquired through a participation from New York Life had a carrying value of \$14,265,079,923 and \$14,905,639,298 as of 12/31/2021 and 12/31/2020 respectively. There's no REO in the form of participations owned by the Company as of 12/31/2021 and 12/31/2020.
1/1/2005 (amended 3/28/2014)	New York Life Investment Management ("NYLIM")	Non-insurance affiliate	Administrative service agreement	NYLIM has a management agreement with the MainStay VP Funds Trust ("the Fund"), a registered investment company whose shares are sold to various separate accounts of the Company. Under the terms of the agreement, NYLIM pays the Company administrative fees for providing services to the Fund. For the years ended December 31, 2021 and 2020, the Company recorded fee income from NYLIM of \$37,147,139 and \$32,168,891, respectively, under this agreement.
4/1/2000, (amended from time to time)	NYL Investors LLC	Non-insurance affiliate	Investment advisory agreement	The Company is a party to an investment advisory agreement with NYL Investors, LLC, as amended from time to time, to receive investment advisory and administrative services from NYL Investors, LLC. The payments are required to be made within 90 days from the time of billing. For the years ended December 31, 2021 and 2020, the total cost for these services amounted to \$137,017,973 and \$136,142,151, respectively, which is included in the costs of services billed by New York Life to the Company.

## NOTES TO FINANCIAL STATEMENTS

Various	New York Life	Parent	Sale of corporate owned life insurance policies "COLI"	The Company sold various COLI policies to New York Life for the purpose of informally funding certain benefits for New York Life employees and agents. These policies were issued on the same terms as policies sold to unrelated customers. The Company has set up policyholder reserve balances for these policies. At December 31, 2021 and 2020, policyholder reserve balances for these policies amounted to \$4,309,232,155 and \$4,191,630,139, respectively.
10/5/2017	REEP-OFC 2300 Empire LLC / Retreat at Seven Bridges	Non insurance affiliate	Mortgage loan in real estate	In connection with the acquisition of an office building by REEP-OFC 2300 Empire LLC and a pledge of an unleveraged equity interest in the owner of Retreat at Seven Bridges, an existing multifamily property, the Company provided a first mortgage loan to REEP-OFC 2300 Empire LLC and REEP-MF Woodridge IL LLC. For the years ended December 31, 2021 and 2020, interest earned amounted to \$3,093,750 and \$3,274,219, respectively.
6/11/2012	New York Life	Parent	Tenancy in Common agreement	In connection with a \$150,000,000 land acquisition of a fee simple estate in land underlying an office building and related improvements and encumbered by a ground lease by New York Life (73.8% interest) and the Company (26.2% interest), the Company and New York Life entered into a Tenancy in Common Agreement in which the agreement sets forth the terms that govern, in part, each entity's interest in the property. For both of the years ended December 31, 2021 and 2020 income earned amounted to \$2,718,791.
Various	New York Life	Parent	Structured settlement agreements	The Company has sold certain annuity contracts to New York Life in order that New York Life may satisfy its third-party obligations under certain structured settlement agreements. The Company has been directed by New York Life to make the payments under the annuity contracts directly to the beneficiaries under these structured settlement agreements.
Various	New York Life	Parent	Structured settlement agreements	New York Life has guaranteed the payments due to unaffiliated third-parties in the event of the Company's insolvency. The Company's obligations under the structured settlement contracts are satisfied using annuity policies purchased from New York Life. At December 31, 2021 and 2020, the carrying value of the interest in annuity contracts and the corresponding obligations under structured settlement agreements amounted to \$9,875,306,061 and \$9,536,579,772, respectively.
10/15/2020	NYL Investments	Parent	Purchase of bond investment in NYL Investments	The Company owns a bond issued by NYL Investments with a carrying value of \$600,000,000. On October 15, 2020, the Company purchased this note from New York Life for \$607,579,167, including accrued interest.
11/23/2020	NYL Investments	Non-insurance affiliate	Initial funding of a second NYL Investments bond investment	The company funded a bond from NYL Investments for \$162,000,000.

- C. The company had no transaction with related parties not reported on schedule Y.
- D. At December 31, 2021 and 2020, the Company reported a net amount of \$90,885,158 and \$76,910,205, respectively, as amounts payable to parent and affiliates. These amounts exclude investments. The terms of the underlying agreements generally require that these amounts be settled in cash within 90 days.
- E. Refer to sections A-B for significant administrative and advisory agreements the Company has entered into with its parent and affiliates.
- F. In the ordinary course of business the Company may enter into guarantees and/or keep wells between itself, its parent and/or its affiliates. Refer to Note 14 - Liabilities, Contingencies and Assessments for more information.
- G. All outstanding shares of the Company are owned by the parent company, New York Life, a mutual insurance company domiciled in the state of New York.
- H. The Company does not own any shares of an upstream affiliate either directly or through its subsidiaries.
- I-K. The Company does not have an investment in a SCA entity that exceeds 10% of the admitted assets.
- L. The Company does not hold investments in any downstream non-insurance holding companies.
- M. The Company does not have affiliated common stock investments.
- N. The Company does not hold investments in an SCA.
- O. The Company does not hold investments in an SCA in a loss position.

**11. Debt**

- A. Borrowed money is generally carried at the unpaid principal balance plus any interest payable. At December 31, 2021, the Company's borrowed money consisted of repurchase agreements of \$210,281.
- 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.

## NOTES TO FINANCIAL STATEMENTS

## (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
(a) Membership stock - Class A	\$ —	\$ —	\$ —
(b) Membership stock - Class B	28,788,100	28,788,100	—
(c) Activity stock	—	—	—
(d) Excess stock	—	—	—
(e) Aggregate total	<u>\$ 28,788,100</u>	<u>\$ 28,788,100</u>	<u>\$ —</u>
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 6,232,142,482	\$ 6,232,142,482	\$ —

## 2. Prior Year

	Total	General Account	Separate Accounts
(a) Membership stock - Class A	\$ —	\$ —	\$ —
(b) Membership stock - Class B	21,940,600	21,940,600	—
(c) Activity stock	—	—	—
(d) Excess stock	—	—	—
(e) Aggregate total	<u>\$ 21,940,600</u>	<u>\$ 21,940,600</u>	<u>\$ —</u>
(f) Actual or estimated borrowing capacity as determined by the 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
1. Class A	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Class B	\$ 28,788,100	\$ 28,788,100	\$ —	\$ —	\$ —	\$ —

## (3) Collateral pledged to FHLB of Pittsburgh

a. At December 31, 2021 and 2020, 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	\$ 1,665,012,432	\$ 1,665,012,432	\$ —
2. Current year general account	\$ 1,665,012,432	\$ 1,665,012,432	\$ —
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 December 31, 2021 and 2020, the Company did not have a balance due to the FHLB of Pittsburgh.

b. Maximum amount borrowed during current reporting period as follows:

	Total	General Account	Separate Accounts
1. Debt	\$ —	\$ —	\$ —
2. Funding agreements	—	—	—
3. Other	—	—	—
4. Aggregate total	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>

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

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

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

### A. Defined Benefit Plan

Refer to section G.

## NOTES TO FINANCIAL STATEMENTS

### B. Plan Asset Investment Policies and Strategies

Refer to section G.

### C. Determination of Fair Values

Refer to section G.

### D. Long-term Rate of Return on Plan Assets

Refer to section G.

### E. Defined Contribution Plans

Refer to section G.

### F. Multiemployer Plans

Not applicable.

### G. Consolidated/Holding Company Plans

The Company shares in the cost of the following plans sponsored by New York Life: (1) certain postretirement life and health benefits for retired employees and agents including their eligible dependents, (2) certain defined benefit pension plans for eligible employees and agents, (3) certain defined contribution plans for substantially all employees and agents and (4) postemployment benefits. The expense for these plans is allocated to the Company in accordance with an intercompany cost sharing agreement. The liabilities for these plans are included with the liabilities for the corresponding plan of New York Life. The Company's share of the cost of these plans was as follows for the years ended December 31, 2021 and 2020:

	2021	2020
Defined benefit pension	\$ 31,852,982	\$ 30,320,666
Defined contribution	10,400,272	9,712,906
Postretirement life and health	6,115,167	6,405,489
Postemployment	1,735,601	1,827,698
Total	\$ 50,104,022	\$ 48,266,759

### H. Postemployment Benefits and Compensated Absences

Refer to section G.

### I. Impact of Medicare Modernization Act on Postretirement Benefit (INT 04-17)

Refer to section G.

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

A. The Company has 20,000 shares authorized, with a par value of \$10,000 per share with 2,500 shares issued and outstanding. All shares are common stock and all are owned by New York Life.

B. The Company has not issued preferred stock.

C. The Company is subject to restrictions on the payment of dividends to New York Life. Under the Delaware Insurance Code, cash dividends can be paid only out of that part of the Company's available and accumulated surplus funds which are derived from realized net operating profits on its business and realized capital gains, and dividends (or other distributions) on capital stock can be declared and paid only out of earned surplus (being an amount equal to the unassigned funds of the Company as set forth in this annual statement submitted to the Delaware Insurance Commissioner ("the Commissioner"), including all or part of the surplus arising from unrealized capital gains or revaluation of assets), except as otherwise approved by the Commissioner (provided that stock dividends may be paid out of any available surplus funds). Furthermore, no extraordinary dividend may be paid until 30 days after the Commissioner has received notice of such declaration and has not disapproved such payment within such 30 day period, or the Commissioner has approved such payment within that 30 day period. Extraordinary dividends are defined as any dividend or distribution or cash or other property, whose fair market value, together with that of other dividends or distributions made within the preceding 12 months, exceeds the greater of (1) ten percent of the Company's surplus as regards policyholders as of the preceding December 31 or (2) the net gain from operations of the Company for the 12 month period ending on the preceding December 31 (not including pro rata distributions of any class of the Company's own securities).

At December 31, 2021, the amount of earned surplus of the Company available for the payment of dividends was \$5,251,785,697. The maximum amount of dividends that may be paid in 2022 without prior notice to or approval of the Commissioner is \$970,936,101. Dividends may be declared by the Board of Directors of the Company from available surplus, as it deems appropriate, on a non-cumulative basis.

D. During the year ended December 31, 2021, the Company paid a dividend of \$942,000,000 to its sole shareholder, New York Life.

E. Within the limitations of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

F. No restrictions have been placed on the unassigned surplus funds of the Company.

G. The Company did not have any advances to surplus.

H. The Company did not hold stock, including stock of affiliated companies, for any special purpose.

I. The Company did not hold any special surplus funds.

J. The portion of unassigned funds (surplus) represented or reduced by cumulative net unrealized gains, gross of deferred taxes, is \$1,483,136,442 at December 31, 2021.

K. The Company has not issued any surplus notes.

L.- M. The Company has never had a quasi-reorganization.

# NOTES TO FINANCIAL STATEMENTS

## 14. Liabilities, Contingencies and Assessments

### A. Contingent Commitments

#### (1) Commitments or contingent commitments

At December 31, 2021, the Company and its guaranteed separate accounts had outstanding contractual obligations to acquire additional private placement securities amounting to \$577,747,827.

Unfunded commitments on limited partnerships, limited liability companies, and other invested assets amounted to \$999,165,702 at December 31, 2021. Included in the total unfunded commitments is \$85,511,377 related to commitments on LIHTC investments which have been recorded in other invested assets on Page 2 - Assets with a corresponding liability in payable for securities on Page 3 - Liabilities, Surplus and Other Funds.

At December 31, 2021, the Company and its guaranteed separate accounts had contractual commitments to extend credit for commercial mortgage loans totaling \$875,099,617 at both fixed and variable rates of interest. These commitments were diversified by property type and geographic location. There were no contractual commitments to extend credit for residential mortgage loans at December 31, 2021.

Prior to July 1, 2002, the Company did business in Taiwan through a branch operation (the "Taiwan Branch"). On July 1, 2002, the Taiwan Branch ceased operations and all of its liabilities and assets, including policy liabilities, were transferred to New York Life Insurance Taiwan Corporation ("Taiwan Corporation"), an indirect subsidiary of New York Life. On December 31, 2013, Taiwan Corporation was sold to Yuanta Financial Holding Co. Ltd. ("Yuanta"). Under the terms of the sale agreement, Yuanta has agreed to satisfy in full, or to cause Taiwan Corporation to satisfy in full, all of Taiwan Corporation's obligations under the Taiwan Branch policies that were transferred to Taiwan Corporation on July 1, 2002. However, the Company, under Taiwan law, also remains contingently liable for these policies in the event that neither Taiwan Corporation nor Yuanta meets its obligations. This contingent liability of the Company has not been recognized in Page 3 - Liabilities, Surplus, and Other Funds because it does not meet the probable and estimable criteria of SSAP No. 5R.

#### (2)-(3) Not applicable.

### B. Assessments

- (1) Most of the jurisdictions in which the Company is licensed to transact business require life insurers to participate in guaranty associations which are organized to pay contractual benefits pursuant to insurance policies issued by impaired, insolvent or failed life insurers. These associations levy assessments, up to prescribed limits, on all member insurers in a particular state on the basis of the proportionate share of the premiums written by member insurers in the line of business in which the impaired, insolvent or failed life insurer is engaged. Some states permit member insurers to recover assessments through full or partial premium tax offsets.

The Company has received notification of the insolvency of various life insurers. It is expected that these insolvencies will result in non-recoverable guaranty fund assessments against the Company of \$811,836, which have been accrued in the financial statements.

(2) a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	1,501,613
b.	Decreases current year: Premium tax offset applied	(276,736)
	Decrease in guaranty funds receivable	(39,794)
c.	Increases current year: Increase in guaranty funds receivable	—
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	<u>\$ 1,185,083</u>

#### (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

The Company's exposure to extra contractual obligations and bad faith losses is immaterial.

### E. Joint and Several Liabilities

Not applicable.

### F. All Other Contingencies

The Company is a defendant in individual and/or alleged class action suits arising from its agency sales force, insurance (including variable contracts registered under the federal securities law), investment, retail securities, and/or other operations, including actions involving retail sales practices. Some of these actions seek substantial or unspecified compensatory and punitive damages. The Company is also from time to time involved in various governmental, administrative, and investigative proceedings and inquiries.

Notwithstanding the uncertain nature of litigation and regulatory inquiries, the outcome of which cannot be predicted, the Company believes that, after provisions made in the financial statements, the ultimate liability that could result from litigation and proceedings would not have a material adverse effect on the Company's financial position; however, it is possible that settlements or adverse determinations in one or more actions or other proceedings in the future could have a material adverse effect on the Company's operating results for a given year.

Several commercial banks have customary security interests in certain assets of the Company to secure potential overdrafts and other liabilities of the Company that may arise under custody, securities lending and other banking agreements with such banks.

Based upon Company experience, the amount of premiums and other accounts receivable that may become uncollectible and result in a potential loss is not material to the Company's financial condition.

## NOTES TO FINANCIAL STATEMENTS

### 15. Leases

#### A. Lessee Operating Lease

(1)a The Company is a party to an affiliated group air transportation services agreement entered into with NYLIFE LLC, a direct wholly owned subsidiary of New York Life, in November 2004. Under the terms of the agreement, the Company, in conjunction with certain specified affiliates, leases an aircraft from NYLIFE LLC. Costs associated with the lease are determined on a fully allocated basis and allotted to the parties based on usage. For the year ended December 31, 2021 the Company's share of expenses associated with the lease of the aircraft was \$1,129,353. The agreement expires in 2024.

(1)b-(3)b Not applicable.

#### B. Lessor Leases

Not applicable.

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

(1) The following table summarizes the notional amount of the Company's financial instruments with off-balance sheet risk (derivative instruments that qualify for hedge accounting):

	Assets		Liabilities	
	2021	2020	2021	2020
Foreign currency swaps	\$ 112,919,530	\$ 106,241,560	\$ 173,583,696	\$ 196,068,836
Interest rate swaps	11,500,000	11,500,000	—	—
Foreign currency forwards	250,000,000	—	750,000,000	—
Bond forwards	—	900,000,000	—	1,435,000,000
CD swaps	50,000,000	—	—	—
Total	<u>\$ 424,419,530</u>	<u>\$ 1,017,741,560</u>	<u>\$ 923,583,696</u>	<u>\$ 1,631,068,836</u>

Refer to Schedule DB of the Company's annual statement for additional details.

(2) Refer to Note 8 ("Derivative Instruments") for a description of the Company's derivatives.

(3) The Company may enter into derivative instruments either on an exchange or over-the-counter ("OTC"). Exchange-traded derivatives are executed through regulated exchanges and require initial and daily variation margin collateral postings. The Company is exposed to credit risk resulting from default of the exchange.

OTC derivatives may either be cleared through a clearinghouse ("OTC-cleared") or transacted between the Company and a counterparty under bilateral agreements ("OTC-bilateral"). Similar to exchange traded futures, OTC-cleared derivatives require initial and daily variation margin collateral postings. When transacting OTC-cleared derivatives, the Company is exposed to credit risk resulting from default of the clearinghouse and/or default of the Futures Commission Merchant (e.g. clearinghouse agent).

For OTC-bilateral derivatives, the Company obtains collateral in accordance with the terms of credit support annexes ("CSAs") negotiated as part of the master agreements entered into with most OTC-bilateral counterparties. CSAs define the terms under which collateral is transferred between the parties in order to mitigate credit risk arising from "in the money" derivative positions. The VM CSA requires that an OTC-bilateral counterparty post collateral to secure its anticipated derivative obligation, taking into account netting arrangements. Under federal regulation that became effective on September 1, 2021, additional margin is required to be posted to and collected from counterparties to OTC-bilateral derivatives to cover market movements over a ten day close-out period. This "initial margin" is documented under its own IM CSA and amounts posted under the IM CSA must be maintained at a third-party custodian, without any right of rehypothecation. In addition, certain of the Company's agreements require that if the Company's (or its counterparty's) credit rating were to fall below a specified rating assigned by a credit rating agency, the other party could request immediate payout on all transactions under the agreements or full collateralization of the positions thereunder. Cash collateral is invested in short-term investments.

The Company may be exposed to credit-related losses in the event that an OTC-bilateral counterparty fails to perform its obligations under its contractual terms. In contractual arrangements with OTC-bilateral counterparties that do not include netting provisions, in the event of default, credit exposure is limited to the positive fair value of derivatives at the reporting date. In contractual arrangements with OTC-bilateral counterparties that include netting provisions, in the event of default, credit exposure is limited to the net fair value, if positive, of all derivatives at the reporting date.

Refer to Schedule DB of the Company's annual statement for additional details.

(4) Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collateral where appropriate. All of the net credit exposure for the Company from derivative contracts is with investment-grade counterparties. For OTC-cleared and exchange traded derivatives, the Company obtains collateral through variation margin which is adjusted daily based on the parties' net derivative position.

For OTC-bilateral derivatives, the Company obtains collateral in accordance with the terms of credit support annexes ("CSAs") negotiated as part of the master agreements entered into with most OTC-bilateral counterparties. In addition, certain of the Company's contracts require that if the Company's (or its counterparty's) credit rating were to fall below a specified rating assigned by a credit rating agency, the other party could request immediate payout on all transactions under the contracts or full collateralization of the positions thereunder. Cash collateral is invested in short-term investments.

### 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) The Company participates in securities lending programs whereby securities, which are included in investments, are loaned to third parties for the purpose of enhancing income on securities held through reinvestment of cash collateral received upon lending. For securities lending transactions, the Company requires initial collateral, usually in the form of cash, equal to 102% of the fair value of domestic securities loaned. The borrower of the loaned securities is permitted to sell or repledge those securities. For securities lending transactions, the carrying value of securities classified as bonds and on loan at December 31, 2021 was \$627,831,122, with a fair value of \$658,533,792. The Company recorded cash collateral received under these agreements of \$675,000,000 and

## NOTES TO FINANCIAL STATEMENTS

established a corresponding liability for the same amount, which is included in payable for securities lending on Page 3 – Liabilities, Surplus and Other Funds. At December 31, 2021, there were no separate accounts securities lending arrangements.

The Company participates in dollar repurchase agreements to sell and repurchase securities. The purchaser of the securities is permitted to sell or repledge those securities. At December 31, 2021, the carrying value and fair value of securities sold from the general account under dollar repurchase agreements was \$211,645, which were agency mortgage-backed securities that were classified as bonds and those securities had a weighted average maturity of 23 years, with a weighted average yield of 3%. The Company recorded a liability for \$210,281, which represents the repurchase price of the assets and is included in “Borrowed Money” on Page 3 - Liabilities, Surplus and Other Fund.

(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 details by NAIC designation of 3 or below, or unrated, of securities sold during the year ended December 31, 2021 and reacquired within 30 days of the sale date are as follows:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	NAIC 3	—	\$ —	\$ —	\$ —
Bonds	NAIC 4	—	—	—	—
Bonds	NAIC 5	—	—	—	—
Bonds	NAIC 6	—	—	—	—
Preferred Stock	NAIC 3	—	—	—	—
Preferred Stock	NAIC 4	—	—	—	—
Preferred Stock	NAIC 5	—	—	—	—
Preferred Stock	NAIC 6	—	—	—	—
Common Stock		2	761,815	821,785	55,412
		<u>2</u>	<u>\$ 761,815</u>	<u>\$ 821,785</u>	<u>\$ 55,412</u>

### 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

The Company did not have any direct premium written/produced by managing general agents/third-party administrators equal to or greater than 5% of surplus during 2021.



## NOTES TO FINANCIAL STATEMENTS

### 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. |

## NOTES TO FINANCIAL STATEMENTS

The following table represents the balances of assets and liabilities measured at fair value or net asset value ("NAV") as of December 31, 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	\$ —	\$ 6,898,431	\$ 34,269,938	\$ —	\$ 41,168,369
2. Bonds					
SVO Identified Bond ETF	124,592,908	—	—	—	124,592,908
Foreign Corporate	—	4,343,500	—	—	4,343,500
Non-agency residential mortgage-backed securities	—	128,927	—	—	128,927
Non-agency asset-backed securities	—	197,381	12,346,631	—	12,544,012
Total bonds	124,592,908	4,669,808	12,346,631	—	141,609,347
3. Common stocks	1,418,155,083	13,052,468	74,150,078	88,224,611	1,593,582,240
4. Derivative assets					
Foreign currency swaps	—	312,658,012	—	—	312,658,012
Equity options	—	11,197,803	—	—	11,197,803
Interest rate swaps	—	220,122,566	—	—	220,122,566
Interest rate options	—	15,395,086	422,996	—	15,818,082
Foreign currency forwards	—	6,266,067	—	—	6,266,067
Futures	3,524	—	—	—	3,524
Total derivative assets	3,524	565,639,534	422,996	—	566,066,054
5. Separate accounts assets	50,802,917,746	2,087,346	7,940,985	1,085,445,592	51,898,391,669
6. Other invested assets	—	—	87,210,000	—	87,210,000
Total assets at fair value	\$ 52,345,669,261	\$ 592,347,587	\$ 216,340,628	\$ 1,173,670,203	\$ 54,328,027,679
b. Liabilities at fair value					
1. Derivative liabilities					
Interest rate swaps	\$ —	\$ 394,152	\$ —	\$ —	\$ 394,152
Foreign currency swaps	—	15,472,836	—	—	15,472,836
Foreign currency forwards	—	207,454	—	—	207,454
Futures	21,894	—	—	—	21,894
Total derivative liabilities	21,894	16,074,442	—	—	16,096,336
2. Separate accounts liabilities - derivatives <sup>(1)</sup>	—	4,465,441	—	—	4,465,441
Total liabilities at fair value	\$ 21,894	\$ 20,539,883	\$ —	\$ —	\$ 20,561,777

<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)-(3) The table below presents a rollforward of Level 3 assets and liabilities for the year ended December 31, 2021:

	Balance at 01/01/2021	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 12/31/2021
Assets:										
Preferred stocks	\$ —	\$ 4,635,801	\$ —	\$ 7,083	\$ 29,638,815	\$ —	\$ —	\$ (11,761)	\$ —	\$ 34,269,938
Bonds:										
U.S. corporate	396,703	—	(396,703)	—	—	—	—	—	—	—
Non-agency asset-backed securities	—	10,740,613	—	(1,093,648)	(884,058)	3,680,934	—	—	(97,210)	12,346,631
Total bonds	396,703	10,740,613	(396,703)	(1,093,648)	(884,058)	3,680,934	—	—	(97,210)	12,346,631
Common stocks	55,107,277	—	(3,984,842)	29,575,846	17,213,613	7,247,502	—	(31,009,318)	—	74,150,078
Interest rate caps	8,386	—	—	(255,338)	248,312	—	—	—	—	1,360
Corridor options	123,130	—	—	(626,045)	890,071	—	—	—	—	387,156
Swaptions	297,713	—	—	(5,187,513)	4,924,279	—	—	—	—	34,479
Derivatives	429,230	—	—	(6,068,896)	6,062,662	—	—	—	—	422,996
Separate accounts assets	3,026,057	348,278	—	1,782,116	2,858,973	—	—	(74,439)	—	7,940,985
Other invested assets	—	87,210,000	—	—	—	—	—	—	—	87,210,000
Total	\$ 58,959,267	\$ 102,934,692	\$ (4,381,545)	\$ 24,202,501	\$ 54,890,005	\$ 10,928,436	\$ —	\$ (31,095,518)	\$ (97,210)	\$ 216,340,628

## NOTES TO FINANCIAL STATEMENTS

### Transfers between levels

Transfers between levels may occur due to changes in valuation sources, or 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, a change in the security's measurement or changes in redemption restrictions of certain separate accounts investments.

Transfers into Level 3 totaled \$102,934,692 for the year ended December 31, 2021, which primarily relates to Stone Ridge Holdings Group preferred shares in other invested assets of \$87,210,000 and perpetual preferred stocks of \$4,635,801 which both are measured at fair value effective 2021, and \$10,740,613 of non-agency asset-backed securities that were measured at amortized cost at the beginning of the period and measured at fair value at the end of the period. Transfers out of Level 3 totaled \$4,381,545 for the year ended December 31, 2021, which primarily relates to common stock securities that had level changes due to the use of a quoted price in an active market.

### (4)-(5) 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 December 31, 2021, the Company challenged the price it received from third party pricing services on general account securities with a book value of \$14,245,501 and a market value of \$15,148,871. The Company did not have any price challenges on separate account securities for what it received from third party pricing services.

In addition, the Company has a pricing committee that provides oversight over the Company's prices and fair value process for securities. 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.

##### *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.

## NOTES TO FINANCIAL STATEMENTS

### *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.

#### *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.

#### *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, which takes into account matters such as property type, LTV and remaining term of each loan, etc. The spread is a significant component of the pricing inputs, and therefore, these investments are classified as Level 3.

#### *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.

#### *Other Invested Assets*

Other Invested Assets include preferred units of a limited partnership. The fair value of these preferred units is derived internally based on market comparables and recent transactions by the limited partnership. The valuation technique used required inputs that were both unobservable and significant and therefore classified as Level 3.

B. Not applicable.

## NOTES TO FINANCIAL STATEMENTS

C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments at December 31, 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)
<b>Assets:</b>							
Bonds	\$ 96,795,777,140	\$ 90,767,354,133	\$ 124,592,908	\$93,085,853,202	\$ 3,585,331,030	\$ —	—
Preferred stocks	41,168,369	41,168,369	—	6,898,431	34,269,938	—	—
Common stocks	1,593,582,240	1,593,582,240	1,418,155,083	13,052,468	74,150,078	88,224,611	—
Mortgage loans	14,816,728,215	14,314,663,800	—	—	14,816,728,215	—	—
Cash, cash equivalents and short-term investments	1,762,777,810	1,762,777,810	186,235,339	1,576,542,471	—	—	—
Derivatives	588,480,387	580,947,822	3,524	588,053,867	422,996	—	—
Derivatives - collateral	36,240,541	36,240,541	—	36,240,541	—	—	—
Other invested assets <sup>1</sup>	412,986,569	379,307,147	—	137,917,933	275,068,636	—	—
Investment income due and accrued	714,564,801	714,564,801	—	714,564,801	—	—	—
Separate accounts assets	58,841,256,610	58,484,108,921	50,823,369,887	5,773,438,795	1,159,002,336	1,085,445,592	—
<b>Total assets</b>	<b>\$ 175,603,562,682</b>	<b>\$ 168,674,715,584</b>	<b>\$ 52,552,356,74</b>	<b>\$ 101,932,562,509</b>	<b>\$ 19,944,973,229</b>	<b>\$ 1,173,670,20</b>	<b>\$ —</b>
<b>Liabilities:</b>							
<b>Deposit fund contracts:</b>							
Annuities certain	\$ 1,038,474,563	\$ 1,016,098,411	\$ —	\$ —	\$ 1,038,474,563	\$ —	\$ —
Derivatives	64,207,522	24,812,978	21,894	64,185,628	—	—	—
Derivatives - collateral	505,711,024	505,711,024	—	505,711,024	—	—	—
Borrowed money	—	—	—	—	—	—	—
Amounts payable for securities lending	675,168,841	675,168,841	—	675,168,841	—	—	—
Payable to parent and affiliates	116,080,078	116,080,078	—	116,080,078	—	—	—
Separate accounts liabilities - derivatives	21,509,832	21,387,680	—	21,387,680	122,152	—	—
<b>Total liabilities</b>	<b>\$ 2,421,151,860</b>	<b>\$ 2,359,259,012</b>	<b>\$ 21,894</b>	<b>\$ 1,382,533,251</b>	<b>\$ 1,038,596,715</b>	<b>\$ —</b>	<b>\$ —</b>

<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 \$2,133,559,880 and a fair value of \$2,200,969,704 as of December 31, 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 \$800,207,160 at December 31, 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.

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, which takes into account matters such as property type, LTV and remaining term of each loan, etc. The spread is a significant component of the pricing inputs, and therefore, these investments are classified as Level 3.

## NOTES TO FINANCIAL STATEMENTS

### 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 is 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, preferred units of a limited partnership, 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 investments with debt characteristics is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and therefore is classified as Level 3. The fair value of the preferred units in a limited partnership is derived internally based on market comparable preferred units and recent transactions by the limited partnership. The valuation technique used required inputs that were both unobservable and significant and therefore classified as Level 3.

### 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, private equity 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 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.

### Borrowed money

Borrowed money consists of a financing arrangement. The carrying value of the financing arrangement approximates fair value. At December 31, 2021, the Company had repurchase agreements of \$211,645.

### 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:

2021					
Category of Investment	Investment Strategy	Fair Value Determined using NAV	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge Fund	Multi-Strategy	\$ 1,027,277,391	\$ —	Monthly, Quarterly, Semi Annually and Annually	180 days or less
Hedge Fund	Sector Investing	27,141,769	—		Monthly
Private Equity	Venture Capital	23,854,604	—	Quarterly	95 days
Hedge Fund	Fixed Income Arbitrage	3,944,355	—	Quarterly	100 days or less
Hedge Fund	Long/Short Equity	3,227,473	—	Monthly	30 days
Mutual Fund	Multi Strategy, Global Allocation	88,224,611	—	Quarterly, Weekly	5 days - 45 days (Assets subject to lock up periods)
		<u>\$ 1,173,670,203</u>	<u>\$ —</u>		

## NOTES TO FINANCIAL STATEMENTS

### 21. Other Items

#### A. Unusual or Infrequent Items

The disruption caused by the COVID-19 pandemic continues to have a major impact on the global economy, the supply chain and the economies of particular countries and industries. It has also resulted in elevated mortality and morbidity experience for the global population, and could have long-term effects on New York Life's life insurance business. The ultimate extent of the impact of the COVID-19 pandemic will depend on numerous factors, all of which are highly uncertain and cannot be predicted. These factors include the length and severity of the outbreak, including the impact of new variants of the virus and the efficacy of vaccines and therapeutic treatments in combating the virus, the responses to the pandemic taken by governments and private sector businesses, and the impacts on the New York Life's customers, employees and vendors. Although the New York Life has taken certain steps to mitigate some of the adverse impacts resulting from the pandemic, these events could have an adverse effect on New York Life's results of operations and cash flows in any period and, depending on their severity and duration, could also adversely affect New York Life's financial condition.

#### B. Troubled Debt Restructuring: Debtors

Not applicable.

#### C. Other Disclosures

Assets with a carrying value of \$3,740,706 at December 31, 2021 were on deposit with government authorities or trustees as required by certain state insurance laws.

#### 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

- (1) The Company categorizes mortgage securities with an average FICO score (credit score) of 625 or less as "subprime" mortgage securities and mortgage securities with an average FICO score of greater than 625 and less than 700 as "midprime" mortgage securities. Securities with an average FICO score of 700 or greater are characterized as "prime". The delinquency, credit loss, prepayment rate of the pool of mortgages collateralizing the investment and credit enhancement available for the investment are reviewed. Cash flow forecasts for each subprime and midprime mortgage security using estimates of future prepayment, delinquency, default and loss severity rates are prepared and are stress tested. This analysis shows that the majority of the unrealized losses associated with the Company's subprime and midprime mortgage holdings are due to market dislocation and is not reflective of the projected cash flows for the portfolio of securities or how these securities have performed to date.
- (2) The Company does not engage in subprime residential or commercial mortgage lending and therefore has no direct exposure through investments in subprime mortgage loans.
- (3) The Company has exposure to subprime and midprime residential mortgage lending through its fixed maturity investments that are collateralized by mortgages that have characteristics of subprime or midprime lending. Subprime residential mortgage lending is the origination of residential mortgage loans to customers with weak credit profiles, including using relaxed mortgage-underwriting standards that provide for affordable mortgage products. These investments are primarily in the form of asset-backed securities ("ABS") supported by subprime or midprime residential mortgage loans or collateralized debt securities ("CDOs") that contain a subprime or midprime loan component. The collective carrying value of these investments is \$97,485,547 representing 0.11% of total fixed maturity investments. Of this amount, 1.08% had "AAA" or "AA" credit quality ratings. There was no common stock subprime or midprime exposure. The Company manages its subprime and midprime risk exposure by limiting the Company's holdings in these types of instruments, and performing ongoing analysis of cash flows, prepayment speeds, default rates and other stress variables.

The Company's general account fixed maturity investments that are collateralized by residential mortgages that have characteristics of subprime or midprime lending at December 31, 2021 are:

<u>Subprime - Type</u>	<u>Actual Cost</u>	<u>Book Adjusted Carrying Value</u>	<u>Fair Value</u>	<u>OTTI Losses</u>
Residential mortgage-backed securities	\$ 11,490,057	\$ 11,937,646	\$ 12,686,358	\$ 1,863,618
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	989,523	290,473	393,478	1,376,462
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	<u>\$ 12,479,580</u>	<u>\$ 12,228,119</u>	<u>\$ 13,079,836</u>	<u>\$ 3,240,080</u>

<u>Midprime - Type</u>	<u>Actual Cost</u>	<u>Book Adjusted Carrying Value</u>	<u>Fair Value</u>	<u>OTTI Losses</u>
Residential mortgage-backed securities	\$ 85,559,934	\$ 85,230,012	\$ 98,842,146	\$ 106,088,788
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	93,396	27,416	37,138	129,917
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	<u>\$ 85,653,330</u>	<u>\$ 85,257,428</u>	<u>\$ 98,879,284</u>	<u>\$ 106,218,705</u>

Grand total (subprime and midprime)	<u>\$ 98,132,910</u>	<u>\$ 97,485,547</u>	<u>\$ 111,959,120</u>	<u>\$ 109,458,785</u>
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The Company's guaranteed separate accounts fixed maturity investments that are collateralized by residential mortgages that have characteristics of subprime or midprime lending at December 31, 2021 are:

## NOTES TO FINANCIAL STATEMENTS

<b>Subprime - Type</b>	<b>Actual Cost</b>	<b>Book Adjusted Carrying Value</b>	<b>Fair Value</b>	<b>OTTI Losses</b>
Residential mortgage-backed securities	\$ 19,346	\$ 19,346	\$ 21,902	\$ 12,336
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	<u>\$ 19,346</u>	<u>\$ 19,346</u>	<u>\$ 21,902</u>	<u>\$ 12,336</u>

  

<b>Midprime - Type</b>	<b>Actual Cost</b>	<b>Book Adjusted Carrying Value</b>	<b>Fair Value</b>	<b>OTTI Losses</b>
Residential mortgage-backed securities	\$ 2,273,531	\$ 2,276,619	\$ 2,445,837	\$ 3,264,249
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	<u>\$ 2,273,531</u>	<u>\$ 2,276,619</u>	<u>\$ 2,445,837</u>	<u>\$ 3,264,249</u>

  

Grand total (subprime and midprime)	<u>\$ 2,292,877</u>	<u>\$ 2,295,965</u>	<u>\$ 2,467,739</u>	<u>\$ 3,276,585</u>
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- (4) The Company does not have underwriting exposure to subprime mortgage risk through mortgage guaranty or financial guaranty insurance coverage.

**G. Retained Assets**

- (1) Effective June 1, 2012, the Company ceased offering retained asset accounts as a settlement option to life insurance and annuity beneficiaries. Prior to that date, beneficiaries could select the retained asset account as a settlement option for satisfying individual life insurance and annuity claims of \$10,000 or more. Retained asset accounts are interest-bearing draft accounts administered by an unaffiliated bank and beneficiaries may access available funds by writing a check for any amount up to the full remaining balance of the net claim settlement. The Company's aggregate liability for retained asset accounts is reported as a component of liability for deposit-type contracts on Page 3 – Liabilities, Surplus and Other Funds.

Interest rates for retained asset accounts are not guaranteed and are declared periodically at the discretion of the Company. The following interest rates were paid to retained asset account holders in 2021:

<b>Effective Date</b>		<b>Interest Rate \$10,000 or more</b>	<b>Interest Rate \$9,999.99 or less</b>
<b>From</b>	<b>Through</b>		
1/1/2021	1/31/2021	0.09%	0.09%
2/1/2021	4/11/2021	0.08%	0.08%
4/12/2021	12/31/2021	0.07%	0.07%

The applicable fees charged for retained asset accounts in 2021 were as follows:

<b>Description</b>	<b>Amount Charged</b>
Overnight delivery of additional checkbooks:	\$15 weekday, \$22 weekend
Checks returned for insufficient funds	\$10 per occurrence
Stop Payment requests	\$12 per request

- (2) The following table presents the number and balance of retained asset accounts in-force at December 31, 2021 and 2020, respectively:

	<b>In-Force</b>			
	<b>2021</b>		<b>2020</b>	
	<b>Number</b>	<b>Amount</b>	<b>Number</b>	<b>Amount</b>
Up to and including 12 months	—	\$ —	—	\$ —
13 to 24 months	—	—	—	—
25 to 36 months	—	—	—	—
37 to 48 months	—	—	—	—
49 to 60 months	—	—	—	—
Over 60 months	563	16,702,583	636	18,967,396
Total	<u>563</u>	<u>\$ 16,702,583</u>	<u>636</u>	<u>\$ 18,967,396</u>



## NOTES TO FINANCIAL STATEMENTS

(3) The following table presents the Company's retained asset accounts at December 31, 2021:

	Individual	
	Number	Amount
Retained asset accounts at the beginning of the year	636	\$ 18,967,396
Retained asset accounts issued/added during the year	—	—
Investment earnings credited to retained asset accounts during the year	N/A	13,275
Fees and other charges assessed to retained asset accounts during the year	N/A	(20)
Retained asset accounts transferred to state unclaimed property funds during the year	7	441,391
Retained asset accounts closed/withdrawn during the year	(80)	(2,719,459)
Retained asset accounts at the end of the year	563	\$ 16,702,583

### 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 February 28, 2022, 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 for the accompanying annual statement that would have a material effect on the financial condition of the Company.

## 23. Reinsurance

### A. Ceded Reinsurance Report

#### Section 1 – General Interrogatories

- (1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company? Yes ( ) No (X). If yes, give full details. \$—
- (2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business? Yes ( ) No (X). If yes, give full details. \$—

#### Section 2 – Ceded Reinsurance Report – Part A

- (1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes ( ) No (X).
  - a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$—
  - b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? \$—
- (2) Does the company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts which, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes ( ) No (X). If yes, give full details. \$—

#### Section 3 – Ceded Reinsurance Report – Part B

- (1) What is the estimated amount of the aggregate reduction, in surplus, for agreements not reflected in Section 2 above, of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. If all reinsurance agreements were terminated by either party as of the date of the statement, the resulting reduction in surplus due to loss of reserve credits net of unearned premium would be approximately \$432,458,446
- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement? Yes ( ) No (X) If yes, what is the amount of reinsurance credits, whether an asset or reduction of liability, taken for such new agreements or amendments? \$—

### B. Uncollectible Reinsurance

Not applicable.

### C. Commutation of Ceded Reinsurance

Not applicable.

### D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

E - H. Not applicable.

## NOTES TO FINANCIAL STATEMENTS

### 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

The Company owns all rights, title and interest in and to certain structured settlement annuity contracts issued by New York Life. The carrying value of the annuity contracts is based upon the actuarially determined value of the obligations under the structured settlement agreements (noted below), which generally have some life contingent benefits.

The Company is the assumed obligor for certain structured settlement agreements with unaffiliated insurance companies, beneficiaries and other non-affiliated entities. To satisfy its obligations under these agreements, the Company owns all rights, title and interest in and to certain structured settlement annuity contracts issued by New York Life. The obligations are based upon the actuarially determined present value of expected future payments. Interest rates used in establishing such obligations ranged from 1.00% to 7.65%. The Company has directed New York Life to make the payments under the annuity contracts directly to the beneficiaries under the structured settlement agreements. At December 31, 2021 and 2020, the carrying value of the interest in annuity contracts and the corresponding obligations under structured settlement agreements amounted to \$9,875,306,061 and \$9,536,579,772, respectively.

### 28. Health Care Receivables

Not applicable.

### 29. Participating Policies

Not applicable.

### 30. Premium Deficiency Reserves

Not applicable.

### 31. Reserves for Life Contracts and Annuity Contracts

(1) Surrender values are promised in excess of reserves included in Exhibit 5 – Life Insurance. This excess is included in Exhibit 5 – Miscellaneous Reserves. No surrender values are promised in excess of the total reserves included in other sections of Exhibit 5.

(2) Additional reserves are held on account of anticipated extra mortality for policies subject to extra premiums.

(3) At December 31, 2021, the Company had \$10,735,748,218 of insurance in-force for which the gross premiums were less than the net premiums according to the standard of valuation set by the State of Delaware. Reserves to cover the above insurance totaled \$276,383,032 at December 31, 2021 and were reported in Exhibit 5 – Miscellaneous Reserves.

(4) The tabular interest (Page 7, Line 4) for Variable Life has been determined by formula as described in the instructions for Page 7. The tabular interest for other life policies has been determined from the basic data for the calculation of policy reserves.

The tabular less actual reserves released (Page 7, Line 5) has been determined by formula as described in the instructions for Page 7.

The tabular cost (Page 7, Line 9) has been determined by formula as described in the instructions for Page 7.

(5) Not applicable.

## NOTES TO FINANCIAL STATEMENTS

(6) The details for "other increases (net)" on Page 7, Line 7 are:

<u>Ordinary Life:</u>	<u>Amount</u>
Change in general account CRVM allowance and change in secondary guarantee reserve, other than X-factor related	\$ 420,925,155
Change in GMDB reserve	8,776,619
Cash value correction	620,008
Valuation rate update for Q3 2021	83,088,048
Correction to reserve valuation calculation for bank owned life insurance policies	(4,911,194)
Correction to valuation rate used in actual life reserve calculation for policies valued under PBR	656,154
Scottish Re recoverable amounts	840,000
Excess of NY Reg 213 reserves over VM-20	4,607,787
Impact of reinsurance	(150,599,538)
Total Ordinary Life	<u>364,003,039</u>
<u>Group Life:</u>	
Change in general account CRVM allowance and change in secondary guarantee reserve, other than X-factor related	4,812,268
Impact of reinsurance	249,653
Total Group Life	<u>5,061,921</u>
<u>Individual Annuity:</u>	
Change in general CARVM allowance	157,208,234
Impact of income annuity withdrawal options	(95,760,527)
Other	(3,068,302)
Total Individual Annuity	<u>58,379,405</u>
<u>Group Annuity:</u>	
Change in beginning reserves of old block due to valuation system conversion	7,520
Total Group Annuity	<u>7,520</u>
Total other increases (net)	<u>\$ 427,451,885</u>
 "Other net change in reserves" on Exhibit 7, Line 4 relates to annuities certain and consists of:	
Difference between net single premiums and deposits	(8,583,290)
Total other net change in reserves	<u>\$ (8,583,290)</u>

**32. Analysis of Annuity Actuarial Reserves and Deposit-Type Contract Liabilities by Withdrawal Characteristics****A. Individual Annuities**

	<u>December 31, 2021</u>				
	<u>General Account</u>	<u>Separate Account with Guarantees</u>	<u>Separate Account Nonguaranteed</u>	<u>Total</u>	<u>% of Total</u>
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$ 26,803,712,837	\$ —	\$ —	\$ 26,803,712,837	24.7 %
b. At book value less current surrender charge of 5% or more	6,167,896,792	—	—	6,167,896,792	5.7
c. At fair value	—	—	38,294,038,599	38,294,038,599	35.3
d. Total with market value adjustment or at fair value (total of a through c)	32,971,609,629	—	38,294,038,599	71,265,648,228	65.7
e. At book value without adjustment (minimal or no charge or adjustment)	20,486,468,545	—	—	20,486,468,545	18.9
(2) Not subject to discretionary withdrawal	16,687,393,486	—	—	16,687,393,486	15.4
(3) Total (gross: direct + assumed)	70,145,471,660	—	38,294,038,599	108,439,510,259	100.0
(4) Reinsurance ceded	—	—	—	—	—
(5) Total (net)* (3) - (4)	<u>\$ 70,145,471,660</u>	<u>\$ —</u>	<u>\$ 38,294,038,599</u>	<u>\$ 108,439,510,259</u>	<u>100.0 %</u>
(6) Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	\$ 497,956,160	\$ —	\$ —	\$ 497,956,160	

## NOTES TO FINANCIAL STATEMENTS

## B. Group Annuities

		December 31, 2021				
		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
a.	With market value adjustment	\$ 43,391,865	\$ —	\$ —	\$ 43,391,865	7.9 %
b.	At book value less current surrender charge of 5% or more	—	—	—	—	—
c.	At fair value	—	—	—	—	—
d.	Total with market value adjustment or at fair value (total of a through c)	43,391,865	—	—	43,391,865	7.9
e.	At book value without adjustment (minimal or no charge or adjustment)	40,099,018	—	—	40,099,018	7.3
(2)	Not subject to discretionary withdrawal	469,253,549	—	—	469,253,549	84.9
(3)	Total (gross: direct + assumed)	552,744,432	—	—	552,744,432	100.0
(4)	Reinsurance ceded	—	—	—	—	—
(5)	Total (net) * (3) – (4)	\$ 552,744,432	\$ —	\$ —	\$ 552,744,432	100.0 %
(6)	Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	\$ —	\$ —	\$ —	\$ —	—

## C. Deposit-Type Contracts (no life contingencies)

		December 31, 2021				
		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1)	Subject to discretionary withdrawal:					
a.	With market value adjustment	\$ —	\$ —	\$ —	\$ —	— %
b.	At book value less current surrender charge of 5% or more	—	—	—	—	—
c.	At fair value	—	—	—	—	—
d.	Total with market value adjustment or at fair value (total of a through c)	—	—	—	—	—
e.	At book value without adjustment (minimal or no charge or adjustment)	288,215,737	—	—	288,215,737	19.4
(2)	Not subject to discretionary withdrawal	1,193,785,627	—	—	1,193,785,627	80.6
(3)	Total (gross: direct + assumed)	1,482,001,364	—	—	1,482,001,364	100.0
(4)	Reinsurance ceded	—	—	—	—	—
(5)	Total (net) * (3) – (4)	\$ 1,482,001,364	\$ —	\$ —	\$ 1,482,001,364	100.0 %
(6)	Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	\$ —	\$ —	\$ —	\$ —	—

\* Reconciliation of total annuity actuarial reserves and deposit-type liabilities.

## D. Life &amp; Accident &amp; Health Annual Statement:

		December 31, 2021
(1)	Exhibit 5, Annuities Section, Total (net)	\$ 70,373,864,737
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	324,351,356
(3)	Exhibit 7, Deposit-Type Contracts Line 14, Column 1	1,482,001,364
(4)	Subtotal	72,180,217,457
Separate Accounts Annual Statement:		
(5)	Exhibit 3, Annuities Section, Total (net)	38,294,038,598
(6)	Exhibit 3, Supplementary Contracts with Life Contingencies Section, Total (net)	—
(7)	Policyholder dividend and coupon accumulations	—
(8)	Policyholder premiums	—
(9)	Guaranteed interest contracts	—
(10)	Other contract deposit funds	—
(11)	Subtotal	38,294,038,598
(12)	Combined Total	\$ 110,474,256,055

## NOTES TO FINANCIAL STATEMENTS

## 33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

December 31, 2021

## A. General Account

	Account Value	Cash Value	Reserve
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term policies with cash value	\$ —	\$ —	\$ —
b. Universal life	19,248,273,726	19,570,204,579	19,392,535,836
c. Universal life with secondary guarantees	5,560,639,247	4,920,834,598	8,410,609,594
d. Indexed universal life	—	—	—
e. Indexed universal life with secondary guarantees	—	—	—
f. Indexed life	—	—	—
g. Other permanent cash value life insurance	—	—	—
h. Variable life	10,878,753	10,878,753	15,757,264
i. Variable universal life	1,734,021,448	1,729,255,934	1,478,181,274
j. Miscellaneous reserves	—	—	—
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term policies without cash value	XXX	XXX	—
b. Accidental death benefits	XXX	XXX	52,191
c. Disability - active lives	XXX	XXX	2,042,879
d. Disability - disabled lives	XXX	XXX	74,210,756
e. Miscellaneous reserves	XXX	XXX	627,502,816
(3) Total (gross: direct + assumed)	26,553,813,174	26,231,173,864	30,000,892,610
(4) Reinsurance ceded	—	—	753,599,100
(5) Total (net)* (3) - (4)	\$ 26,553,813,174	\$ 26,231,173,864	\$ 29,247,293,510

## B. Separate Account with Guarantees

(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term policies with cash value	\$ —	\$ —	\$ —
b. Universal life	6,373,461,973	6,373,461,973	6,373,461,973
c. Universal life with secondary guarantees	—	—	—
d. Indexed universal life	—	—	—
e. Indexed universal life with secondary guarantees	—	—	—
f. Indexed life	—	—	—
g. Other permanent cash value life insurance	—	—	—
h. Variable life	—	—	—
i. Variable universal life	—	—	—
j. Miscellaneous reserves	—	—	—
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term policies without cash value	XXX	XXX	—
b. Accidental death benefits	XXX	XXX	—
c. Disability - active lives	XXX	XXX	—
d. Disability - disabled lives	XXX	XXX	—
e. Miscellaneous reserves	XXX	XXX	—
(3) Total (gross: direct + assumed)	6,373,461,973	6,373,461,973	6,373,461,973
(4) Reinsurance ceded	—	—	—
(5) Total (net)* (3) - (4)	\$ 6,373,461,973	\$ 6,373,461,973	\$ 6,373,461,973

## C. Separate Account Nonguaranteed

(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term policies with cash value	\$ —	\$ —	\$ —
b. Universal life	—	—	—
c. Universal life with secondary guarantees	—	—	—
d. Indexed universal life	—	—	—
e. Indexed universal life with secondary guarantees	—	—	—
f. Indexed life	—	—	—
g. Other permanent cash value life insurance	—	—	—
h. Variable life	66,398,180	66,398,180	66,398,180
i. Variable universal life	10,277,377,311	10,121,248,326	12,463,130,384
j. Miscellaneous reserves	—	—	—
(2) Not subject to discretionary withdrawal or no cash values:			
a. Term policies without cash value	XXX	XXX	—
b. Accidental death benefits	XXX	XXX	—
c. Disability - active lives	XXX	XXX	—
d. Disability - disabled lives	XXX	XXX	—
e. Miscellaneous reserves	XXX	XXX	—
(3) Total (gross: direct + assumed)	10,343,775,491	10,187,646,506	12,529,528,564
(4) Reinsurance ceded	—	—	—
(5) Total (net)* (3) - (4)	\$ 10,343,775,491	\$ 10,187,646,506	\$ 12,529,528,564

\* Reconciliation of total life actuarial reserves.

## NOTES TO FINANCIAL STATEMENTS

**D. Life & Accident & Health Annual Statement:**

	<b>December 31, 2021</b>
(1) Exhibit 5, Life Insurance Section, Total (net)	\$ 28,543,484,868
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	52,191
(3) Exhibit 5, Disability-Active Lives Section, Total (net)	2,042,879
(4) Exhibit 5, Disability-Disabled Lives Section, Total (net)	74,210,756
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	627,502,816
(6) Subtotal	29,247,293,510

**Separate Accounts Annual Statement:**

(7) Exhibit 3, Life Insurance Section, Total (net)	18,902,990,537
(8) Exhibit 3, Accident and Health Contracts Section, Total (net)	—
(9) Exhibit 3, Miscellaneous Reserves Section, Total (net)	—
(10) Subtotal (Lines (7) through (9))	18,902,990,537
(11) Combined Total ((6) and (10))	\$ 48,150,284,047

**34. Premium and Annuity Considerations Deferred and Uncollected**

A. Deferred and uncollected life insurance premiums and annuity considerations at December 31, 2021, were as follows:

Type	Gross	Net of Loading
(1) Ordinary new business	\$ —	\$ —
(2) Ordinary renewal	376,430	188,625
(3) Group life	387,782,106	387,782,106
Total	\$ 388,158,536	\$ 387,970,731

**35. Separate Accounts**
**A. Separate Accounts Activity**

(1) The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions, including:

- variable universal life ("VUL") insurance products guaranteed
- VUL insurance products non-guaranteed
- variable annuity ("VA") products non-guaranteed
- universal life ("UL") insurance products guaranteed

In accordance with the domiciliary state procedures for approving items within the separate accounts, the separate accounts classification of the following items are supported by a specific state statute:

The separate accounts are subject to Section 2932 of the Delaware Insurance Code and the regulations thereunder. Assets of guaranteed separate accounts are invested in accordance with the provisions of Chapter 13 of the Delaware Insurance Code.

All items that were permitted for separate accounts reporting were supported by state statute.

(2) At December 31, 2021 and 2020, the Company's separate accounts statement included legally insulated assets of \$58,383,307,912 and \$50,877,487,960, respectively. The assets legally and not legally insulated from the general account at December 31, 2021 are attributed to the following products/transactions:

Product /Transaction	Separate Accounts Assets	
	Legally Insulated Assets	(Not Legally Insulated) <sup>1</sup>
VUL insurance products guaranteed	\$ 168,502,760	\$ 8,506,955
VUL insurance products non-guaranteed	12,508,161,239	21,639,855
VA products non-guaranteed	39,321,380,510	37,589,760
UL insurance products guaranteed	6,385,263,403	33,064,439
Total	\$ 58,383,307,912	\$ 100,801,009

<sup>1</sup>Separate accounts assets classified as not legally insulated support \$40,877,142 of remittances and items not allocated and other transfers to the general account due or accrued (net), \$20,954,441 of derivatives, \$19,595,258 payable for securities, \$5,542,033 of other liabilities and \$13,881,134 of surplus.

(3) To compensate the general account for the risk taken, the separate accounts have paid risk charges as follows for the past five years:

a.	2021	\$	62,309,282
b.	2020	\$	56,551,814
c.	2019	\$	53,817,377
d.	2018	\$	53,580,254
e.	2017	\$	51,012,614

For the periods ending December 31, 2021, 2020, 2019, 2018 and 2017, the general account of the Company paid \$4,093,662, \$5,361,382, \$3,067,413, \$7,324,597, and \$7,353,097, respectively, toward separate accounts guarantees.

(4) At December 31, 2021, there were no separate accounts securities lending arrangements.

## NOTES TO FINANCIAL STATEMENTS

### B. General Nature and Characteristics of Separate Accounts Business

The Company maintains non-guaranteed variable separate accounts for individual and group life and annuity policies. The assets in these accounts are carried at fair value.

The Company maintains four guaranteed separate accounts for universal life insurance policies and one guaranteed separate accounts for a private placement variable universal life policy. The assets in these accounts are carried at amortized cost and the contracts provide minimum guaranteed interest rates. With certain products, a market value adjustment is imposed upon certain surrenders. A transfer adjustment charge is imposed upon certain transfers.

Information regarding the separate accounts of the Company is as follows:

	Indexed	Non-Indexed Guarantee Less than/Equal to 4%	Non-Indexed Guarantee More than 4%	Non-Guaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for the year ended 12/31/2021	\$ —	\$ 150,101,000	\$ —	\$ 3,908,380,990	\$ 4,058,481,990
Reserves at 12/31/2021					
(2) For accounts with assets at:					
a. Fair value	\$ —	\$ —	\$ —	\$ 50,654,883,935	\$ 50,654,883,935
b. Amortized cost	—	6,033,778,623	508,366,498	—	6,542,145,121
c. Total reserves *	<u>\$ —</u>	<u>\$ 6,033,778,623</u>	<u>\$ 508,366,498</u>	<u>\$ 50,654,883,935</u>	<u>\$ 57,197,029,056</u>
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	\$ —	\$ 6,033,778,623	\$ 508,366,498	\$ —	\$ 6,542,145,121
2. At book value without market value adjustment and with current surrender charge of 5% or more	—	—	—	—	—
3. At market value	—	—	—	50,654,883,935	50,654,883,935
4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal	—	6,033,778,623	508,366,498	50,654,883,935	57,197,029,056
b. Not subject to discretionary withdrawal	—	—	—	—	—
c. Total reserves	<u>\$ —</u>	<u>\$ 6,033,778,623</u>	<u>\$ 508,366,498</u>	<u>\$ 50,654,883,935</u>	<u>\$ 57,197,029,056</u>

\*Line 2(c) should equal line 3(c)

(4) Not applicable.

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

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement:

a. Transfers to separate accounts (Page 4, Line 1.4)	\$ 4,057,893,352
b. Transfers from separate accounts (Page 4, Line 10)	2,211,325,808
c. Net transfers to or (from) separate accounts (a) – (b)	<u>1,846,567,544</u>

(2) Reconciling adjustments:

a. Change in reserve on account of change in valuation basis	<u>62,284,648</u>
--	-------------------

(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement (1c)+(2)=(Page 4, Line 26)

\$ 1,908,852,192

### 36. Loss/Claim Adjustment Expenses

Not applicable.

# GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES GENERAL

- 1.1 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? ..... Yes [ X ] No [ ]  
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.
- 1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [ X ] No [ ] N/A [ ]
- 1.3 State Regulating? ..... Delaware
- 1.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [ X ]
- 1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ....
- 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 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2019
- 3.2 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
- 3.3 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
- 3.4 By what department or departments?  
Delaware State Insurance Department .....
- 3.5 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 ]
- 3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]
- 4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:  
4.11 sales of new business? ..... Yes [ ] No [ X ]  
4.12 renewals? ..... Yes [ ] No [ X ]
- 4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:  
4.21 sales of new business? ..... Yes [ ] No [ X ]  
4.22 renewals? ..... Yes [ ] No [ X ]
- 5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [ X ]  
If yes, complete and file the merger history data file with the NAIC.
- 5.2 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<br>Name of Entity | 2<br>NAIC Company Code | 3<br>State of Domicile |
|---------------------|------------------------|------------------------|
|                     |                        |                        |
- 6.1 Has the 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 ]
- 6.2 If yes, give full information: .....
- 7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [ X ]
- 7.2 If yes,  
7.21 State the percentage of foreign control; ..... %  
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity



**ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION**  
**GENERAL INTERROGATORIES**

- 8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]
- 8.2 If the response to 8.1 is yes, please identify the name of the DIHC.  
 .....
- 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
Candriam Luxembourg S.C.A.	Strassen, LUX				YES
Candriam France S.A.S.	Paris, FRA				YES
Candriam Belgium S.A.	Brussels, BEL				YES
New York Life Investments Alternatives LLC	New York, NY				YES
Ausbil Investment Management Limited	Sydney, AUS				YES

- 8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the reporting entity? ..... Yes [ ] No [ X ]
- 8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [ ] N/A [ X ]
9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?  
 Pricewaterhouse Coopers, LLP, 300 Madison Avenue, New York, NY 10017 .....
- 10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [ X ]
- 10.2 If the response to 10.1 is yes, provide information related to this exemption:  
 .....
- 10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [ X ]
- 10.4 If the response to 10.3 is yes, provide information related to this exemption:  
 .....
- 10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [ ] No [ X ] N/A [ ]
- 10.6 If the response to 10.5 is no or n/a, please explain  
 A Notice of Election dated October 22, 2009 was provided to the Delaware Department of Insurance, indicating that the reporting entity designated the Audit Committee of the New York Life Insurance Company Board of Directors (NYLIC Audit Committee) as the Audit Committee of the reporting entity's Board of Directors solely for the purpose of complying with Title 18 Regulation 301 of the Administrative Code of Delaware (the DE Regulation). The NYLIC Audit Committee satisfies the independence requirements of the DE Regulation and New York Life Insurance Company is the 'ultimate controlling person' of the reporting entity as defined in the DE Regulation and Title 18, Regulation 1801 of the Administrative Code of Delaware. ....
11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?  
 Stephen McNamara, FSA, MAAA, Vice President & Actuary, New York Life Insurance and Annuity Corporation, 51 Madison Avenue, NY, NY 10010 .....
- 12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [ X ] No [ ]
- 12.11 Name of real estate holding company ..... See Attachment
- 12.12 Number of parcels involved ..... 4
- 12.13 Total book/adjusted carrying value ..... \$ 54,882,503
- 12.2 If, yes provide explanation:  
 See Attachment .....
- 13. FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**
- 13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?  
 .....
- 13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]
- 13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]
- 13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]
- 14.1 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? ..... Yes [ X ] No [ ]
- 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.
- 14.11 If the response to 14.1 is No, please explain:  
 .....
- 14.2 Has the code of ethics for senior managers been amended? ..... Yes [ X ] No [ ]
- 14.21 If the response to 14.2 is yes, provide information related to amendment(s).  
 Working with Integrity Standards of Business Conduct was revised effective December 2021. It was updated to reflect changes in policies and procedures and points of contact as well as additional features including: 1) links to Company policies and a consolidated policy center on the Company's intranet, 2) new sections on anti-money laundering compliance and engaging in public policy and enhanced sections on FCPA, whistleblowing, gifts and entertainment involving government officials, improperly influencing government officials and 3) improved readability, navigation and easily identifiable points of contact. ....
- 14.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [ X ]
- 14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).  
 .....

**ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION**  
**GENERAL INTERROGATORIES**

- 15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [ X ]
- 15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

**BOARD OF DIRECTORS**

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [ X ] No [ ]
17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [ X ] No [ ]
18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [ X ] No [ ]

**FINANCIAL**

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [ X ]
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- |   |          |
|---|----------|
| 20.11 To directors or other officers.....               | \$ ..... |
| 20.12 To stockholders not officers.....                 | \$ ..... |
| 20.13 Trustees, supreme or grand (Fraternal Only) ..... | \$ ..... |
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- |   |          |
|---|----------|
| 20.21 To directors or other officers.....               | \$ ..... |
| 20.22 To stockholders not officers.....                 | \$ ..... |
| 20.23 Trustees, supreme or grand (Fraternal Only) ..... | \$ ..... |
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [ X ]
- 21.2 If yes, state the amount thereof at December 31 of the current year:
- |                                 |          |
|---------------------------------|----------|
| 21.21 Rented from others.....   | \$ ..... |
| 21.22 Borrowed from others..... | \$ ..... |
| 21.23 Leased from others .....  | \$ ..... |
| 21.24 Other .....               | \$ ..... |
- 22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [ X ]
- 22.2 If answer is yes:
- |   |
|---|
| 22.21 Amount paid as losses or risk adjustment \$ ..... |
| 22.22 Amount paid as expenses .....                     |
| 22.23 Other amounts paid .....                          |
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [ X ] No [ ]
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ ..... 12,146,416
- 24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [ X ]
- 24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)

**INVESTMENT**

- 25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03)..... Yes [ X ] No [ ]

**ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION**  
**GENERAL INTERROGATORIES**

- 25.02 If no, give full and complete information relating thereto  
 .....
- 25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)  
 See Note 17 .....
- 25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. .... \$ 675,000,000
- 25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. .... \$ .....
- 25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? ..... Yes  No  N/A
- 25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? ..... Yes  No  N/A
- 25.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? ..... Yes  No  N/A
- 25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:
- 25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .... \$ 693,773,358
- 25.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. .... \$ 693,700,344
- 25.093 Total payable for securities lending reported on the liability page. .... \$ 675,168,841

- 26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). .... Yes  No
- 26.2 If yes, state the amount thereof at December 31 of the current year:
- 26.21 Subject to repurchase agreements ..... \$ .....
- 26.22 Subject to reverse repurchase agreements ..... \$ 140,003,001
- 26.23 Subject to dollar repurchase agreements ..... \$ 211,645
- 26.24 Subject to reverse dollar repurchase agreements ..... \$ .....
- 26.25 Placed under option agreements ..... \$ .....
- 26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock ..... \$ 39,523,790
- 26.27 FHLB Capital Stock ..... \$ 28,788,100
- 26.28 On deposit with states ..... \$ 3,740,706
- 26.29 On deposit with other regulatory bodies ..... \$ .....
- 26.30 Pledged as collateral - excluding collateral pledged to an FHLB ..... \$ .....
- 26.31 Pledged as collateral to FHLB - including assets backing funding agreements ..... \$ .....
- 26.32 Other ..... \$ .....

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ADVANTAGE CAPITAL 2014 NATIONAL TA .....	.1
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ADVANTAGE CAPITAL STATE TAX CREDIT .....	.1
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NETSKOPE, INC .....	28,099,882
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	PERSONAL CAPITAL CORPORATION .....	555,713
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	PHI GROUP INC .....	5,253,850
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	HI Q INC .....	5,614,343

- 27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? ..... Yes  No
- 27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes  No  N/A   
 If no, attach a description with this statement.

**LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:**

- 27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? .. Yes  No
- 27.4 If the response to 27.3 is YES, does the reporting entity utilize:
- 27.41 Special accounting provision of SSAP No. 108 ..... Yes  No
- 27.42 Permitted accounting practice ..... Yes  No
- 27.43 Other accounting guidance ..... Yes  No
- 27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: ..... Yes  No
- The reporting entity has obtained explicit approval from the domiciliary state.
  - Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
  - Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
  - Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

- 28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? ..... Yes  No
- 28.2 If yes, state the amount thereof at December 31 of the current year. .... \$ .....
29. 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  No

29.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
JPMorgan Chase .....	270 Park Avenue, New York, NY 10017 .....

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The Bank of New York Mellon .....	240 Greenwich Street, New York, NY 10286 .....
The Northern Trust Company .....	50 S LaSalle Street, Chicago, IL 60603 .....

**ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION**  
**GENERAL INTERROGATORIES**

29.02 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)

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?..... Yes [ ] No [ X ]

29.04 If yes, give full and complete information relating thereto:

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

29.05 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.....

29.0597 For those firms/individuals listed in the table for Question 29.05, 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 ]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [ X ]

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
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) .....	984500C0H92A47C1C008 .....	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, LP .....	PHL08JDKW4453VQ1706 .....	SEC .....	NO.....
106595 .....	Wellington Management Company LLP .....	549300YHP12TEZNLX41 .....	SEC .....	NO.....
107738 .....	Goldman Sachs Asset Management LP .....	CF5M58QA35CFPUX70H17 .....	SEC .....	NO.....
107038 .....	J.P. Morgan Investment Management Inc. ....	549300W78QH4XMM6K69 .....	SEC .....	NO.....

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [ X ]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

**ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION**  
**GENERAL INTERROGATORIES**

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1	2	3
	Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds .....	92,546,983,836	98,575,406,780	6,028,422,944
31.2 Preferred stocks .....	41,168,369	41,168,368	(1)
31.3 Totals	92,588,152,205	98,616,575,148	6,028,422,943

31.4 Describe the sources or methods utilized in determining the fair values:

See Note 20 .....

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? ..... Yes [ X ] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? ..... Yes [ ] No [ X ]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:  
 Independent pricing vendors are used to value Schedule D assets. The broker quotes are used on a limited basis from approved brokers when independent pricing vendors do not provide quotes. ....

33.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [ ] No [ X ]

33.2 If no, list exceptions:  
 Initial filings that were not made within 120 days of purchase including -

Filings for which we have not yet received the required documentation necessary for submission to the SVO: 1

Filings that have been submitted but not yet rated by the SVO: 3 .....

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:  
 a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.  
 b. Issuer or obligor is current on all contracted interest and principal payments.  
 c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.  
 Has the reporting entity self-designated 5GI securities? ..... Yes [ X ] No [ ]

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:  
 a. The security was purchased prior to January 1, 2018.  
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
 c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.  
 d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.  
 Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [ X ]

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:  
 a. The shares were purchased prior to January 1, 2019.  
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
 c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.  
 d. The fund only or predominantly holds bonds in its portfolio.  
 e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.  
 f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.  
 Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [ X ]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:  
 a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.  
 b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.  
 c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.  
 d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.  
 Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? ..... Yes [ X ] No [ ] N/A [ ]

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**GENERAL INTERROGATORIES**

**OTHER**

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? .....\$ .....2,070,981

38.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid

39.1 Amount of payments for legal expenses, if any? .....\$ .....386,520

39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Eversheds Sutherland US LLP .....	97,997

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? .....\$ .....

40.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid

## GENINTPT1 - Attachment

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### 12.11

The real estate holding companies are as follows: Curzon Capital Partners 5 Long Life LP, TCP Co-Investment SCSP, IPI Partners II-A, LP, REEP-MF Gateway TAF UT LLC, Dulles Town Center Mall, LLC.

### 12.2

The Company holds 1 LLC entity that owns real estate properties. REEP-MF Gateway TAF UT LLC is a wholly owned subsidiary of the Company and owns 4 real estate parcels with a total carrying value of \$54,882,503. This entity is non-admitted since there is no GAAP audit performed.



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**GENERAL INTERROGATORIES**

**PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES**

**Life, Accident and Health Companies/Fraternal Benefit Societies:**

- 1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [ X ]
- 1.2 If yes, indicate premium earned on U.S. business only ..... \$ .....
- 1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... \$ .....
- 1.31 Reason for excluding:  
 .....
- 1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. .... \$ .....
- 1.5 Indicate total incurred claims on all Medicare Supplement insurance. .... \$ .....
- 1.6 Individual policies:
- Most current three years:
- 1.61 Total premium earned ..... \$ .....
- 1.62 Total incurred claims ..... \$ .....
- 1.63 Number of covered lives .....
- All years prior to most current three years
- 1.64 Total premium earned ..... \$ .....
- 1.65 Total incurred claims ..... \$ .....
- 1.66 Number of covered lives .....
- 1.7 Group policies:
- Most current three years:
- 1.71 Total premium earned ..... \$ .....
- 1.72 Total incurred claims ..... \$ .....
- 1.73 Number of covered lives .....
- All years prior to most current three years
- 1.74 Total premium earned ..... \$ .....
- 1.75 Total incurred claims ..... \$ .....
- 1.76 Number of covered lives .....
2. Health Test:
- |                                   | 1<br>Current Year | 2<br>Prior Year |
|-----------------------------------|-------------------|-----------------|
| 2.1 Premium Numerator .....       |                   |                 |
| 2.2 Premium Denominator .....     | 13,964,265,071    | 12,599,058,591  |
| 2.3 Premium Ratio (2.1/2.2) ..... | 0.000             | 0.000           |
| 2.4 Reserve Numerator .....       |                   |                 |
| 2.5 Reserve Denominator .....     | 100,379,805,229   | 99,389,714,063  |
| 2.6 Reserve Ratio (2.4/2.5) ..... | 0.000             | 0.000           |
- 3.1 Does this reporting entity have Separate Accounts? ..... Yes [ X ] No [ ]
- 3.2 If yes, has a Separate Accounts Statement been filed with this Department? ..... Yes [ X ] No [ ] N/A [ ]
- 3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? ..... \$ ..... 1,174,657,814
- 3.4 State the authority under which Separate Accounts are maintained:  
 Section 2932 of the Delaware Insurance Code .....
- 3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [ X ] No [ ]
- 3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [ ] No [ X ]
- 3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? ..... \$ .....
4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:
- 4.1 Amount of loss reserves established by these annuities during the current year: ..... \$ .....
- 4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1	2
P&C Insurance Company And Location	Statement Value on Purchase Date of Annuities (i.e., Present Value)

**ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION**  
**GENERAL INTERROGATORIES**

**PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES**

- 5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [ X ]
- 5.2 If yes, please provide the amount of custodial funds held as of the reporting date. .... \$ .....
- 5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [ X ]
- 5.4 If yes, please provide the balance of funds administered as of the reporting date. .... \$ .....
- 6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [ ] N/A [ X ]
- 6.2 If the answer to 6.1 is yes, please provide the following:

1 Company Name	2 NAIC Company Code	3 Domiciliary Jurisdiction	4 Reserve Credit	Assets Supporting Reserve Credit		
				5 Letters of Credit	6 Trust Agreements	7 Other

7. Provide the following for individual ordinary life insurance\* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):
- 7.1 Direct Premium Written ..... \$ ..... 1,432,378,881
- 7.2 Total Incurred Claims ..... \$ ..... 1,152,454,397
- 7.3 Number of Covered Lives ..... 523,917

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ X ] No [ ]
- 8.1 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 [ ]

**Life, Accident and Health Companies Only:**

- 9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [ X ] No [ ]
- 9.2 Net reimbursement of such expenses between reporting entities:
- 9.21 Paid ..... \$ ..... 861,554,665
- 9.22 Received ..... \$ .....
- 10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [ ] No [ X ]
- 10.2 If yes, what amount pertaining to these lines is included in:
- 10.21 Page 3, Line 1 ..... \$ .....
- 10.22 Page 4, Line 1 ..... \$ .....
11. For stock reporting entities only:
- 11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... \$ ..... 4,457,575,310
12. Total dividends paid stockholders since organization of the reporting entity:
- 12.11 Cash ..... \$ ..... 2,576,318,584
- 12.12 Stock ..... \$ ..... 405,342,468
- 13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [ X ]  
 Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.
- 13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]
- 13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:
- |   | 1<br>Reinsurance<br>Assumed | 2<br>Reinsurance<br>Ceded | 3<br>Net<br>Retained |
|---|-----------------------------|---------------------------|----------------------|
| 13.31 Earned premium .....                                  |                             |                           |                      |
| 13.32 Paid claims .....                                     |                             |                           |                      |
| 13.33 Claim liability and reserve (beginning of year) ..... |                             |                           |                      |
| 13.34 Claim liability and reserve (end of year) .....       |                             |                           |                      |
| 13.35 Incurred claims .....                                 |                             |                           |                      |

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**GENERAL INTERROGATORIES**

**PART 2 - LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES INTERROGATORIES**

13.4 If reinsurance assumed included amounts with attachment points below \$1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<\$25,000	.....	.....
13.42	\$25,000 - 99,999	.....	.....
13.43	\$100,000 - 249,999	.....	.....
13.44	\$250,000 - 999,999	.....	.....
13.45	\$1,000,000 or more	.....	.....

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? ..... \$ .....

**Fraternal Benefit Societies Only:**

- 14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [ ] No [ ]
- 15. How often are meetings of the subordinate branches required to be held?  
.....
- 16. How are the subordinate branches represented in the supreme or governing body?  
.....
- 17. What is the basis of representation in the governing body?  
.....
- 18.1 How often are regular meetings of the governing body held?  
.....
- 18.2 When was the last regular meeting of the governing body held? .....
- 18.3 When and where will the next regular or special meeting of the governing body be held? .....
- 18.4 How many members of the governing body attended the last regular meeting? .....
- 18.5 How many of the same were delegates of the subordinate branches? .....
- 19. How are the expenses of the governing body defrayed?  
.....
- 20. When and by whom are the officers and directors elected?  
.....
- 21. What are the qualifications for membership?  
.....
- 22. What are the limiting ages for admission?  
.....
- 23. What is the minimum and maximum insurance that may be issued on any one life?  
.....
- 24. Is a medical examination required before issuing a benefit certificate to applicants? ..... Yes [ ] No [ ]
- 25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? ..... Yes [ ] No [ ]
- 26.1 Are notices of the payments required sent to the members? ..... Yes [ ] No [ ] N/A [ ]
- 26.2 If yes, do the notices state the purpose for which the money is to be used? ..... Yes [ ] No [ ]
- 27. What proportion of first and subsequent year's payments may be used for management expenses?  
 27.11 First Year ..... %  
 27.12 Subsequent Years ..... %
- 28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? ..... Yes [ ] No [ ]
- 28.2 If so, what amount and for what purpose? ..... \$ .....
- 29.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
- 29.2 If yes, at what age does the benefit commence? .....
- 30.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
- 30.2 If yes, when?  
.....
- 31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [ ] No [ ]
- 32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [ ]
- 32.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
- 32.3 If yes, explain  
.....
- 33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
- 33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? ..... Yes [ ] No [ ] N/A [ ]
- 34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [ ]
- 35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
- 35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....	.....

**FIVE-YEAR HISTORICAL DATA**

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

\$000 omitted for amounts of life insurance

	1 2021	2 2020	3 2019	4 2018	5 2017
<b>Life Insurance in Force</b> (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4) .....	179,423,897	175,623,937	174,323,420	171,650,354	171,667,789
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4) .....	2,877,843	3,197,143	3,409,577	3,600,263	4,053,271
3. Credit life (Line 21, Col. 6) .....					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4) .....	688,505,866	748,152,412	11,863,619	8,159,273	8,212,509
5. Industrial (Line 21, Col. 2) .....					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4) .....					
7. Total (Line 21, Col. 10) .....	870,807,606	926,973,492	189,596,616	183,409,890	183,933,569
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated .....	1,796,212				
<b>New Business Issued</b> (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2) .....	7,900,935	6,690,204	8,450,627	7,524,053	7,748,878
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2) .....	7	21,007	147,257	66,049	212,019
10. Credit life (Line 2, Col. 6) .....					
11. Group (Line 2, Col. 9) .....			3,972,015	395,600	2,626,457
12. Industrial (Line 2, Col. 2) .....					
13. Total (Line 2, Col. 10) .....	7,900,942	6,711,211	12,569,899	7,985,702	10,587,354
<b>Premium Income - Lines of Business</b> (Exhibit 1 - Part 1)					
14. Industrial life (Line 20.4, Col. 2) .....					
15.1 Ordinary-life insurance (Line 20.4, Col. 3) .....	2,624,260,886	1,451,469,206	1,676,124,234	1,281,332,565	1,579,043,088
15.2 Ordinary-individual annuities (Line 20.4, Col. 4) .....	10,201,920,705	11,112,153,064	10,530,644,381	10,862,258,846	11,567,913,638
16. Credit life (group and individual) (Line 20.4, Col. 5) .....					
17.1 Group life insurance (Line 20.4, Col. 6) .....	1,137,809,642	35,410,245	1,042,082,726	55,077,626	96,476,454
17.2 Group annuities (Line 20.4, Col. 7) .....	273,838	26,076	19,003,456	36,575,019	72,336,059
18.1 A & H-group (Line 20.4, Col. 8) .....					
18.2 A & H-credit (group and individual) (Line 20.4, Col. 9) .....					
18.3 A & H-other (Line 20.4, Col. 10) .....					
19. Aggregate of all other lines of business (Line 20.4, Col. 11) .....					
20. Total .....	13,964,265,071	12,599,058,591	13,267,854,797	12,235,244,056	13,315,769,239
<b>Balance Sheet (Pages 2 &amp; 3)</b>					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3) .....	124,647,055,269	123,563,132,745	119,590,053,909	114,991,887,178	111,564,166,786
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26) .....	114,926,575,396	114,116,712,491	110,236,662,627	106,407,054,819	102,378,775,667
23. Aggregate life reserves (Page 3, Line 1) .....	99,971,778,304	99,955,261,580	97,138,499,679	94,130,622,370	86,310,220,715
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1 .....	28,999,621				
24. Aggregate A & H reserves (Page 3, Line 2) .....					
25. Deposit-type contract funds (Page 3, Line 3) .....	1,482,001,365	1,524,124,682	1,467,255,623	1,307,808,878	1,176,393,131
26. Asset valuation reserve (Page 3, Line 24.01) .....	1,873,870,292	1,603,435,362	1,561,059,669	1,213,064,321	1,189,175,755
27. Capital (Page 3, Lines 29 and 30) .....	25,000,000	25,000,000	25,000,000	25,000,000	25,000,000
28. Surplus (Page 3, Line 37) .....	9,709,361,007	9,422,894,052	9,329,607,307	8,561,110,493	9,161,883,319
<b>Cash Flow (Page 5)</b>					
29. Net Cash from Operations (Line 11) .....	1,124,379,986	3,079,444,602	3,633,860,771	3,955,937,251	6,204,475,311
<b>Risk-Based Capital Analysis</b>					
30. Total adjusted capital .....	11,553,231,299	11,051,329,414	10,915,666,976	9,639,621,738	10,080,059,074
31. Authorized control level risk - based capital .....	1,152,738,618	1,059,260,668	983,450,622	922,061,017	840,757,609
<b>Percentage Distribution of Cash, Cash Equivalents and Invested Assets</b> (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1) .....	80.2	79.7	81.1	80.8	80.7
33. Stocks (Lines 2.1 and 2.2) .....	1.4	1.1	1.5	1.3	1.4
34. Mortgage loans on real estate(Lines 3.1 and 3.2 ) .....	12.7	13.3	13.4	13.5	13.4
35. Real estate (Lines 4.1, 4.2 and 4.3) .....	0.1	0.1	0.1	0.1	0.1
36. Cash, cash equivalents and short-term investments (Line 5) .....	1.6	2.5	1.3	1.8	2.2
37. Contract loans (Line 6) .....	0.8	0.8	0.8	0.9	0.8
38. Derivatives (Page 2, Line 7) .....	0.5	0.5	0.3	0.4	0.2
39. Other invested assets (Line 8) .....	2.7	2.1	1.4	1.3	1.2
40. Receivables for securities (Line 9) .....	0.0	0.0	0.0	0.0	0.0
41. Securities lending reinvested collateral assets (Line 10) .....					
42. Aggregate write-ins for invested assets (Line 11) .....	0.0	0.0	0.0	0.0	0.0
43. Cash, cash equivalents and invested assets (Line 12) .....	100.0	100.0	100.0	100.0	100.0

**FIVE-YEAR HISTORICAL DATA**

(Continued)

	1 2021	2 2020	3 2019	4 2018	5 2017
<b>Investments in Parent, Subsidiaries and Affiliates</b>					
44. Affiliated bonds (Schedule D Summary, Line 12, Col. 1).....	2,895,559,880	2,830,896,565	2,150,577,869	1,908,690,804	1,874,776,048
45. Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1).....					
46. Affiliated common stocks (Schedule D Summary Line 24, Col. 1),.....					
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10).....					
48. Affiliated mortgage loans on real estate.....					
49. All other affiliated.....	1,949,135,276	1,681,947,392	969,186,411	867,081,318	794,147,506
50. Total of above Lines 44 to 49.....	4,844,695,156	4,512,843,957	3,119,764,280	2,775,772,122	2,668,923,554
51. Total Investment in Parent included in Lines 44 to 49 above.....					
<b>Total Nonadmitted and Admitted Assets</b>					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2).....	429,869,915	422,495,325	424,089,611	331,287,534	153,401,527
53. Total admitted assets (Page 2, Line 28, Col. 3).....	183,131,164,190	174,524,567,474	164,737,209,518	153,457,660,670	152,850,586,517
<b>Investment Data</b>					
54. Net investment income (Exhibit of Net Investment Income).....	4,156,268,954	4,064,615,284	4,227,617,799	3,987,647,670	3,850,607,190
55. Realized capital gains (losses) (Page 4, Line 34, Column 1).....	(156,322,272)	(177,145,680)	(20,274,337)	(7,844,175)	33,571,857
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1).....	719,279,629	(12,520,826)	284,854,985	93,301,776	(147,242,013)
57. Total of above Lines 54, 55 and 56.....	4,719,226,311	3,874,948,778	4,492,198,447	4,073,105,271	3,736,937,034
<b>Benefits and Reserve Increases (Page 6)</b>					
58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11, 12, 13, 14 and 15, Cols. 6, 7 and 8).....	14,827,031,024	12,301,723,449	12,384,435,769	11,723,367,104	9,527,227,858
59. Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6).....					
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2).....	1,145,432,269	797,282,989	1,224,057,863	4,729,774,876	1,419,346,750
61. Increase in A & H reserves (Line 19, Col. 6).....					
62. Dividends to policyholders and refunds to members (Line 30, Col. 1).....					
<b>Operating Percentages</b>					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0.....	9.5	10.3	10.3	11.3	10.0
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0.....	3.1	2.6	3.1	3.8	3.6
65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2).....					
66. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2).....					
67. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2).....					
<b>A &amp; H Claim Reserve Adequacy</b>					
68. Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2).....					
69. Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2).....					
70. Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2).....					
71. Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2).....					
<b>Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)</b>					
72. Industrial life (Page 6.1, Col. 2).....					
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12).....	102,360,013	136,406,043	192,989,986	154,666,339	257,194,797
74. Ordinary - individual annuities (Page 6, Col. 4).....	447,242,956	97,761,112	300,103,691	12,206,624	332,688,391
75. Ordinary-supplementary contracts.....	XXX	XXX	XXX	(3,905,801)	(3,861,160)
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7).....					
77. Group life (Page 6.2, Col. 1 Less Cols. 7 and 9).....	(226,646,223)	13,833,858	14,534,073	12,739,665	(77,682,672)
78. Group annuities (Page 6, Col. 5).....	13,195,256	10,684,891	2,669,149	(1,653,993)	(532,713)
79. A & H-group (Page 6.5, Col. 3).....					
80. A & H-credit (Page 6.5, Col. 10).....					
81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10).....					
82. Aggregate of all other lines of business (Page 6, Col. 8).....	149,482,921	101,896,950	141,399,719	100,581,021	110,799,910
83. Fraternal (Page 6, Col. 7).....					
84. Total (Page 6, Col. 1).....	485,634,924	360,582,855	651,696,618	274,633,855	618,606,553

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]  
 If no, please explain: .....

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10 Total Amount of Insurance
	1	2	3	4	5	6	8		9	
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Number of Policies	Certificates	Amount of Insurance	
1. In force end of prior year .....			517,911	178,821,080			8,076	6,336,219	748,152,412	926,973,492
2. Issued during year .....			31,674	7,900,942						7,900,942
3. Reinsurance assumed .....				42,963			1,510	754,131	73,339,660	73,382,623
4. Revived during year .....			238	99,236						99,236
5. Increased during year (net) .....			181	2,642,246						2,642,246
6. Subtotals, Lines 2 to 5 .....			32,093	10,685,387			1,510	754,131	73,339,660	84,025,047
7. Additions by dividends during year .....	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases .....										
9. Totals (Lines 1 and 6 to 8) .....			550,004	189,506,467			9,586	7,090,350	821,492,072	1,010,998,539
Deductions during year:										
10. Death .....			6,666	1,631,399			XXX	21,780	1,383,246	3,014,645
11. Maturity .....			34	3,801			XXX			3,801
12. Disability .....							XXX			
13. Expiry .....										
14. Surrender .....			9,483	3,820,154				357	1,627,754	5,447,908
15. Lapse .....			6,446	1,749,373			1,237	759,858	100,641,939	102,391,312
16. Conversion .....							XXX	XXX	XXX	
17. Decreased (net) .....								74,549	29,333,267	29,333,267
18. Reinsurance .....										
19. Aggregate write-ins for decreases .....										
20. Totals (Lines 10 to 19) .....			22,629	7,204,727			1,237	856,544	132,986,206	140,190,933
21. In force end of year (b) (Line 9 minus Line 20) .....			527,375	182,301,740			8,349	6,233,806	688,505,866	870,807,606
22. Reinsurance ceded end of year .....	XXX		XXX	81,211,303	XXX		XXX	XXX	6,183,280	87,394,582
23. Line 21 minus Line 22 .....	XXX		XXX	101,090,437	XXX	(a)	XXX	XXX	682,322,586	783,413,023
<b>DETAILS OF WRITE-INS</b>										
0801. ....										
0802. ....										
0803. ....										
0898. Summary of remaining write-ins for Line 8 from overflow page .....										
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above) .....										
1901. ....										
1902. ....										
1903. ....										
1998. Summary of remaining write-ins for Line 19 from overflow page .....										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above) .....										

Life, Accident and Health Companies Only:

(a) Group \$ ..... ; Individual \$ .....

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates ..... , Amount \$ .....

Additional accidental death benefits included in life certificates were in amount \$ ..... , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance) (Continued)  
**ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR**

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends .....	XXX		XXX	
25. Other paid-up insurance .....			7,797	577,453
26. Debit ordinary insurance .....	XXX	XXX		

**ADDITIONAL INFORMATION ON ORDINARY INSURANCE**

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies - decreasing .....				
28. Term policies - other .....			15	78
29. Other term insurance - decreasing .....	XXX		XXX	550
30. Other term insurance .....	XXX	7	XXX	2,866,147
31. Totals (Lines 27 to 30) .....		7	15	2,866,775
Reconciliation to Lines 2 and 21:				
32. Term additions .....	XXX		XXX	
33. Totals, extended term insurance .....	XXX	XXX	228	11,068
34. Totals, whole life and endowment .....	31,674	7,900,935	527,132	179,423,897
35. Totals (Lines 31 to 34) .....	31,674	7,900,942	527,375	182,301,740

**CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS**

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial .....				
37. Ordinary .....	7,900,942		182,301,740	
38. Credit Life (Group and Individual) .....				
39. Group .....			688,505,866	
40. Totals (Lines 36 to 39) .....	7,900,942		870,807,606	

**ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE**

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies .....	XXX		XXX	
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis .....		XXX		XXX
43. Federal Employees' Group Life Insurance included in Line 21 .....				
44. Servicemen's Group Life Insurance included in Line 21 .....				
45. Group Permanent Insurance included in Line 21 .....			3,740	10,308,393

**ADDITIONAL ACCIDENTAL DEATH BENEFITS**

46. Amount of additional accidental death benefits in force end of year under ordinary policies .....	926,007
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**BASIS OF CALCULATION OF ORDINARY TERM INSURANCE**

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.
47.1 .....
47.2 \$2,000 per unit for each eligible child under Children's Insurance Rider issued from November 1, 1982. Minimum face amount of \$25,000 for the covered family member under the Term Insurance on Other Cover Rider (OCI) issued from November 1, 1982. \$2,500 per unit for the spouse's decreasing term coverage and \$2,000 per unit for children's coverage under Spouse and Children's Insurance (SCI) Rider issued from December 15, 1991.

**POLICIES WITH DISABILITY PROVISIONS**

Disability Provisions	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certificates	8 Amount of Insurance
48. Waiver of Premium .....			74,024	14,915,068				
49. Disability Income .....								
50. Extended Benefits .....			XXX	XXX				
51. Other .....								
52. Total .....		(a)	74,024	(a) 14,915,068		(a)		(a)

(a) See the Annual Audited Financial Reports section of the annual statement instructions

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES**

**SUPPLEMENTARY CONTRACTS**

	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year .....	7,772	5,870		
2. Issued during year .....	802	1,010		
3. Reinsurance assumed .....				
4. Increased during year (net) .....				
5. Total (Lines 1 to 4) .....	8,574	6,880		
Deductions during year:				
6. Decreased (net) .....	402	823		
7. Reinsurance ceded .....				
8. Totals (Lines 6 and 7) .....	402	823		
9. In force end of year (line 5 minus line 8) .....	8,172	6,057		
10. Amount on deposit .....		(a) 465,879,126		(a)
11. Income now payable .....		6,057		
12. Amount of income payable .....	(a) 46,092,616	(a) 53,051,444	(a)	(a)

**ANNUITIES**

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year .....	197,633	732,640	12	13,259
2. Issued during year .....	5,520	72,488		
3. Reinsurance assumed .....				
4. Increased during year (net) .....				
5. Totals (Lines 1 to 4) .....	203,153	805,128	12	13,259
Deductions during year:				
6. Decreased (net) .....	5,894	75,323		948
7. Reinsurance ceded .....				
8. Totals (Lines 6 and 7) .....	5,894	75,323		948
9. In force end of year (line 5 minus line 8) .....	197,259	729,805	12	12,311
Income now payable:				
10. Amount of income payable .....	(a) 1,756,779,371	XXX	XXX	(a) 83,229,538
Deferred fully paid:				
11. Account balance .....	XXX	(a) 43,768,710,328	XXX	(a) 1,505,635
Deferred not fully paid:				
12. Account balance .....	XXX	(a) 42,313,363,883	XXX	(a)

**ACCIDENT AND HEALTH INSURANCE**

	Group		Credit		Other	
	1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1. In force end of prior year .....						
2. Issued during year .....						
3. Reinsurance assumed .....						
4. Increased during year (net) .....		XXX		XXX		XXX
5. Totals (Lines 1 to 4) .....		XXX		XXX		XXX
Deductions during year:						
6. Conversions .....		XXX		XXX	XXX	XXX
7. Decreased (net) .....		XXX		XXX		XXX
8. Reinsurance ceded .....		XXX				XXX
9. Totals (Lines 6 to 8) .....		XXX		XXX		XXX
10. In force end of year (line 5 minus line 9) .....		(a)		(a)		(a)

**DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS**

	1	2
	Deposit Funds Contracts	Dividend Accumulations Contracts
1. In force end of prior year .....	12,275	
2. Issued during year .....	1,019	
3. Reinsurance assumed .....		
4. Increased during year (net) .....		
5. Totals (Lines 1 to 4) .....	13,294	
Deductions During Year:		
6. Decreased (net) .....	1,436	
7. Reinsurance ceded .....		
8. Totals (Lines 6 and 7) .....	1,436	
9. In force end of year (line 5 minus line 8) .....	11,858	
10. Amount of account balance .....	(a) 230,916,085	(a)

(a) See the Annual Audited Financial Reports section of the annual statement instructions.



**ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE**

**INTEREST MAINTENANCE RESERVE**

	1 Amount
1. Reserve as of December 31, Prior Year .....	129,672,201
2. Current year's realized pre-tax capital gains/(losses) of \$ .....(88,160,608) transferred into the reserve net of taxes of \$ .....(18,513,728) .....	(69,646,879)
3. Adjustment for current year's liability gains/(losses) released from the reserve .....	
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3) .....	60,025,322
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4) .....	48,272,288
6. Reserve as of December 31, current year (Line 4 minus Line 5)	11,753,034

**AMORTIZATION**

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2021 .....	34,351,463	13,920,824		48,272,288
2. 2022 .....	22,803,572	15,601,080		38,404,652
3. 2023 .....	15,552,136	6,162,548		21,714,684
4. 2024 .....	10,888,541	2,746,101		13,634,642
5. 2025 .....	5,924,959	(755,120)		5,169,839
6. 2026 .....	6,397,328	(4,409,207)		1,988,121
7. 2027 .....	2,816,706	(6,162,702)		(3,345,996)
8. 2028 .....	2,811,948	(5,936,388)		(3,124,439)
9. 2029 .....	3,317,928	(5,940,795)		(2,622,867)
10. 2030 .....	1,928,301	(5,620,750)		(3,692,449)
11. 2031 .....	1,485,156	(5,329,372)		(3,844,217)
12. 2032 .....	1,332,834	(4,854,616)		(3,521,782)
13. 2033 .....	1,328,127	(4,123,064)		(2,794,937)
14. 2034 .....	1,592,821	(3,212,174)		(1,619,354)
15. 2035 .....	1,963,678	(2,178,006)		(214,328)
16. 2036 .....	2,133,476	(1,315,369)		818,107
17. 2037 .....	2,062,204	(1,271,008)		791,197
18. 2038 .....	1,902,160	(2,049,866)		(147,706)
19. 2039 .....	1,726,355	(2,861,757)		(1,135,403)
20. 2040 .....	1,558,769	(3,868,346)		(2,309,577)
21. 2041 .....	1,299,123	(4,557,852)		(3,258,729)
22. 2042 .....	1,140,364	(5,230,574)		(4,090,210)
23. 2043 .....	1,023,346	(5,372,090)		(4,348,744)
24. 2044 .....	876,218	(5,677,575)		(4,801,358)
25. 2045 .....	653,480	(5,672,730)		(5,019,250)
26. 2046 .....	429,917	(6,113,909)		(5,683,992)
27. 2047 .....	246,385	(5,477,602)		(5,231,217)
28. 2048 .....	109,025	(4,356,874)		(4,247,849)
29. 2049 .....	13,665	(3,110,103)		(3,096,438)
30. 2050 .....	2,217	(2,003,022)		(2,000,805)
31. 2051 and Later		(616,561)		(616,561)
32. Total (Lines 1 to 31)	129,672,201	(69,646,879)		60,025,322

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**ASSET VALUATION RESERVE**

	Default Component			Equity Component			7 Total Amount (Cols. 3 + 6)
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	
1. Reserve as of December 31, prior year .....	785,256,494	169,469,531	954,726,025	253,417,800	395,291,538	648,709,338	1,603,435,363
2. Realized capital gains/(losses) net of taxes - General Account .....	(116,035,918)	3,248,251	(112,787,666)	57,126,761	(4,008,993)	53,117,768	(59,669,898)
3. Realized capital gains/(losses) net of taxes - Separate Accounts .....	(457,368)	182,383	(274,984)	24,478		24,478	(250,507)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account .....	84,274,533	(2,735,980)	81,538,553	167,885,234	308,357,592	476,242,826	557,781,380
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts .....	9,954		9,954	3,701,879	86,291	3,788,169	3,798,123
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves .....							
7. Basic contribution .....	185,049,107	42,729,965	227,779,072		1,703,673	1,703,673	229,482,745
8. Accumulated balances (Lines 1 through 5 - 6 + 7) .....	938,096,803	212,894,150	1,150,990,954	482,156,151	701,430,101	1,183,586,252	2,334,577,206
9. Maximum reserve .....	858,393,735	181,652,394	1,040,046,130	314,402,653	519,421,508	833,824,161	1,873,870,291
10. Reserve objective .....	533,189,280	139,367,801	672,557,081	314,299,016	517,419,570	831,718,586	1,504,275,666
11. 20% of (Line 10 - Line 8) .....	(80,981,505)	(14,705,270)	(95,686,775)	(33,571,427)	(36,802,106)	(70,373,533)	(166,060,308)
12. Balance before transfers (Lines 8 + 11) .....	857,115,298	198,188,881	1,055,304,179	448,584,724	664,627,995	1,113,212,719	2,168,516,898
13. Transfers .....	1,278,440	(1,278,440)					
14. Voluntary contribution .....							
15. Adjustment down to maximum/up to zero .....		(15,258,046)	(15,258,046)	(134,182,071)	(145,206,487)	(279,388,558)	(294,646,604)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15) .....	858,393,738	181,652,395	1,040,046,133	314,402,653	519,421,508	833,824,161	1,873,870,294

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**ASSET VALUATION RESERVE**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**DEFAULT COMPONENT**

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
LONG-TERM BONDS												
1.		Exempt Obligations	6,147,883,467	XXX	XXX	6,147,883,467	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	20,669,639,853	XXX	XXX	20,669,639,853	0.0005	10,334,820	0.0016	33,071,424	0.0033	68,209,812
2.2	1	NAIC Designation Category 1.B	1,223,676,610	XXX	XXX	1,223,676,610	0.0005	611,838	0.0016	1,957,883	0.0033	4,038,133
2.3	1	NAIC Designation Category 1.C	2,532,251,443	XXX	XXX	2,532,251,443	0.0005	1,266,126	0.0016	4,051,602	0.0033	8,356,430
2.4	1	NAIC Designation Category 1.D	3,940,056,077	XXX	XXX	3,940,056,077	0.0005	1,970,028	0.0016	6,304,090	0.0033	13,002,185
2.5	1	NAIC Designation Category 1.E	4,061,195,528	XXX	XXX	4,061,195,528	0.0005	2,030,598	0.0016	6,497,913	0.0033	13,401,945
2.6	1	NAIC Designation Category 1.F	9,139,700,649	XXX	XXX	9,139,700,649	0.0005	4,569,850	0.0016	14,623,521	0.0033	30,161,012
2.7	1	NAIC Designation Category 1.G	9,236,445,003	XXX	XXX	9,236,445,003	0.0005	4,618,223	0.0016	14,778,312	0.0033	30,480,269
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	50,802,965,163	XXX	XXX	50,802,965,163	XXX	25,401,483	XXX	81,284,744	XXX	167,649,785
3.1	2	NAIC Designation Category 2.A	9,229,698,214	XXX	XXX	9,229,698,214	0.0021	19,382,366	0.0064	59,070,069	0.0106	97,834,801
3.2	2	NAIC Designation Category 2.B	12,173,169,060	XXX	XXX	12,173,169,060	0.0021	25,563,655	0.0064	77,908,282	0.0106	129,035,592
3.3	2	NAIC Designation Category 2.C	7,754,352,554	XXX	XXX	7,754,352,554	0.0021	16,284,140	0.0064	49,627,856	0.0106	82,196,137
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	29,157,219,829	XXX	XXX	29,157,219,829	XXX	61,230,162	XXX	186,606,207	XXX	309,066,530
4.1	3	NAIC Designation Category 3.A	889,116,784	XXX	XXX	889,116,784	0.0099	8,802,256	0.0263	23,383,771	0.0376	33,430,791
4.2	3	NAIC Designation Category 3.B	626,991,956	XXX	XXX	626,991,956	0.0099	6,207,220	0.0263	16,489,888	0.0376	23,574,898
4.3	3	NAIC Designation Category 3.C	993,212,714	XXX	XXX	993,212,714	0.0099	9,832,806	0.0263	26,121,494	0.0376	37,344,798
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	2,509,321,454	XXX	XXX	2,509,321,454	XXX	24,842,282	XXX	65,995,154	XXX	94,350,487
5.1	4	NAIC Designation Category 4.A	508,110,034	XXX	XXX	508,110,034	0.0245	12,448,696	0.0572	29,063,894	0.0817	41,512,590
5.2	4	NAIC Designation Category 4.B	732,523,450	XXX	XXX	732,523,450	0.0245	17,946,825	0.0572	41,900,341	0.0817	59,847,166
5.3	4	NAIC Designation Category 4.C	396,779,532	XXX	XXX	396,779,532	0.0245	9,721,099	0.0572	22,695,789	0.0817	32,416,888
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	1,637,413,016	XXX	XXX	1,637,413,016	XXX	40,116,619	XXX	93,660,025	XXX	133,776,643
6.1	5	NAIC Designation Category 5.A	132,976,769	XXX	XXX	132,976,769	0.0630	8,377,536	0.1128	14,999,780	0.1880	24,999,633
6.2	5	NAIC Designation Category 5.B	237,750,083	XXX	XXX	237,750,083	0.0630	14,978,255	0.1128	26,818,209	0.1880	44,697,016
6.3	5	NAIC Designation Category 5.C	28,130,882	XXX	XXX	28,130,882	0.0630	1,772,246	0.1128	3,173,163	0.1880	5,288,606
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	398,857,734	XXX	XXX	398,857,734	XXX	25,128,037	XXX	44,991,152	XXX	74,985,254
7.	6	NAIC 6	113,693,470	XXX	XXX	113,693,470	0.0000		0.2370	26,945,352	0.2370	26,945,352
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	90,767,354,133	XXX	XXX	90,767,354,133	XXX	176,718,583	XXX	499,482,635	XXX	806,774,052
PREFERRED STOCKS												
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality	3,788,023	XXX	XXX	3,788,023	0.0021	7,955	0.0064	24,243	0.0106	40,153
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default	37,380,345	XXX	XXX	37,380,345	0.0000		0.2370	8,859,142	0.2370	8,859,142
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	41,168,368	XXX	XXX	41,168,368	XXX	7,955	XXX	8,883,385	XXX	8,899,295

**ASSET VALUATION RESERVE (Continued)**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**DEFAULT COMPONENT**

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
<b>SHORT-TERM BONDS</b>												
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A	258,170	XXX	XXX	258,170	0.0005	129	0.0016	413	0.0033	852
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C	68,468,461	XXX	XXX	68,468,461	0.0005	34,234	0.0016	109,550	0.0033	225,946
19.4	1	NAIC Designation Category 1.D	54,976,084	XXX	XXX	54,976,084	0.0005	27,488	0.0016	87,962	0.0033	181,421
19.5	1	NAIC Designation Category 1.E	74,980,937	XXX	XXX	74,980,937	0.0005	37,490	0.0016	119,969	0.0033	247,437
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0005		0.0016		0.0033	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0005		0.0016		0.0033	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	198,683,653	XXX	XXX	198,683,653	XXX	99,342	XXX	317,894	XXX	655,656
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0064		0.0106	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0021		0.0064		0.0106	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0021		0.0064		0.0106	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	198,683,653	XXX	XXX	198,683,653	XXX	99,342	XXX	317,894	XXX	655,656
<b>DERIVATIVE INSTRUMENTS</b>												
26.		Exchange Traded	3,524	XXX	XXX	3,524	0.0005	2	0.0016	6	0.0033	12
27.	1	Highest Quality	31,227,996	XXX	XXX	31,227,996	0.0005	15,614	0.0016	49,965	0.0033	103,052
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	31,231,519	XXX	XXX	31,231,519	XXX	15,616	XXX	49,970	XXX	103,064
34.		Total (Lines 9 + 17 + 25 + 33)	91,038,437,674	XXX	XXX	91,038,437,674	XXX	176,841,495	XXX	508,733,884	XXX	816,432,067

**ASSET VALUATION RESERVE (Continued)**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**DEFAULT COMPONENT**

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
MORTGAGE LOANS												
In Good Standing:												
35.		Farm Mortgages - CM1 - Highest Quality .....			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality .....			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality .....			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality .....			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality .....			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed .....			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other .....	6,309,238		XXX	6,309,238	0.0015	9,464	0.0034	21,451	0.0046	29,022
42.		Commercial Mortgages - Insured or Guaranteed .....			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality .....	6,397,897,957		XXX	6,397,897,957	0.0011	7,037,688	0.0057	36,468,018	0.0074	47,344,445
44.		Commercial Mortgages - All Other - CM2 - High Quality .....	7,558,807,213		XXX	7,558,807,213	0.0040	30,235,229	0.0114	86,170,402	0.0149	112,626,227
45.		Commercial Mortgages - All Other - CM3 - Medium Quality .....	350,405,493		XXX	350,405,493	0.0069	2,417,798	0.0200	7,008,110	0.0257	9,005,421
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality .....			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality .....			XXX		0.0183		0.0486		0.0628	
Overdue, Not in Process:												
48.		Farm Mortgages .....			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed .....			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other .....	588,900		XXX	588,900	0.0029	1,708	0.0066	3,887	0.0103	6,066
51.		Commercial Mortgages - Insured or Guaranteed .....			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other .....			XXX		0.0480		0.0868		0.1371	
In Process of Foreclosure:												
53.		Farm Mortgages .....			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed .....			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other .....	654,999		XXX	654,999	0.0000		0.0149	9,759	0.0149	9,759
56.		Commercial Mortgages - Insured or Guaranteed .....			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other .....			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	14,314,663,800		XXX	14,314,663,800	XXX	39,701,886	XXX	129,681,628	XXX	169,020,941
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	14,314,663,800		XXX	14,314,663,800	XXX	39,701,886	XXX	129,681,628	XXX	169,020,941

**ASSET VALUATION RESERVE**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**EQUITY AND OTHER INVESTED ASSET COMPONENT**

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
<b>COMMON STOCK</b>												
1.		Unaffiliated - Public .....	1,504,820,810	XXX	XXX	1,504,820,810	0.0000		0.2000 (a)	300,964,162	0.2000 (a)	300,964,162
2.		Unaffiliated - Private .....	59,973,330	XXX	XXX	59,973,330	0.0000		0.1945	11,664,813	0.1945	11,664,813
3.		Federal Home Loan Bank .....	28,788,100	XXX	XXX	28,788,100	0.0000		0.0061	175,607	0.0097	279,245
4.		Affiliated - Life with AVR .....		XXX	XXX		0.0000		0.0000		0.0000	
Affiliated - Investment Subsidiary:												
5.		Fixed Income - Exempt Obligations .....					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality .....					XXX		XXX		XXX	
7.		Fixed Income - High Quality .....					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality .....					XXX		XXX		XXX	
9.		Fixed Income - Low Quality .....					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality .....					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default .....					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public .....					0.0000		0.2000 (a)		0.2000 (a)	
13.		Unaffiliated Common Stock - Private .....					0.0000		0.1945		0.1945	
14.		Real Estate .....					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual) .....		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other .....		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	1,593,582,240			1,593,582,240	XXX		XXX	312,804,582	XXX	312,908,219
<b>REAL ESTATE</b>												
18.		Home Office Property (General Account only) .....					0.0000		0.0912		0.0912	
19.		Investment Properties .....	95,731,841		68,365,000	164,096,841	0.0000		0.0912	14,965,632	0.0912	14,965,632
20.		Properties Acquired in Satisfaction of Debt .....					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)	95,731,841		68,365,000	164,096,841	XXX		XXX	14,965,632	XXX	14,965,632
<b>OTHER INVESTED ASSETS</b>												
<b>INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS</b>												
22.		Exempt Obligations .....	25,157,298	XXX	XXX	25,157,298	0.0000		0.0000		0.0000	
23.	1	Highest Quality .....	118,481,133	XXX	XXX	118,481,133	0.0005	59,241	0.0016	189,570	0.0033	390,988
24.	2	High Quality .....		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality .....		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality .....		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality .....	8,258,847	XXX	XXX	8,258,847	0.0630	520,307	0.1128	931,598	0.1880	1,552,663
28.	6	In or Near Default .....		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	151,897,277	XXX	XXX	151,897,277	XXX	579,548	XXX	1,121,168	XXX	1,943,651

**ASSET VALUATION RESERVE (Continued)**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**EQUITY AND OTHER INVESTED ASSET COMPONENT**

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS												
30.	1	Highest Quality .....		XXX	XXX		0.0005		0.0016		0.0033	
31.	2	High Quality .....		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality .....		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality .....		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality .....		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default .....		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR .....		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX		XXX		XXX	
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS												
In Good Standing Affiliated:												
38.		Mortgages - CM1 - Highest Quality .....			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality .....			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality .....			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality .....			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality .....			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed .....			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other .....		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed .....			XXX		0.0003		0.0007		0.0011	
Overdue, Not in Process Affiliated:												
46.		Farm Mortgages .....			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed .....			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other .....			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed .....			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other .....			XXX		0.0480		0.0868		0.1371	
In Process of Foreclosure Affiliated:												
51.		Farm Mortgages .....			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed .....			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other .....			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed .....			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other .....			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants .....			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities .....	3,586,462		XXX	3,586,462	0.0011	3,945	0.0057	20,443	0.0074	26,540
59.		Unaffiliated - In Good Standing Primarily Senior .....	95,709,848		XXX	95,709,848	0.0040	382,839	0.0114	1,091,092	0.0149	1,426,077
60.		Unaffiliated - In Good Standing All Other .....			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process .....			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure .....			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)	99,296,310		XXX	99,296,310	XXX	386,784	XXX	1,111,535	XXX	1,452,617
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	99,296,310		XXX	99,296,310	XXX	386,784	XXX	1,111,535	XXX	1,452,617

**ASSET VALUATION RESERVE (Continued)**  
**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS**  
**EQUITY AND OTHER INVESTED ASSET COMPONENT**

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols. 4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK												
65.		Unaffiliated Public .....		XXX	XXX		0.0000		0.2000 (a)		0.2000 (a)	
66.		Unaffiliated Private .....	427,246,880	XXX	XXX	427,246,880	0.0000		0.1945	83,099,518	0.1945	83,099,518
67.		Affiliated Life with AVR .....		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual) .....		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other .....	1,710,981,571	XXX	XXX	1,710,981,571	0.0000		0.1945	332,785,915	0.1945	332,785,915
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	2,138,228,451	XXX	XXX	2,138,228,451	XXX		XXX	415,885,434	XXX	415,885,434
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE												
71.		Home Office Property (General Account only) .....					0.0000		0.0912		0.0912	
72.		Investment Properties .....	337,851,851		136,581,699	474,433,550	0.0000		0.0912	43,268,340	0.0912	43,268,340
73.		Properties Acquired in Satisfaction of Debt .....					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	337,851,851		136,581,699	474,433,550	XXX		XXX	43,268,340	XXX	43,268,340
LOW INCOME HOUSING TAX CREDIT INVESTMENTS												
75.		Guaranteed Federal Low Income Housing Tax Credit .....	6,224,371			6,224,371	0.0003	1,867	0.0006	3,735	0.0010	6,224
76.		Non-guaranteed Federal Low Income Housing Tax Credit .....	115,445,558			115,445,558	0.0063	727,307	0.0120	1,385,347	0.0190	2,193,466
77.		Guaranteed State Low Income Housing Tax Credit .....					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit .....					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit .....					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	121,669,929			121,669,929	XXX	729,174	XXX	1,389,081	XXX	2,199,690
ALL OTHER INVESTMENTS												
81.		NAIC 1 Working Capital Finance Investments .....		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments .....		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA .....	247,331,423	XXX		247,331,423	0.0000		0.1580	39,078,365	0.1580	39,078,365
84.		Other Short-Term Invested Assets - Schedule DA .....		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84) .....	247,331,423	XXX		247,331,423	XXX		XXX	39,078,365	XXX	39,078,365
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	3,096,275,241		136,581,699	3,232,856,940	XXX	1,695,507	XXX	501,853,922	XXX	503,828,096

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).  
 (b) Determined using the same factors and breakdowns used for directly owned real estate.  
 (c) This will be the factor associated with the risk category determined in the company generated worksheet.



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
94978*AT8	R		Long Bond Replication	1	100,623,442	50,312	160,998	332,057
949746K@9	R		Long Bond Replication	1	280,303,034	140,152	448,485	925,000
94978*BE0	R		Long Bond Replication	1	391,217,644	195,609	625,948	1,291,018
94978*BF7	R		Long Bond Replication	1	55,682,828	27,841	89,093	183,753
12607@NU0	R		Long Bond Replication	1	52,585,882	26,293	84,137	173,533
94978*BG5	R		Long Bond Replication	1	399,826,348	199,913	639,722	1,319,427
	CN	604059-AE-5	3M COMPANY	1	511,994			
	CN	604059-AE-5	3M COMPANY	1	260,898			
	CN	580135-BY-6	MCDONALD'S CORP	2	1,025,715			
	CN	494368-AS-2	KIMBERLY-CLARK CORP	1	519,385			
	CN	494368-AS-2	KIMBERLY-CLARK CORP	1	1,043,052			
	CN	427866-AL-2	HERSHEY CO	1	1,077,154			
	CN	45818Q-AD-1	INTER-AMERICAN DEVELOPMENT BANK	1	1,591,272			
	CN	427866-AL-2	HERSHEY CO	1	530,823			
	CN	427866-AL-2	HERSHEY CO	1	532,442			
	CN	427866-AL-2	HERSHEY CO	1	532,663			
	CN	494368-AS-2	KIMBERLY-CLARK CORP	1	921,665			
	CN	604059-AE-5	3M COMPANY	1	103,347			
	CN	26138E-AX-7	DR PEPPER SNAPPLE GROUP INC	2	249,938			
	CN	961214-DK-6	WESTPAC BANKING CORP	1	699,668			
	CN	87938W-AT-0	TELEFONICA EMISIONES SAU	2	1,000,000			
	CN	87971M-BF-9	TELUS CORPORATION	2	1,998,844			
	CN	87938W-AT-0	TELEFONICA EMISIONES SAU	2	401,034			
	CN	87938W-AT-0	TELEFONICA EMISIONES SAU	2	175,477			
	CN	87938W-AT-0	TELEFONICA EMISIONES SAU	2	175,494			
	CN	404280-BK-4	HSBC HOLDINGS PLC	1	750,000			
	CN	91324P-CY-6	UNITEDHEALTH GROUP INC	1	1,196,545			
	CN	09247X-AN-1	BLACKROCK INC	1	1,197,294			
	CN	46647P-AF-3	JPMORGAN CHASE & CO	1	700,000			
	CN	91159H-HR-4	US BANCORP	1	949,698			
	CN	126408-HH-9	CSX CORP	2	1,199,172			
	CN	59523U-AN-7	MID-AMERICA APARTMENTS LP	2	723,288			
	CN	824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)	2	498,956			
	CN	037735-CW-5	APPALACHIAN POWER CO	2	348,976			
	CN	573284-AQ-9	MARTIN MARIETTA MATERIALS INC	2	799,145			
	CN	902494-BC-6	TYSON FOODS INC	2	549,541			
	CN	14149Y-BJ-6	CARDINAL HEALTH INC	2	700,000			
	CN	25468P-DV-5	WALT DISNEY CO	2	698,494			
	CN	046353-AN-8	ASTRAZENECA PLC	1	498,529			
	CN	049560-AN-5	ATMOS ENERGY CORPORATION	1	948,563			
	CN	049560-AN-5	ATMOS ENERGY CORPORATION	1	100,240			
	CN	049560-AN-5	ATMOS ENERGY CORPORATION	1	150,331			
	CN	049560-AN-5	ATMOS ENERGY CORPORATION	1	50,094			
	CN	816851-BA-6	SEMPRA ENERGY	2	698,749			
	CN	906548-CM-2	UNION ELECTRIC CO	1	948,197			
	CN	049560-AN-5	ATMOS ENERGY CORPORATION	1	250,300			
	CN	90265E-AM-2	UDR INC	2	699,030			
	CN	57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC	2	949,576			
	CN	871829-BF-3	SYSCO CORPORATION	2	398,770			
	CN	124857-AT-0	CBS CORP	2	447,302			
	CN	75973Q-AA-5	RENAISSANCERE FINANCE INC	1	398,302			
	CN	75973Q-AA-5	RENAISSANCERE FINANCE INC	1	249,432			
	CN	75973Q-AA-5	RENAISSANCERE FINANCE INC	1	497,678			
	CN	59523U-AN-7	MID-AMERICA APARTMENTS LP	2	150,119			
	CN	902494-BC-6	TYSON FOODS INC	2	201,208			
	CN	86562M-AR-1	SUMITOMO MITSUI FINANCIAL GROUP IN	1	400,000			
	CN	565849-AP-1	MARATHON OIL CORP	2	1,446,933			
	CN	95000U-2A-0	WELLS FARGO & COMPANY	2	402,353			

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
CN		606822-AR-5	.....	.....	.....	.....	.....	.....
CN		171340-AN-2	.....	.....	.....	.....	.....	.....
CN		26884A-BG-7	.....	.....	.....	.....	.....	.....
CN		443510-AH-5	.....	.....	.....	.....	.....	.....
CN		443510-AH-5	.....	.....	.....	.....	.....	.....
CN		443510-AH-5	.....	.....	.....	.....	.....	.....
CN		902133-AU-1	.....	.....	.....	.....	.....	.....
CN		902133-AU-1	.....	.....	.....	.....	.....	.....
CN		902133-AU-1	.....	.....	.....	.....	.....	.....
CN		20030N-CA-7	.....	.....	.....	.....	.....	.....
CN		902133-AU-1	.....	.....	.....	.....	.....	.....
CN		37045V-AN-0	.....	.....	.....	.....	.....	.....
CN		902133-AU-1	.....	.....	.....	.....	.....	.....
CN		902133-AU-1	.....	.....	.....	.....	.....	.....
CN		03040W-AQ-8	.....	.....	.....	.....	.....	.....
CN		26441C-AX-3	.....	.....	.....	.....	.....	.....
CN		03040W-AQ-8	.....	.....	.....	.....	.....	.....
CN		579780-AN-7	.....	.....	.....	.....	.....	.....
CN		742718-EV-7	.....	.....	.....	.....	.....	.....
CN		45866F-AF-1	.....	.....	.....	.....	.....	.....
CN		579780-AN-7	.....	.....	.....	.....	.....	.....
CN		55279H-AQ-3	.....	.....	.....	.....	.....	.....
CN		023135-BC-9	.....	.....	.....	.....	.....	.....
CN		50540R-AU-6	.....	.....	.....	.....	.....	.....
CN		202795-JK-7	.....	.....	.....	.....	.....	.....
CN		96145D-AD-7	.....	.....	.....	.....	.....	.....
CN		742718-EV-7	.....	.....	.....	.....	.....	.....
CN		437076-BT-8	.....	.....	.....	.....	.....	.....
CN		98978V-AL-7	.....	.....	.....	.....	.....	.....
CN		637417-AK-2	.....	.....	.....	.....	.....	.....
CN		278062-AG-9	.....	.....	.....	.....	.....	.....
CN		92826C-AH-5	.....	.....	.....	.....	.....	.....
CN		66765R-CE-4	.....	.....	.....	.....	.....	.....
CN		369550-AZ-1	.....	.....	.....	.....	.....	.....
CN		74460D-AC-3	.....	.....	.....	.....	.....	.....
CN		05565Q-DN-5	.....	.....	.....	.....	.....	.....
CN		96145D-AD-7	.....	.....	.....	.....	.....	.....
CN		88579Y-AY-7	.....	.....	.....	.....	.....	.....
CN		189054-AV-1	.....	.....	.....	.....	.....	.....
CN		024836-AD-0	.....	.....	.....	.....	.....	.....
CN		976826-BL-0	.....	.....	.....	.....	.....	.....
CN		713448-DY-1	.....	.....	.....	.....	.....	.....
CN		69353R-FG-8	.....	.....	.....	.....	.....	.....
CN		570535-AR-5	.....	.....	.....	.....	.....	.....
CN		94106L-BE-8	.....	.....	.....	.....	.....	.....
CN		031162-CQ-1	.....	.....	.....	.....	.....	.....
CN		037833-DK-3	.....	.....	.....	.....	.....	.....
CN		487836-BU-1	.....	.....	.....	.....	.....	.....
CN		68389X-BN-4	.....	.....	.....	.....	.....	.....
CN		976826-BL-0	.....	.....	.....	.....	.....	.....
CN		05348E-BC-2	.....	.....	.....	.....	.....	.....
CN		478160-CK-8	.....	.....	.....	.....	.....	.....
CN		29364N-AU-2	.....	.....	.....	.....	.....	.....
CN		911312-BM-7	.....	.....	.....	.....	.....	.....
CN		05348E-BC-2	.....	.....	.....	.....	.....	.....
CN		142339-AH-3	.....	.....	.....	.....	.....	.....
CN		209111-FM-0	.....	.....	.....	.....	.....	.....
CN		760759-AS-9	.....	.....	.....	.....	.....	.....

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
CN		524660-AY-3	LEGGETT & PLATT INC	2	497,985			
CN		86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP IN	1	50,000			
CN		86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP IN	1	99,904			
CN		902133-AU-1	TYCO ELECTRONICS GROUP SA	1	49,815			
CN		69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION	1	249,349			
CN		961214-DW-0	WESTPAC BANKING CORP	1	149,658			
CN		142339-AH-3	CARLISLE COMPANIES INCORPORATED	2	50,265			
CN		142339-AH-3	CARLISLE COMPANIES INCORPORATED	2	50,245			
CN		06406R-AF-4	BANK OF NEW YORK MELLON/THE	1	149,954			
CN		637432-NP-6	NATIONAL RURAL UTILITIES COOPERATI	1	149,720			
CN		20030N-CH-2	COMCAST CORPORATION	1	99,770			
CN		26884A-BJ-1	ERP OPERATING LP	1	149,422			
CN		90265E-AN-0	UDR INC	2	49,015			
CN		50540R-AU-6	LABORATORY CORPORATION OF AMERICA	2	49,340			
CN		02665W-CE-9	AMERICAN HONDA FINANCE CORPORATION	1	249,523			
CN		046353-AN-8	ASTRAZENECA PLC	1	97,177			
CN		576360-AJ-3	MASTERCARD INC	1	49,923			
CN		431282-AQ-5	HIGHWOODS REALTY LP	2	99,217			
CN		49456B-AP-6	KINDER MORGAN INC	2	99,748			
CN		693506-BP-1	PPG INDUSTRIES INC	2	249,777			
CN		606822-AV-6	MINIBISHI UFJ FINANCIAL GROUP INC	1	100,000			
CN		96145D-AH-8	WESTROCK CO	2	1,098,801			
CN		893574-AK-9	TRANSCONTINENTAL GAS PIPE LINE COM	2	747,229			
CN		845011-AA-3	SOUTHWEST GAS CORP	2	1,348,445			
CN		03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2	582,108			
CN		539439-AR-0	LLOYDS BANKING GROUP PLC	1	598,575			
CN		904764-BC-0	UNILEVER CAPITAL CORP	1	1,979,918			
CN		09247X-AN-1	BLACKROCK INC	1	587,465			
CN		74432Q-CC-7	PRUDENTIAL FINANCIAL INC	1	878,000			
CN		615369-AM-7	MOODYS CORPORATION	2	337,974			
CN		911312-BM-7	UNITED PARCEL SERVICE INC	1	338,981			
CN		808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1	484,323			
CN		808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1	339,063			
CN		98978V-AL-7	ZOETIS INC	2	622,775			
CN		571903-AY-9	MARRIOTT INTERNATIONAL INC	2	597,124			
CN		79466L-AF-1	SALESFORCE.COM INC	1	1,149,807			
CN		45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	1	437,040			
CN		91159H-HS-2	US BANCORP	1	1,696,885			
CN		882508-BC-7	TEXAS INSTRUMENTS INC	1	575,992			
CN		882508-BC-7	TEXAS INSTRUMENTS INC	1	95,948			
CN		74456Q-BU-9	PUBLIC SERVICE ELECTRIC AND GAS CO	1	598,458			
CN		209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW	1	1,149,871			
CN		29364D-AV-2	ENTERGY ARKANSAS LLC	1	399,846			
CN		369550-BC-1	GENERAL DYNAMICS CORPORATION	1	1,145,612			
CN		377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1	950,000			
CN		377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1	401,788			
CN		02361D-AS-9	AMEREN ILLINOIS COMPANY	1	1,149,290			
CN		25243Y-AZ-2	DIAGEO CAPITAL PLC	1	1,895,219			
CN		57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC	2	727,525			
CN		89236T-EM-3	TOYOTA MOTOR CREDIT CORP	1	724,822			
CN		377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1	604,773			
CN		92343V-DY-7	VERIZON COMMUNICATIONS INC	2	752,547			
CN		524660-AY-3	LEGGETT & PLATT INC	2	145,029			
CN		904764-BC-0	UNILEVER CAPITAL CORP	1	695,280			
CN		524660-AY-3	LEGGETT & PLATT INC	2	672,567			
CN		26441Y-BA-4	DUKE REALTY LP	2	287,663			
CN		313747-AY-3	FEDERAL REALTY INVESTMENT TRUST	2	286,643			
CN		902133-AU-1	TYCO ELECTRONICS GROUP SA	1	343,941			

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		695156-AT-6	PACKAGING CORP OF AMERICA	2	868,621			
CN		26441Y-BA-4	DUKE REALTY LP	2	669,766			
CN		125523-AZ-3	CIGNA CORP	2	851,585			
CN		579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2	258,545			
CN		845011-AA-3	SOUTHWEST GAS CORP	2	105,339			
CN		278865-BD-1	ECOLAB INC	1	208,221			
CN		278865-BD-1	ECOLAB INC	1	156,894			
CN		377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1	704,929			
CN		046353-AN-8	ASTRAZENECA PLC	1	361,215			
CN		046353-AN-8	ASTRAZENECA PLC	1	206,429			
CN		278865-BD-1	ECOLAB INC	1	416,444			
CN		649840-B#-1	NEW YORK STATE ELECTRIC & GAS CORP	1	2,100,000			
CN		83569C-A*-3	SONOVA HOLDING AG	2	3,500,000			
CN		826200-AD-9	SIEMENS FINANCIERINGSMAT	1	399,465			
CN		05523U-AK-6	BAE SYSTEMS HOLDINGS INC	2	4,321,197			
CN		806213-AD-6	SCENTRE GROUP TRUST 1 / SCENTRE GR	1	799,030			
CN		233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC	1	1,648,820			
CN		82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1	799,281			
CN		638602-BP-6	NATIONWIDE BUILDING SOCIETY	1	1,497,793			
CN		0010EP-AN-8	AEP TEXAS INC	2	497,965			
CN		195869-AP-7	COLONIAL PIPELINE CO	1	2,996,571			
CN		90351D-AB-3	UBS GROUP FUNDING JERSEY LTD	1	449,747			
CN		268317-AS-3	ELECTRICITE DE FRANCE SA	1	747,324			
CN		771196-BK-7	ROCHE HOLDINGS INC	1	2,040,627			
CN		114259-AN-4	BROOKLYN UNION GAS CO	2	1,400,000			
CN		90351D-AF-4	UBS GROUP FUNDING JERSEY LTD	1	1,348,696			
CN		74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	1	1,398,303			
CN		114259-AN-4	BROOKLYN UNION GAS CO	2	1,837,215			
CN		82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1	1,497,845			
CN		980236-AN-3	WOODSIDE FINANCE LTD	2	599,796			
CN		649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP	1	2,789,294			
CN		78462Q-AE-9	SP POWERASSETS LTD	1	2,497,911			
CN		46849L-TC-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	1	999,015			
CN		709599-BF-0	PENSKE TRUCK LEASING CO LP	2	998,865			
CN		60920L-AF-1	MONDELEZ INTERNATIONAL HOLDINGS NE	2	1,049,228			
CN		928668-BB-7	VOLKSWAGEN GROUP OF AMERICA FINANC	2	199,922			
CN		225401-AM-0	CREDIT SUISSE GROUP AG	2	1,000,000			
CN		6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II	1	2,549,127			
CN		276480-AJ-9	EASTERN GAS TRANSMISSION AND STORA	1	107,012			
CN		276480-AJ-9	EASTERN GAS TRANSMISSION AND STORA	1	35,314			
CN		422418-AD-1	HEARST COMMUNICATIONS INC	1	12,000,000			
CN		G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1	5,000,000			
CN		G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1	8,500,000			
CN		92239M-A#-8	VECTREN UTILITY HOLDINGS INC	2	4,000,000			
CN		91319#-AH-4	SUEZ WATER RESOURCES INC	1	3,750,000			
CN		720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC	2	5,000,000			
CN		F0164#-AD-4	AIR LIQUIDE FINANCE	1	6,000,000			
CN		720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2	11,000,000			
CN		23386#-AH-5	DAIRY FARMERS OF AMERICA	2	3,200,000			
CN		37636#-AL-4	GIVAUDAN UNITED STATES INC	2	8,000,000			
CN		56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1	100,000			
CN		56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1	600,000			
CN		Q3393*-AH-4	ELECTRANET PTY LTD	2	1,500,000			
CN		G5147*-AC-0	JOHNSON MATTHEY PLC	1	8,000,000			
CN		41242*-AT-9	HARDWOOD FUNDING LLC	1	1,000,000			
CN		Q39718-AA-7	GPT RE LTD	1	800,000			
CN		56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1	2,200,000			
CN		23357*-AB-7	DTE GAS COMPANY	1	3,200,000			

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ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		06235F-AG-7	MIRVAC GROUP FINANCE LTD	1	4,400,000			
CN		68228*-AD-4	SMITH & NEPHEW PLC	2	16,000,000			
CN		05279F-AG-4	AUTOLIV ASP INC	2	5,000,000			
CN		941848-D*-1	WATERS CORPORATION	2	2,400,000			
CN		03917F-AA-2	FLINDERS PORT HOLDINGS	2	700,000			
CN		620448-BC-8	COMPASS GROUP PLC	1	9,000,000			
CN		039588-AJ-5	GAIF BOND ISSUER PTY LTD	1	9,000,000			
CN		23386F-AK-8	DAIRY FARMERS OF AMERICA	2	5,500,000			
CN		03977*-AA-3	GENESIS ENERGY LIMITED	2	6,500,000			
CN		F85688-AD-1	SONEPAR SA	2	5,000,000			
CN		56081F-AX-8	MAJOR LEAGUE BASEBALL TRUST	1	3,000,000			
CN		775198-AP-5	ROGERS GROUP INC	2	1,400,000			
CN		03920F-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1	2,500,000			
CN		06235F-AL-6	MIRVAC GROUP FINANCE LTD	1	1,000,000			
CN		97786F-AK-8	WOLSELEY CAPITAL INC	2	1,500,000			
CN		97670M-A*-7	WISCONSIN GAS LLC	1	1,300,000			
CN		775198-AQ-3	ROGERS GROUP INC	2	3,800,000			
CN		74170*-AL-3	PRIME PROPERTY FUND LLC	1	2,600,000			
CN		74264*-AC-0	PRISA LHC LLC	1	400,000			
CN		603698-AW-6	ANGLIAN WATER SERVICES FINANCING P	1	1,500,000			
CN		74264*-AC-0	PRISA LHC LLC	1	900,000			
CN		45167R-B*-4	IDEX CORPORATION	2	14,400,000			
CN		720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2	3,047,669			
CN		81725T-F*-2	SENSIENT TECHNOLOGIES CORPORATION	2	2,000,000			
CN		024018-AF-6	AMERICAN ASSETS TRUST LP	2	9,500,000			
CN		88259F-AA-7	TEXAS NEW MEXICO POWER COMPANY	1	4,500,000			
CN		87305N-A#-5	TTX COMPANY	1	5,100,000			
CN		74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2	14,000,000			
CN		27731F-AF-2	EASTGROUP PROPERTIES INC	2	3,800,000			
CN		537008-C*-3	LITTELFUSE INC	2	800,000			
CN		553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2	1,600,000			
CN		34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1	900,000			
CN		353514-E*-9	FRANKLIN ELECTRIC CO INC	2	5,900,000			
CN		70432*-AA-9	PAYCHEX OF NEW YORK LLC	2	1,400,000			
CN		59450F-AD-9	MICHIGAN GAS UTILITIES CORP	1	1,300,000			
CN		60402F-AD-6	MINNESOTA ENERGY RESOURCES CORP	1	1,100,000			
CN		749868-BB-6	RREEF AMERICA REIT II INC	1	600,000			
CN		864688-AG-7	SUEZ WATER RESOURCES LLC	1	800,000			
CN		864688-AH-5	SUEZ WATER RESOURCES LLC	1	5,800,000			
CN		33829T-AA-4	FIVE CORNERS FUNDING TRUST	1	2,250,000			
CN		75625Q-AB-5	RECKITT BENCKISER PLC	1	811,148			
CN		22535W-AE-7	CREDIT AGRICOLE SA (LONDON BRANCH)	1	3,596,505			
CN		40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING	1	3,598,886			
CN		5006EP-AJ-0	KOREA EAST-WEST POWER CO LTD	1	4,991,818			
CN		65557C-AY-9	NORDEA BANK ABP	1	5,997,762			
CN		05583J-AF-9	BPCE SA	2	4,040,680			
CN		26874R-AG-3	ENI SPA	2	3,942,315			
CN		82460C-AM-6	SHINHAN BANK	1	498,910			
CN		928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANC	2	3,292,261			
CN		74368C-AP-9	PROTECTIVE LIFE GLOBAL FUNDING	1	9,300,000			
CN		23636T-AD-2	DANONE SA	2	3,726,841			
CN		07724F-AE-8	POWERCO LIMITED	2	3,200,000			
CN		461127-C8-9	INTERTEK FINANCE PLC	2	12,000,000			
CN		786584-A#-9	SAFRAN	2	8,000,000			
CN		68781F-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2	1,800,000			
CN		65147*-AB-2	JOHNSON MATTHEY PLC	1	12,000,000			
CN		220068-AB-2	CORPORATION SERVICE COMPANY	2	3,100,000			
CN		12541W-A*-1	CH ROBINSON WORLDWIDE INC	2	5,000,000			

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		77519@-AM-2	ROGERS GROUP INC	2	5,900,000			
CN		349553-B@-5	FORTIS INC	2	29,500,000			
CN		910637-T@-6	THE UNITED ILLUMINATING COMPANY	1	3,000,000			
CN		67332#-AD-5	RRPF ENGINE LEASING LIMITED AND RR	2	90,000,000			
CN		44929@-AG-9	ICRE REIT HOLDINGS	2	2,000,000			
CN		038336-D@-9	APTARGROUP INC	2	3,500,000			
CN		18055#-AT-9	CLARION LION PROPERTIES FUND HOLDI	1	12,300,000			
CN		45167R-A#-1	IDEX CORPORATION	2	21,600,000			
CN		553530-A*-7	MSC INDUSTRIAL DIRECT CO INC	2	15,700,000			
CN		311900-A#-1	FASTENAL COMPANY	1	5,300,000			
CN		278058-F*-8	EATON CORP	2	4,981,912			
CN		33829T-AA-4	FIVE CORNERS FUNDING TRUST	1	1,975,000			
CN		75625Q-AB-5	RECKITT BENCKISER PLC	1	522,177			
CN		40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING	1	99,969			
CN		07274N-AW-3	BAYER US FINANCE II LLC	2	98,146			
CN		07274N-AW-3	BAYER US FINANCE II LLC	2	49,073			
CN		07274N-AW-3	BAYER US FINANCE II LLC	2	49,073			
CN		82460C-AM-6	SHINHAN BANK	1	548,801			
CN		92866@-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANC	2	1,546,365			
CN		07724#-AE-8	POWERCO LIMITED	2	6,200,000			
CN		G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1	2,500,000			
CN		Q9194@-AB-3	TRANSPower NEW ZEALAND LIMITED	1	3,000,000			
CN		G9850@-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1	3,000,000			
CN		G8781#-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2	1,700,000			
CN		F856@-AB-5	SONEPAR SA	2	7,000,000			
CN		G5147*-AB-2	JOHNSON MATTHEY PLC	1	8,000,000			
CN		22006@-AB-2	CORPORATION SERVICE COMPANY	2	6,200,000			
CN		12541W-A*-1	CH ROBINSON WORLDWIDE INC	2	9,000,000			
CN		G8228*-AC-6	SMITH & NEPHEW PLC	2	16,000,000			
CN		G8228*-AJ-1	SMITH & NEPHEW PLC	2	14,000,000			
CN		45167R-A#-1	IDEX CORPORATION	2	14,400,000			
CN		553530-A*-7	MSC INDUSTRIAL DIRECT CO INC	2	10,400,000			
CN		33829T-AA-4	FIVE CORNERS FUNDING TRUST	1	450,000			
CN		46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDI	1	799,828			
CN		12541W-A*-1	CH ROBINSON WORLDWIDE INC	2	5,000,000			
CN		22006@-AB-2	CORPORATION SERVICE COMPANY	2	2,800,000			
CN		278058-F*-8	EATON CORP	2	1,200,000			
CN		349553-B@-5	FORTIS INC	2	6,500,000			
CN		42210*-BD-9	HE BUTT GROCERY	1	2,945,000			
CN		42251#-AH-7	HEB GROCERY COMPANY, L.P.	1	294,000			
CN		42251#-AH-7	HEB GROCERY COMPANY, L.P.	1	294,000			
CN		44929@-AG-9	ICRE REIT HOLDINGS	2	1,800,000			
CN		461127-C@-9	INTERTEK FINANCE PLC	2	10,000,000			
CN		77519@-AM-2	ROGERS GROUP INC	2	1,300,000			
CN		910637-T@-6	THE UNITED ILLUMINATING COMPANY	1	600,000			
CN		G2044@-AY-1	COMPASS GROUP PLC	1	6,000,000			
CN		G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1	3,500,000			
CN		G5147*-AB-2	JOHNSON MATTHEY PLC	1	4,000,000			
CN		G8228*-AC-6	SMITH & NEPHEW PLC	2	4,000,000			
CN		G9850@-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1	1,800,000			
CN		Q9194@-AB-3	TRANSPower NEW ZEALAND LIMITED	1	2,400,000			
CN		912803-FT-5	TREASURY STRIP (PRIN)	1	52,585,882			
CN		349553-B@-5	FORTIS INC	2	1,000,000			
CN		G2044@-AY-1	COMPASS GROUP PLC	1	500,000			
CN		G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1	500,000			
CN		07724#-AE-8	POWERCO LIMITED	2	400,000			
CN		Q9194@-AB-3	TRANSPower NEW ZEALAND LIMITED	1	200,000			
CN		06659#-AC-1	BANNER SEVENTEEN LLC	2	900,000			

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ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		06659#-AD-9	BANNER SEVENTEEN LLC	2	900,000			
CN		N1492@-AE-6	BOSKALIS FINANCE BV	2	3,500,000			
CN		Q7724#-AE-8	POWERCO LIMITED	2	4,100,000			
CN		06659#-AC-1	BANNER SEVENTEEN LLC	2	500,000			
CN		06659#-AD-9	BANNER SEVENTEEN LLC	2	500,000			
CN		349553-B@-5	FORTIS INC	2	6,000,000			
CN		42251#-AH-7	HEB GROCERY COMPANY, L.P.	1	206,000			
CN		42251#-AH-7	HEB GROCERY COMPANY, L.P.	1	206,000			
CN		910637-T@-6	THE UNITED ILLUMINATING COMPANY	1	1,000,000			
CN		G2044@-AY-1	COMPASS GROUP PLC	1	6,000,000			
CN		G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1	3,500,000			
CN		G5147*-AB-2	JOHNSON MATTHEY PLC	1	3,000,000			
CN		G9850@-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1	1,800,000			
CN		N1492@-AE-6	BOSKALIS FINANCE BV	2	2,000,000			
CN		Q7724#-AE-8	POWERCO LIMITED	2	3,900,000			
CN		Q9194@-AB-3	TRANSPower NEW ZEALAND LIMITED	1	2,400,000			
CN		06659#-AC-1	BANNER SEVENTEEN LLC	2	2,700,000			
CN		06659#-AD-9	BANNER SEVENTEEN LLC	2	2,700,000			
CN		57169*-AV-9	MARS INC	1	6,869,228			
CN		63486*-AA-9	NATIONAL BASKETBALL ASSOCIATION IN	1	3,000,000			
CN		G2044@-AY-1	COMPASS GROUP PLC	1	7,500,000			
CN		G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1	5,000,000			
CN		N1492@-AE-6	BOSKALIS FINANCE BV	2	10,500,000			
CN		G2044@-AY-1	COMPASS GROUP PLC	1	3,000,000			
CN		G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1	2,000,000			
CN		G9850@-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1	1,800,000			
CN		Q9194@-AB-3	TRANSPower NEW ZEALAND LIMITED	1	1,200,000			
CN		00913R-AC-0	AIR LIQUIDE FINANCE SA	1	1,349,117			
CN		05565E-AT-2	BMW US CAPITAL LLC	1	1,445,555			
CN		05583J-AG-7	BPCE SA	2	647,583			
CN		07274E-AG-8	BAYER US FINANCE LLC	2	4,436,340			
CN		07274N-AW-3	BAYER US FINANCE II LLC	2	245,366			
CN		07274N-AW-3	BAYER US FINANCE II LLC	2	245,366			
CN		07274N-AX-1	BAYER US FINANCE II LLC	2	286,796			
CN		07274N-AY-9	BAYER US FINANCE II LLC	2	1,038,023			
CN		09659W-2D-5	BNP PARIBAS SA	1	999,229			
CN		09659W-2G-8	BNP PARIBAS SA	1	2,000,000			
CN		09659W-2L-7	BNP PARIBAS SA	1	475,000			
CN		111013-AL-2	SKY PLC	1	644,509			
CN		12626P-AM-5	CRH AMERICA INC.	2	1,224,474			
CN		12636Y-AA-0	CRH AMERICA INC	2	2,091,204			
CN		166754-AW-1	CHEVRON PHILLIPS CHEMICAL CO LLC /	1	1,299,920			
CN		2027A@-KB-4	COMMONWEALTH BANK OF AUSTRALIA	1	749,822			
CN		233851-DX-9	DAIMLER FINANCE NORTH AMERICA LLC	1	1,099,035			
CN		26867L-AL-4	EMD FINANCE LLC	1	4,540,153			
CN		26884T-AL-6	ERAC USA FINANCE LLC	2	2,755,598			
CN		26884T-AL-6	ERAC USA FINANCE LLC	2	2,323,852			
CN		40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING	1	324,833			
CN		46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDI	1	1,699,633			
CN		500631-AT-3	KOREA ELECTRIC POWER CORP	1	598,619			
CN		501955-AA-6	LG CHEM LTD	2	1,249,052			
CN		57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II	1	1,349,858			
CN		57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II	1	1,099,015			
CN		57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II	1	698,884			
CN		60688X-AG-5	MIZUHO BANK LTD	1	1,748,846			
CN		60688X-AU-4	MIZUHO BANK LTD	1	1,548,902			
CN		65364U-AK-2	NIAGARA MOHAWK POWER CORPORATION	2	4,300,000			
CN		693483-AE-9	POSCO	2	1,395,804			

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ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
CN		693483-AH-2	POSCO	2	996,386			
CN		74977R-DF-8	COOPERATIVE RABOBANK UA	1	649,198			
CN		74977R-DF-8	COOPERATIVE RABOBANK UA	1	399,426			
CN		75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICE	1	1,399,465			
CN		75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICE	1	3,593,816			
CN		771196-BE-1	ROCHE HOLDINGS INC	1	5,345,991			
CN		771196-BL-5	ROCHE HOLDINGS INC	1	1,342,283			
CN		771367-CD-9	ROCHESTER GAS AND ELECTRIC CORPORA	1	1,048,806			
CN		80622G-AC-8	SCENTRE MGMT LTD/RE1 LTD	1	1,095,920			
CN		82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1	1,199,341			
CN		88032W-AL-0	TENCENT HOLDINGS LTD	1	1,249,947			
CN		928668-BA-9	VOLKSWAGEN GROUP OF AMERICA FINANC	2	1,498,686			
CN		980236-AM-5	WOODSIDE FINANCE LTD	2	2,249,662			
CN		00003#-AC-7	A&E TELEVISION NETWORKS LLC	1	6,000,000			
CN		015823-AA-5	ALGONQUIN GAS TRANSMISSION LLC	1	7,000,000			
CN		06659#-AC-1	BANNER SEVENTEEN LLC	2	500,000			
CN		06659#-AD-9	BANNER SEVENTEEN LLC	2	500,000			
CN		07132#-AE-2	BATTELLE MEMORIAL INSTITUTE	1	5,000,000			
CN		151895-D*-7	CENTERPOINT PROPERTIES TRUST	2	3,700,000			
CN		18055#-AX-0	CLARION LION PROPERTIES FUND HOLDI	1	900,000			
CN		27556*-AA-9	EAST TENNESSEE NATURAL GAS LLC	1	8,000,000			
CN		34486*-AA-0	FOOTBALL CLUB TERM NOTES 2024 TRUST	1	2,000,000			
CN		344888-AA-6	FOOTBALL CLUB TERM NOTES 2024 TRUS	1	5,900,000			
CN		34502*-AA-0	FOOTBALL CLUB TERM NOTES 2032 TRUS	1	1,000,000			
CN		345028-AA-8	FOOTBALL CLUB TERM NOTES 2032-A TR	1	900,000			
CN		41242*-AQ-5	HARDWOOD FUNDING LLC	1	272,727			
CN		41242*-AQ-5	HARDWOOD FUNDING LLC	1	727,273			
CN		41242*-AV-4	HARDWOOD FUNDING LLC	1	2,800,000			
CN		41242*-BE-1	HARDWOOD FUNDING LLC	1	200,000			
CN		422418-AE-9	HEARST COMMUNICATIONS INC	1	9,000,000			
CN		422418-AH-2	HEARST COMMUNICATIONS INC	1	5,053,000			
CN		449298-AG-9	ICRE REIT HOLDINGS	2	4,100,000			
CN		450319-A#-5	ITC MIDWEST LLC	1	512,806			
CN		450319-A#-5	ITC MIDWEST LLC	1	933,333			
CN		450319-A#-5	ITC MIDWEST LLC	1	1,066,667			
CN		461127-C8-9	INTERTEK FINANCE PLC	2	7,000,000			
CN		46361*-BE-5	THE IRVINE COMPANY LLC	1	18,400,000			
CN		46659*-AA-5	JM FAMILY ENTERPRISES INC	2	5,600,000			
CN		57169*-AT-4	MARS INC	1	10,000,000			
CN		74170*-AG-4	PRIME PROPERTY FUND LLC	1	6,400,000			
CN		742738-AC-7	PRIT CORE REALTY HOLDINGS LLC	2	2,300,000			
CN		786584-A#-9	SAFRAN	2	8,000,000			
CN		88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY	1	10,000,000			
CN		882884-A*-0	TEXAS NEW MEXICO POWER COMPANY	1	4,400,000			
CN		910637-T8-6	THE UNITED ILLUMINATING COMPANY	1	2,600,000			
CN		91319#-AG-6	SUEZ WATER RESOURCES INC	1	1,500,000			
CN		955306-B#-1	WEST PHARMACEUTICAL SERVICES INC	1	1,000,000			
CN		97786#-AN-2	WOLSELEY CAPITAL INC	2	900,000			
CN		98478*-AV-9	YANKEE GAS SERVICES CO	1	1,000,000			
CN		F0164#-AC-6	AIR LIQUIDE FINANCE	1	3,000,000			
CN		G0646#-AN-9	ASSOCIATED BRITISH FOODS PLC	1	500,000			
CN		G1696#-BA-3	BUNZL FINANCE PLC	2	4,600,000			
CN		G1696#-BF-2	BUNZL FINANCE PLC	2	16,100,000			
CN		G20448-AJ-1	COMPASS GROUP PLC	1	4,500,000			
CN		G4691#-AJ-4	IMI GROUP LIMITED	2	2,500,000			
CN		G7332#-AG-8	RRPF ENGINE LEASING LIMITED	2	2,000,000			
CN		G8781#-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2	6,400,000			
CN		N14928-AE-6	BOSKALIS FINANCE BV	2	2,000,000			



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**ASSET VALUATION RESERVE**

**BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS**

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
	CN	.N4282*-AF-3	KONINKLIJKE FRIESLANDCAMPINA NV	2	5,500,000			
	CN	.03189*-AG-4	DEXUS FUNDS MANAGEMENT LTD	1	2,900,000			
	CN	.03189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1	16,200,000			
	CN	.03977*-AC-9	GENESIS ENERGY LIMITED	2	8,700,000			
	CN	.R2284*-AA-8	STATNETT SF	1	10,000,000			
	CN	.W0805*-AN-8	ASSA ABLOY FINANCIAL SERVICES AB	1	1,700,000			
	CN	.G9850*-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1	3,900,000			
	CN	.06659*-AC-1	BANNER SEVENTEEN LLC	2	100,000			
	CN	.06659*-AD-9	BANNER SEVENTEEN LLC	2	100,000			
	CN	.G2044*-AY-1	COMPASS GROUP PLC	1	1,000,000			
	CN	.G4622*-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1	500,000			
	CN	.G5147*-AB-2	JOHNSON MATTHEY PLC	1	1,000,000			
	CN	.G9850*-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1	600,000			
	CN	.N1492*-AE-6	BOSKALIS FINANCE BV	2	500,000			
	CN	.Q7724*-AE-8	POWERCO LIMITED	2	700,000			
	CN	.G9850*-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1	2,400,000			
0199999. Subtotal Default Component - Other Than Mortgage					2,560,478,353	640,120	2,048,383	4,224,788
0599999 - Total					2,560,478,353	640,120	2,048,383	4,224,788

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE F**

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1	2	3	4	5	6	7	8
Contract Numbers	Claim Numbers	State of Residence of Claimant	Year of Claim for Death or Disability	Amount Claimed	Amount Paid During the Year	Amount Resisted Dec. 31 of Current Year	Why Compromised or Resisted
0599999. Death Claims - Disposed Of							XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year							XXX
61327994	591946	FL	2018	1,800,000		1,800,000	Suit for Death Benefits. Plaintiff filed suit claiming her spouse had additional life coverage of \$1.80 million. Policy was never delivered.
62877986	n/a	NY	2020	3,000,000		3,000,000	This is a breach of contract claim involving a \$3.0 million UL policy. The insured died in December 2016. The plaintiff alleges the Company wrongfully denied payment of the death benefit. The policy lapsed in 2012.
2799999. Death Claims - Ordinary				4,800,000		4,800,000	XXX
3199999. Death Claims - Resisted				4,800,000		4,800,000	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				4,800,000		4,800,000	XXX
5399999 - Totals				4,800,000		4,800,000	XXX

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT**

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts											
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other			
									9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %		
<b>PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS</b>																				
1. Premiums written		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims																				
4. Cost containment expenses																				
5. Incurred claims and cost containment expenses (Lines 3 and 4)																				
6. Increase in contract reserves																				
7. Commissions (a)																				
8. Other general insurance expenses																				
9. Taxes, licenses and fees																				
10. Total other expenses incurred																				
11. Aggregate write-ins for deductions																				
12. Gain from underwriting before dividends or refunds																				
13. Dividends or refunds																				
14. Gain from underwriting after dividends or refunds																				
<b>DETAILS OF WRITE-INS</b>																				
1101.																				
1102.																				
1103.																				
1198. Summary of remaining write-ins for Line 11 from overflow page																				
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																				

(a) Includes \$ ..... reported as "Contract, membership and other fees retained by agents."

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)**

	1	2	3	4	Other Individual Contracts				
					5	6	7	8	9
	Total	Group Accident and Health	Credit Accident and Health (Group and Individual)	Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
<b>PART 2. - RESERVES AND LIABILITIES</b>									
A. Premium Reserves:									
1. Unearned premiums .....									
2. Advance premiums .....									
3. Reserve for rate credits .....									
4. Total premium reserves, current year .....									
5. Total premium reserves, prior year .....									
6. Increase in total premium reserves .....									
B. Contract Reserves:									
1. Additional reserves (a) .....									
2. Reserve for future contingent benefits .....									
3. Total contract reserves, current year .....									
4. Total contract reserves, prior year .....									
5. Increase in contract reserves .....									
C. Claim Reserves and Liabilities:									
1. Total current year .....									
2. Total prior year .....									
3. Increase .....									

<b>PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES</b>									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year .....									
1.2 On claims incurred during current year .....									
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year .....									
2.2 On claims incurred during current year .....									
3. Test:									
3.1 Lines 1.1 and 2.1 .....									
3.2 Claim reserves and liabilities, December 31, prior year .....									
3.3 Line 3.1 minus Line 3.2 .....									

<b>PART 4. - REINSURANCE</b>									
A. Reinsurance Assumed:									
1. Premiums written .....									
2. Premiums earned .....									
3. Incurred claims .....									
4. Commissions .....									
B. Reinsurance Ceded:									
1. Premiums written .....									
2. Premiums earned .....									
3. Incurred claims .....									
4. Commissions .....									

(a) Includes \$ ..... premium deficiency reserve.

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**SCHEDULE H - PART 5 - HEALTH CLAIMS**

	1 Medical	2 Dental	3 Other	4 Total
<b>A. Direct:</b>				
1. Incurred Claims .....				
2. Beginning Claim Reserves and Liabilities .....				
3. Ending Claim Reserves and Liabilities .....				
4. Claims Paid				
<b>B. Assumed Reinsurance:</b>				
5. Incurred Claims.....				
6. Beginning Claim Reserves and Liabilities .....				
7. Ending Claim Reserves and Liabilities .....				
8. Claims Paid				
<b>C. Ceded Reinsurance:</b>				
9. Incurred Claims.....				
10. Beginning Claim Reserves and Liabilities .....				
11. Ending Claim Reserves and Liabilities .....				
12. Claims Paid				
<b>D. Net:</b>				
13. Incurred Claims.....				
14. Beginning Claim Reserves and Liabilities .....				
15. Ending Claim Reserves and Liabilities .....				
16. Claims Paid				
<b>E. Net Incurred Claims and Cost Containment Expenses:</b>				
17. Incurred Claims and Cost Containment Expenses .....				
18. Beginning Reserves and Liabilities .....				
19. Ending Reserves and Liabilities .....				
20. Paid Claims and Cost Containment Expenses				

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE S - PART 1 - SECTION 1**

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
65498	23-1503749	12/31/2020	Life Insurance Company of North America	PA	YRT/G	OL	678,197,472,647		1,084,910,211	685,849,263		
0299999. General Account - U.S. Affiliates - Other							678,197,472,647		1,084,910,211	685,849,263		
0399999. Total General Account - U.S. Affiliates							678,197,472,647		1,084,910,211	685,849,263		
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates							678,197,472,647		1,084,910,211	685,849,263		
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company	AZ	YRT/I	OL	1,169,010,750		5,572,140	1,324,548		
0899999. General Account - U.S. Non-Affiliates							1,169,010,750		5,572,140	1,324,548		
1099999. Total General Account - Non-Affiliates							1,169,010,750		5,572,140	1,324,548		
1199999. Total General Account							679,366,483,397		1,090,482,351	687,173,811		
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							679,366,483,397		1,090,482,351	687,173,811		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							679,366,483,397		1,090,482,351	687,173,811		

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE S - PART 1 - SECTION 2**

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Premiums	Unearned Premiums	Reserve Liability Other Than for Unearned Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
<b>NONE</b>												
999999 - Totals												





ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE S - PART 3 - SECTION 1**

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
66915	13-5582869	11/01/1982	New York Life Insurance Company	NY	YRT/I	OL	4,214,433,069	48,936,126	35,494,126	26,681,256				
66915	13-5582869	11/01/1982	New York Life Insurance Company	NY	YRT/G	OL	79,968,339	1,111,012	826,652					
0299999. General Account - Authorized U.S. Affiliates - Other							4,294,401,408	50,047,138	36,491,548	27,507,908				
0399999. Total General Account - Authorized U.S. Affiliates							4,294,401,408	50,047,138	36,491,548	27,507,908				
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates							4,294,401,408	50,047,138	36,491,548	27,507,908				
80659	82-4533188	05/25/2001	Canada Life Assurance Company	MI	YRT/I	OL	413,867,141	10,774,829	9,581,737	3,783,213				
80659	82-4533188	05/25/2001	Canada Life Assurance Company	MI	YRT/G	OL	493,971	4,628	6,465	4,544				
86258	13-2572994	11/01/1982	General Re Life Corporation	CT	YRT/I	OL	1,680,375,442	26,542,961	21,138,941	18,892,653				
86258	13-2572994	05/25/2001	General Re Life Corporation	CT	YRT/G	OL	12,005,848	110,959	174,243	66,588				
88340	59-2859797	02/14/2011	Hannover Life Reassurance Co. of America	FL	YRT/I	OL	6,972,277,608	36,574,873	34,255,822	31,171,322				
88340	59-2859797	03/01/2012	Hannover Life Reassurance Co. of America	FL	YRT/G	OL	215,772,673	925,697	922,526	581,904				
65676	35-0472300	11/01/1982	Lincoln National Life Insurance Company	IN	YRT/I	OL	1,410,719,772	4,958,201	1,323,286	14,635,550				
93580	84-0849721	07/01/2002	MLIFE Insurance Company	CO	MCO/G	OL	167,264,421			489,172		57,451,984		
66346	58-0828824	11/01/1982	Munich American Reassurance Company	GA	YRT/I	OL	13,583,239,526	148,736,778	110,944,086	79,484,361				
66346	58-0828824	01/01/2001	Munich American Reassurance Company	GA	YRT/G	OL	1,356,942,580	6,134,140	5,819,519	2,789,426				
88099	75-1608507	01/01/2007	Optimum Re Insurance Company	TX	YRT/I	OL	1,663,690,714			8,899,557				
88099	75-1608507	01/01/2007	Optimum Re Insurance Company	TX	YRT/G	OL	161,234			7,125				
93572	43-1235868	11/01/1982	RGA Reinsurance Company	MO	YRT/I	OL	24,503,286,430	261,989,594	218,240,796	169,432,084				
93572	43-1235868	01/01/2001	RGA Reinsurance Company	MO	YRT/G	OL	1,591,847,988	7,905,634	7,504,851	4,413,015				
64688	75-6020048	07/01/2002	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	529,872,861	2,837,727	2,622,923	2,210,715				
64688	75-6020048	06/07/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/G	OL	32,807,736	118,402	113,470	81,069				
87017	62-1003368	03/01/1984	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	2,611,163,655	37,256,906	23,109,359	17,811,962				
87017	62-1003368	07/30/1999	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/G	OL	873,828	3,715	4,609	2,225				
97071	13-3126819	05/01/2018	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	749,971,155	1,825,239	782,767	1,544,472				
87572	23-2038295	01/01/1994	Scottish Re U.S. Inc.	DE	YRT/I	OL	87,525,691	6,320,034	4,181,555	4,634,116				
87572	23-2038295	06/19/2001	Scottish Re U.S. Inc.	DE	YRT/G	OL	9,847,874	107,880	104,823	100,951				
68713	84-0499703	02/11/1998	Security Life of Denver Insurance Company	CO	YRT/I	OL	208,648,502	4,420,040	3,202,461	3,357,532				
82627	06-0839705	02/11/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	OL	13,277,684,784	137,602,624	113,298,533	96,926,100				
82627	06-0839705	01/01/1993	Swiss Re Life and Health America, Inc.	MO	YRT/G	OL	1,962,156,377	8,401,102	9,424,894	3,462,208				
0899999. General Account - Authorized U.S. Non-Affiliates							73,042,797,811	703,551,963	566,757,666	464,781,864		57,451,984		
1099999. Total General Account - Authorized Non-Affiliates							73,042,797,811	703,551,963	566,757,666	464,781,864		57,451,984		
1199999. Total General Account Authorized							77,337,199,219	753,599,101	603,249,214	492,289,772		57,451,984		
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company	AZ	YRT/I	OL	2,331,135,082			14,136,790				
1999999. General Account - Unauthorized U.S. Non-Affiliates							2,331,135,082			14,136,790				
00000	AA-5420050	02/01/2016	Korean Reinsurance Company	KOR	OTH/I	OL	1,169,998,761			6,072,737				
00000	AA-1461000	02/01/2016	Swiss Life Ltd.	CHE	OTH/I	OL	924,831,477			3,941,481				
00000	AA-1580095	06/07/2008	TOA Reinsurance Co. Ltd.	JPN	OTH/I	OL	4,878,581,095			20,692,207				
00000	AA-1580095	10/01/2008	TOA Reinsurance Co. Ltd.	JPN	OTH/G	OL	752,836,821			1,768,775				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							7,726,248,154			32,475,200				
2199999. Total General Account - Unauthorized Non-Affiliates							10,057,383,236			46,611,990				
2299999. Total General Account Unauthorized							10,057,383,236			46,611,990				
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE S - PART 3 - SECTION 1**

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9 Current Year	10 Prior Year		12 Current Year	13 Prior Year		
4499999			Total General Account Reciprocal Jurisdiction											
4599999			Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified				87,394,582,455	753,599,101	603,249,214	538,901,762			57,451,984	
4899999			Total Separate Accounts - Authorized U.S. Affiliates											
5199999			Total Separate Accounts - Authorized Non-U.S. Affiliates											
5299999			Total Separate Accounts - Authorized Affiliates											
5599999			Total Separate Accounts - Authorized Non-Affiliates											
5699999			Total Separate Accounts Authorized											
5999999			Total Separate Accounts - Unauthorized U.S. Affiliates											
6299999			Total Separate Accounts - Unauthorized Non-U.S. Affiliates											
6399999			Total Separate Accounts - Unauthorized Affiliates											
6699999			Total Separate Accounts - Unauthorized Non-Affiliates											
6799999			Total Separate Accounts Unauthorized											
7099999			Total Separate Accounts - Certified U.S. Affiliates											
7399999			Total Separate Accounts - Certified Non-U.S. Affiliates											
7499999			Total Separate Accounts - Certified Affiliates											
7799999			Total Separate Accounts - Certified Non-Affiliates											
7899999			Total Separate Accounts Certified											
8199999			Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates											
8499999			Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates											
8599999			Total Separate Accounts - Reciprocal Jurisdiction Affiliates											
8899999			Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates											
8999999			Total Separate Accounts Reciprocal Jurisdiction											
9099999			Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified											
9199999			Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)				79,668,334,301	753,599,101	603,249,214	506,426,562			57,451,984	
9299999			Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)				7,726,248,154			32,475,200				
9999999			Totals				87,394,582,455	753,599,101	603,249,214	538,901,762			57,451,984	

44.1

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE S - PART 3 - SECTION 2**

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief		13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
										11 Current Year	12 Prior Year		
<b>NONE</b>													
9999999 - Totals													

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE S - PART 4**

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates														
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates														
0799999. Total General Account - Life and Annuity Affiliates														
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company		4,625,535	11,796	4,637,331		XXX				1,563,303	1,563,303
0899999. General Account - Life and Annuity U.S. Non-Affiliates														
00000	AA-5420050	02/01/2016	Korean Reinsurance Company		1,011,692		1,011,692						260,479	260,479
00000	AA-1461000	02/01/2016	Swiss Life Ltd.		863,258		863,258						174,624	174,624
00000	AA-1580095	06/07/2008	TOA Reinsurance Co. Ltd.		5,536,822		5,536,822						967,338	967,338
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates														
1099999. Total General Account - Life and Annuity Non-Affiliates														
1199999. Total General Account Life and Annuity														
1499999. Total General Account - Accident and Health U.S. Affiliates														
1799999. Total General Account - Accident and Health Non-U.S. Affiliates														
1899999. Total General Account - Accident and Health Affiliates														
2199999. Total General Account - Accident and Health Non-Affiliates														
2299999. Total General Account Accident and Health														
2399999. Total General Account														
2699999. Total Separate Accounts - U.S. Affiliates														
2999999. Total Separate Accounts - Non-U.S. Affiliates														
3099999. Total Separate Accounts - Affiliates														
3399999. Total Separate Accounts - Non-Affiliates														
3499999. Total Separate Accounts														
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)														
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)														
9999999 - Totals														

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
<b>NONE</b>				

Schedule S - Part 5

**NONE**

Schedule S - Part 5 - Bank Footnote

**NONE**

**SCHEDULE S - PART 6**

Five Year Exhibit of Reinsurance Ceded Business  
(\$000 Omitted)

	1 2021	2 2020	3 2019	4 2018	5 2017
<b>A. OPERATIONS ITEMS</b>					
1. Premiums and annuity considerations for life and accident and health contracts .....	538,902	548,012	517,366	540,777	616,132
2. Commissions and reinsurance expense allowances .....	257	318	197	(6,858)	58,598
3. Contract claims .....	727,833	651,119	495,585	467,972	773,888
4. Surrender benefits and withdrawals for life contracts .....	2,439	151	38	59,541	239,091
5. Dividends to policyholders and refunds to members .....					
6. Reserve adjustments on reinsurance ceded .....	(3,793)	(1,709)	(842)	3,606	16,794
7. Increase in aggregate reserve for life and accident and health contracts .....	686,825	25,983	11,143	(3,896,573)	(102,804)
<b>B. BALANCE SHEET ITEMS</b>					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected .....	80,844	81,897	74,734	68,080	89,787
9. Aggregate reserves for life and accident and health contracts .....	753,599	603,249	561,526	550,382	4,446,955
10. Liability for deposit-type contracts .....					
11. Contract claims unpaid .....	149,796	120,647	88,885	112,143	147,354
12. Amounts recoverable on reinsurance .....	71,320	54,377	59,598	75,453	121,701
13. Experience rating refunds due or unpaid .....	82	75	598	598	32,931
14. Policyholders' dividends and refunds to members (not included in Line 10) .....					
15. Commissions and reinsurance expense allowances due .....	64	62	13	59	14,735
16. Unauthorized reinsurance offset .....	9,083	6,466	6,292	3,601	4,397
17. Offset for reinsurance with Certified Reinsurers .....					
<b>C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)</b>					
18. Funds deposited by and withheld from (F) .....					
19. Letters of credit (L) .....					
20. Trust agreements (T) .....					
21. Other (O) .....					
<b>D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)</b>					
22. Multiple Beneficiary Trust .....					
23. Funds deposited by and withheld from (F) .....					
24. Letters of credit (L) .....					
25. Trust agreements (T) .....					
26. Other (O) .....					

**SCHEDULE S - PART 7**

## Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
<b>ASSETS (Page 2, Col. 3)</b>			
1. Cash and invested assets (Line 12) .....	113,154,886,357		113,154,886,357
2. Reinsurance (Line 16) .....	71,465,452	(71,465,452)	
3. Premiums and considerations (Line 15) .....	387,970,045	80,844,055	468,814,100
4. Net credit for ceded reinsurance .....	XXX	803,538,892	803,538,892
5. All other admitted assets (balance) .....	11,032,733,415		11,032,733,415
6. Total assets excluding Separate Accounts (Line 26) .....	124,647,055,269	812,917,495	125,459,972,764
7. Separate Account assets (Line 27) .....	58,484,108,921		58,484,108,921
8. Total assets (Line 28) .....	183,131,164,190	812,917,495	183,944,081,685
<b>LIABILITIES, CAPITAL AND SURPLUS (Page 3)</b>			
9. Contract reserves (Lines 1 and 2) .....	99,971,778,304	753,599,100	100,725,377,404
10. Liability for deposit-type contracts (Line 3) .....	1,482,001,365		1,482,001,365
11. Claim reserves (Line 4) .....	1,061,788,113	149,795,504	1,211,583,617
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7) .....			
13. Premium & annuity considerations received in advance (Line 8) .....	787		787
14. Other contract liabilities (Line 9) .....	93,158,581	(81,405,546)	11,753,035
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount) .....	9,083,359	(9,083,359)	
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount) .....			
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount) .....			
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount) .....			
19. All other liabilities (balance) .....	12,308,764,887	11,796	12,308,776,683
20. Total liabilities excluding Separate Accounts (Line 26) .....	114,926,575,396	812,917,495	115,739,492,891
21. Separate Account liabilities (Line 27) .....	58,470,227,787		58,470,227,787
22. Total liabilities (Line 28) .....	173,396,803,183	812,917,495	174,209,720,678
23. Capital & surplus (Line 38) .....	9,734,361,007	XXX	9,734,361,007
24. Total liabilities, capital & surplus (Line 39) .....	183,131,164,190	812,917,495	183,944,081,685
<b>NET CREDIT FOR CEDED REINSURANCE</b>			
25. Contract reserves .....	753,599,100		
26. Claim reserves .....	149,795,504		
27. Policyholder dividends/reserves .....			
28. Premium & annuity considerations received in advance .....			
29. Liability for deposit-type contracts .....			
30. Other contract liabilities .....	(81,405,546)		
31. Reinsurance ceded assets .....	71,465,452		
32. Other ceded reinsurance recoverables .....			
33. Total ceded reinsurance recoverables .....	893,454,510		
34. Premiums and considerations .....	80,844,055		
35. Reinsurance in unauthorized companies .....	9,083,359		
36. Funds held under reinsurance treaties with unauthorized reinsurers .....			
37. Reinsurance with Certified Reinsurers .....			
38. Funds held under reinsurance treaties with Certified Reinsurers .....			
39. Other ceded reinsurance payables/offsets .....	(11,796)		
40. Total ceded reinsurance payable/offsets .....	89,915,618		
41. Total net credit for ceded reinsurance .....	803,538,892		

**ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION**  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)**

Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only			
		2	3	4	5	6	7
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama	AL	L	331,309,351	95,645,288		426,954,639	3,249,951
2. Alaska	AK	L	6,315,413	54,672,214		60,987,627	171,898
3. Arizona	AZ	L	35,884,733	207,916,029		243,800,762	2,527,449
4. Arkansas	AR	L	16,927,829	46,175,445		63,103,274	813,395
5. California	CA	L	282,985,851	1,278,575,935		1,561,561,786	9,078,658
6. Colorado	CO	L	59,549,894	216,940,725		276,490,619	1,789,026
7. Connecticut	CT	L	51,424,785	129,534,968		180,959,753	4,195,099
8. Delaware	DE	L	10,127,514	25,907,900		36,035,414	446,422
9. District of Columbia	DC	L	6,529,025	13,251,709		19,780,734	801,508
10. Florida	FL	L	252,787,431	739,057,128		991,844,559	17,065,847
11. Georgia	GA	L	46,327,077	169,918,659		216,245,736	2,817,253
12. Hawaii	HI	L	5,842,603	78,666,943		84,509,546	1,504,963
13. Idaho	ID	L	4,585,211	50,865,423		55,450,634	926,543
14. Illinois	IL	L	121,869,669	300,116,397		421,986,066	7,833,477
15. Indiana	IN	L	17,771,357	96,487,673		114,259,030	5,808,894
16. Iowa	IA	L	35,362,451	103,906,739		139,269,190	1,762,201
17. Kansas	KS	L	30,606,445	71,917,645		102,524,090	3,785,582
18. Kentucky	KY	L	15,337,535	66,294,159		81,631,694	1,519,825
19. Louisiana	LA	L	51,091,416	189,441,086		240,532,502	6,747,891
20. Maine	ME	L	6,995,949	24,006,498		31,002,447	733,617
21. Maryland	MD	L	41,305,465	165,865,873		207,171,338	2,972,799
22. Massachusetts	MA	L	213,915,493	442,264,937		656,180,430	16,078,738
23. Michigan	MI	L	39,282,143	206,676,232		245,958,375	1,094,647
24. Minnesota	MN	L	61,627,630	145,287,178		206,914,808	676,841
25. Mississippi	MS	L	18,782,877	54,489,299		73,272,176	909,025
26. Missouri	MO	L	75,949,185	363,166,216		439,115,401	4,813,397
27. Montana	MT	L	4,404,018	46,570,385		50,974,403	514,542
28. Nebraska	NE	L	15,409,229	40,839,979		56,249,208	59,750
29. Nevada	NV	L	13,270,741	77,249,289		90,520,030	267,542
30. New Hampshire	NH	L	23,964,238	54,728,333		78,692,571	1,075,268
31. New Jersey	NJ	L	102,398,004	437,123,639		539,521,643	4,736,885
32. New Mexico	NM	L	7,179,454	59,205,612		66,385,066	2,574,160
33. New York	NY	L	274,562,746	1,059,004,046		1,333,566,792	17,194,638
34. North Carolina	NC	L	58,328,753	232,831,450		291,160,203	4,881,063
35. North Dakota	ND	L	5,759,178	24,193,402		29,952,580	514,671
36. Ohio	OH	L	77,189,205	302,962,849		380,152,054	4,472,784
37. Oklahoma	OK	L	14,303,019	93,800,142		108,103,161	1,430,968
38. Oregon	OR	L	13,150,418	99,045,650		112,196,068	1,770,362
39. Pennsylvania	PA	L	124,451,779	345,944,816		470,396,595	4,402,503
40. Rhode Island	RI	L	70,101,219	38,946,937		109,048,156	2,235,212
41. South Carolina	SC	L	20,724,039	144,424,819		165,148,858	2,527,404
42. South Dakota	SD	L	19,460,563	59,212,831		78,673,394	6,980,955
43. Tennessee	TN	L	44,534,929	127,293,954		171,828,883	2,791,530
44. Texas	TX	L	182,992,865	775,572,005		958,564,870	12,262,842
45. Utah	UT	L	17,433,980	90,064,843		107,498,823	5,909,208
46. Vermont	VT	L	4,215,917	23,410,488		27,626,405	
47. Virginia	VA	L	68,954,411	255,973,795		324,928,206	3,215,826
48. Washington	WA	L	60,570,393	272,471,624		333,042,017	3,277,006
49. West Virginia	WV	L	3,970,491	34,919,263		38,889,754	265,097
50. Wisconsin	WI	L	125,496,643	108,064,942		233,561,585	2,062,789
51. Wyoming	WY	L	2,648,052	44,944,500		47,592,552	1,567,215
52. American Samoa	AS	N					
53. Guam	GU	L	4,450	13,331,996		13,336,446	199,750
54. Puerto Rico	PR	N	74,855	5,534		80,389	
55. U.S. Virgin Islands	VI	L	27,347			27,347	
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N	669,480	4,762		674,242	
58. Aggregate Other Alien	OT	XXX	13,144,454	3,002,909		16,147,363	
59. Subtotal	XXX		3,209,889,202	10,202,193,092		13,412,082,294	187,314,916
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	29,134		1,450		30,584	
94. Aggregate or other amounts not allocable by State	XXX	599,641				599,641	
95. Totals (Direct Business)	XXX	3,210,517,977	10,202,194,542			13,412,712,519	187,314,916
96. Plus reinsurance assumed	XXX	702,700,244				702,700,244	
97. Totals (All Business)	XXX	3,913,218,221	10,202,194,542			14,115,412,763	187,314,916
98. Less reinsurance ceded	XXX	539,954,611				539,954,611	
99. Totals (All Business) less Reinsurance Ceded	XXX	3,373,263,610	10,202,194,542	(c)		13,575,458,152	187,314,916
<b>DETAILS OF WRITE-INS</b>							
58001. MEX Mexico	XXX						
58002. PHL Philippines	XXX						
58003. ZZZ Other Alien	XXX	13,144,454	3,002,909			16,147,363	
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	13,144,454	3,002,909			16,147,363	
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  
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state .....  
N - None of the above - Not allowed to write business in the state ..... 4

R - Registered - Non-domiciled RRGs .....  
Q - Qualified - Qualified or accredited reinsurer .....



**ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION**

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

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. NOTE: Schedule T should not be used as the basis for the state guaranty association assessments.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

## SCHEDULE T - PART 2 INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

			Direct Business Only				6 Totals
			1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	
States, Etc.							
1. Alabama	AL	331,309,351	95,645,288			3,249,951	430,204,590
2. Alaska	AK	6,315,413	54,672,214			171,898	61,159,525
3. Arizona	AZ	35,884,733	207,916,029			2,527,449	246,328,211
4. Arkansas	AR	16,927,829	46,175,445			813,395	63,916,669
5. California	CA	282,985,851	1,278,575,935			9,078,658	1,570,640,444
6. Colorado	CO	59,549,894	216,940,725			1,789,026	278,279,645
7. Connecticut	CT	51,424,785	129,534,968			4,195,099	185,154,852
8. Delaware	DE	10,127,514	25,907,900			446,422	36,481,836
9. District of Columbia	DC	6,529,025	13,251,709			801,508	20,582,242
10. Florida	FL	252,787,431	739,057,128			17,065,847	1,008,910,406
11. Georgia	GA	46,327,077	169,918,659			2,817,253	219,062,989
12. Hawaii	HI	5,842,603	78,666,943			1,504,963	86,014,509
13. Idaho	ID	4,585,211	50,865,423			926,543	56,377,177
14. Illinois	IL	121,869,669	300,116,397			7,833,477	429,819,543
15. Indiana	IN	17,771,357	96,487,673			5,808,894	120,067,924
16. Iowa	IA	35,362,451	103,906,739			1,762,201	141,031,391
17. Kansas	KS	30,606,445	71,917,645			3,785,582	106,309,672
18. Kentucky	KY	15,337,535	66,294,159			1,519,825	83,151,519
19. Louisiana	LA	51,091,416	189,441,086			6,747,891	247,280,393
20. Maine	ME	6,995,949	24,006,498			733,617	31,736,064
21. Maryland	MD	41,305,465	165,865,873			2,972,799	210,144,137
22. Massachusetts	MA	213,915,493	442,264,937			16,078,738	672,259,168
23. Michigan	MI	39,282,143	206,676,232			1,094,647	247,053,022
24. Minnesota	MN	61,627,630	145,287,178			676,841	207,591,649
25. Mississippi	MS	18,782,877	54,489,299			909,025	74,181,201
26. Missouri	MO	75,949,185	363,166,216			4,813,397	443,928,798
27. Montana	MT	4,404,018	46,570,385			514,542	51,488,945
28. Nebraska	NE	15,409,229	40,839,979			59,750	56,308,958
29. Nevada	NV	13,270,741	77,249,289			267,542	90,787,572
30. New Hampshire	NH	23,964,238	54,728,333			1,075,268	79,767,839
31. New Jersey	NJ	102,398,004	437,123,639			4,736,885	544,258,528
32. New Mexico	NM	7,179,454	59,205,612			2,574,160	68,959,226
33. New York	NY	274,562,746	1,059,004,046			17,194,638	1,350,761,430
34. North Carolina	NC	58,328,753	232,831,450			4,881,063	296,041,266
35. North Dakota	ND	5,759,178	24,193,402			514,671	30,467,251
36. Ohio	OH	77,189,205	302,962,849			4,472,784	384,624,838
37. Oklahoma	OK	14,303,019	93,800,142			1,430,968	109,534,129
38. Oregon	OR	13,150,418	99,045,650			1,770,362	113,966,430
39. Pennsylvania	PA	124,451,779	345,944,816			4,402,503	474,799,098
40. Rhode Island	RI	70,101,219	38,946,937			2,235,212	111,283,368
41. South Carolina	SC	20,724,039	144,424,819			2,527,404	167,676,262
42. South Dakota	SD	19,460,563	59,212,831			6,980,955	85,654,349
43. Tennessee	TN	44,534,929	127,293,954			2,791,530	174,620,413
44. Texas	TX	182,992,865	775,572,005			12,262,842	970,827,712
45. Utah	UT	17,433,980	90,064,843			5,909,208	113,408,031
46. Vermont	VT	4,215,917	23,410,488				27,626,405
47. Virginia	VA	68,954,411	255,973,795			3,215,826	328,144,032
48. Washington	WA	60,570,393	272,471,624			3,277,006	336,319,023
49. West Virginia	WV	3,970,491	34,919,263			265,097	39,154,851
50. Wisconsin	WI	125,496,643	108,064,942			2,062,789	235,624,374
51. Wyoming	WY	2,648,052	44,944,500			1,567,215	49,159,767
52. American Samoa	AS						
53. Guam	GU	4,450	13,331,996			199,750	13,536,196
54. Puerto Rico	PR	74,855	5,534				80,389
55. U.S. Virgin Islands	VI	27,347					27,347
56. Northern Mariana Islands	MP						
57. Canada	CAN	669,480	4,762				674,242
58. Aggregate Other Alien	OT	13,144,454	3,002,909				16,147,363
59. Total		3,209,889,202	10,202,193,092			187,314,916	13,599,397,210

**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)  
 NYLIFE Insurance Company of Arizona (81353) (AZ)  
 New York Life Enterprises LLC (See page 52.3 for entity's org chart) (DE)  
 NYLIFE LLC (See page 52.3 for entity's org chart) (DE)  
 NYL Investors LLC (See page 52.4 for entity's org chart) (DE)  
 New York Life Investment Management Holdings LLC (See page 52.5 for entity's org chart) (DE)  
 NYLife Real Estate Holdings LLC (See page 52.11 for entity's org chart) (DE)  
 New York Life Group Insurance Company of NY (NY)  
 Life Insurance Company of North America (PA)  
     LINA Benefit Payments, Inc. (DE)  
 New York Life Benefit Payments LLC (DE)  
 NYL Real Assets LLC (DE)  
 NYL Emerging Manager LLC (DE)  
 NYL Wind Investments LLC (DE)  
 NYLIC HKP Member LLC (DE)  
 NYLIM Jacob Ballas India Holdings IV (MUS)  
 Flatiron RR LLC (DE)  
 Flatiron CLO 2013-1-Ltd. (CYM)  
 Flatiron CLO 2015-1 Ltd (CYM)  
 Flatiron CLO 17 Ltd. (CYM)  
 Flatiron CLO 18 Ltd. (CYM)  
 Flatiron CLO 18 Funding Ltd. (CYM)  
 Flatiron CLO 20 Funding Ltd. (CYM)  
 Flatiron CLO 21 Ltd. (CYM)  
 Flatiron RR CLO 22. LLC (CYM)  
 Flatiron CLO 23 Ltd. (CYM)  
 Flatiron RR CLO 24 Ltd. (CYM)  
 Flatiron RR LLC, Manager Series (DE Series LLC) (DE)  
 Flatiron RR LLC, Retention Series (DE Series LLC) (DE)  
 Stratford CDO 2001-1 Ltd. (CYM)  
 Silver Spring, LLC (DE)  
     Silver Spring Associates, L.P. (PA)  
 SCP 2005-C21-002 LLC (DE)  
 SCP 2005-C21-003 LLC (DE)  
 SCP 2005-C21-006 LLC (DE)  
 SCP 2005-C21-007-LLC (DE)  
 SCP 2005-C21-008 LLC (DE)  
 SCP 2005-C21-009 LLC (DE)  
 SCP 2005-C21-017 LLC (DE)  
 SCP 2005-C21-018 LLC (DE)  
 SCP 2005-C21-021 LLC (DE)  
 SCP 2005-C21-025 LLC (DE)  
 SCP 2005-C21-031 LLC (DE)  
 SCP 2005-C21-036 LLC (DE)  
 SCP 2005-C21-041 LLC (DE)  
 SCP 2005-C21-043 LLC (DE)  
 SCP 2005-C21-044 LLC (DE)  
 SCP 2005-C21-048 LLC (DE)  
 SCP 2005-C21-061 LLC (DE)

SCP 2005-C21-063 LLC (DE)  
 SCP 2005-C21-067 LLC (DE)  
 SCP 2005-C21-069 LLC (DE)  
 SCP 2005-C21-070 LLC (DE)  
 NYMH-Ennis GP, LLC (DE)  
     NYMH-Ennis, L.P. (TX)  
 NYMH-Freeport GP, LLC (DE)  
     NYMH-Freeport, L.P. (TX)  
 NYMH-Houston GP, LLC (DE)  
     NYMH-Houston, L.P. (TX)  
 NYMH-Plano GP, LLC (DE)  
     NYMH-Plano, L.P. (TX)  
 NYMH-San Antonio GP, LLC (DE)  
     NYMH-San Antonio, L.P. (TX)  
 NYMH-Stephenville GP, LLC (DE)  
     NYMH-Stephenville, L.P. (TX)  
 NYMH-Taylor GP, LLC (DE)  
     NYMH-Taylor, L.P. (TX)  
 NYMH-Attleboro MA, LLC (DE)  
 NYMH-Farmingdale, NY, LLC (DE)  
 NYLMDC-King of Prussia GP, LLC (DE)  
     NYLMDC-King of Prussia Realty, LP (DE)  
 2015 DIL PORTFOLIO HOLDINGS LLC (DE)  
     PA 180 KOST RD LLC (DE)  
 2017 CT REO HOLDINGS LLC (DE)  
 Cortlandt Town Center LLC (DE)  
 REEP-HZ SPENCER LLC (DE)  
 REEP-IND 10 WEST AZ LLC (DE)  
 REEP-IND 4700 Nall TX LLC (DE)  
 REEP-IND Aegean MA LLC (DE)  
 REEP-IND Alpha TX LLC (DE)  
 REEP-IND MCP VIII NC LLC (DE)  
 REEP-IND CHINO CA LLC (DE)  
 REEP-IND FRANKLIN MA HOLDER LLC (DE)  
 REEP-IND FREEDOM MA LLC (DE)  
 REEP-IND Fridley MN LLC (MN)  
 REEP-IND Green Oaks IL LLC (DE)  
 REEP-IND Kent LLC (DE)  
 REEP-IND LYMAN MA LLC (DE)  
 REEP-IND MCP II NC LLC (DE)  
 REEP-IND MCP III NC LLC (DE)  
 REEP-IND MCP IV NC LLC (DE)  
 REEP-IND MCP V NC LLC (DE)  
 REEP-IND MCP VII NC LLC (DE)  
 REEP-IND MCP III OWNER NC LLC (DE)  
 REEP-IND RTG NC LLC (DE)  
 REEP-IND Simonton TX LLC (DE)  
 REEP-IND Valley View TX LLC (DE)  
 REEP-IND Valwood TX 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)

REEP-MF 960 East Paces Ferry GA LLC (DE)  
 REEP-MF 960 EPF Opco GA LLC (DE)  
 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 OLDER LLC (DE)  
 REEP-MF STEWART AZ (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**

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**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)  
             MSSDF REIT Funding Sub V 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 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)  
 Madison-MF Osprey QRS Inc. (DE)  
     Madison-MF Osprey NC GP LLC (DE)  
         Madison-MF Osprey NC 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**

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

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

GoldPoint Partners Canada GenPar, Inc. (CAN)	PACIF III Carry, LLC (DE)
NYLCAP Select Manager Canada Fund, LP (CAN)	PACIF IV GP, LLC (DE)
NYLCAP Canada II GenPar, Inc. (CAN)	Private Advisors Coinvestment Fund IV, LP (DE)
NYLCAP Select Manager Canada Fund II, L.P. (CAN)	PACIF IV Carry Parent, LLC (DE)
NYLIM Mezzanine Partners II GenPar GP, LLC (DE)	PACIF IV Carry, LLC (DE)
NYLIM Mezzanine Partners II GenPar, LP (DE)	PAMMF GP, LLC (DE)
NYLCAP Mezzanine Partners III GenPar GP, LLC (DE)	PA Middle Market Fund, LP (DE)
NYLCAP Mezzanine Partners III GenPar, LP (DE)	PA Hedged Equity Fund, L.P. (DE)
NYLCAP Mezzanine Partners III, LP (DE)	Private Advisors Hedged Equity Fund (QP), L.P. (DE)
NYLCAP Mezzanine Offshore Partners III, L.P. (CYM)	Private Advisors Hedged Equity Master Fund (DE)
NYLCAP Select Manager GenPar GP, LLC (DE)	PASOF GP, LLC (DE)
NYLCAP Select Manager GenPar, LP (DE)	PA Strategic Opportunities Fund, LP (DE)
NYLCAP Select Manager Fund, LP (DE)	PASCBF III GP, LLC (DE)
NYLCAP Select Manager Cayman Fund, LP (CYM)	Private Advisors Small Company Buyout Fund III, LP (DE)
NYLCAP Select Manager II GenPar GP, LLC (DE)	PASCBF IV GP, LLC (DE)
NYLCAP Select Manager II GenPar GP, L.P. (CYM)	Private Advisors Small Company Buyout Fund IV, LP (DE)
NYLCAP Select Manager Fund II, L.P. (CYM)	PASCBF IV Carry Parent, LLC (DE)
NYLCAP India Funding LLC (DE)	PASCBF IV Carry, LLC (DE)
NYLIM-JB Asset Management Co. (Mauritius) LLC (MUS)	PASCBF V GP, LLC (DE)
New York Life Investment Management India Fund II, LLC (MUS)	Private Advisors Small Company Buyout Fund V, LP (DE)
New York Life Investment Management India Fund (FVCI) II, LLC (MUS)	Private Advisors Small Company Buyout V-ERISA Fund, LP (DE)
NYLCAP India Funding III LLC (DE)	PASCBF V Carry Parent, LLC (DE)
NYLIM-Jacob Ballas Asset Management Co. III, LLC (MUS)	PASCBF V Carry, LLC (DE)
NYLIM Jacob Ballas India Fund III, LLC (MUS)	PASCPEF VI Carry Parent, LLC (DE)
NYLIM Jacob Ballas Capital India (FVCI) III, LLC (MUS)	PASCPEF VI Carry, LLC (DE)
NYLIM Jacob Ballas India (FII) III, LLC (MUS)	PASCPEF VI GP, LLC (DE)
Evolve Asset Management, Ltd. (CYM)	Private Advisors Small Company Private Equity Fund VI, LP (DE)
EIF Managers Limited (MUS)	Private Advisors Small Company Private Equity Fund VI (Cayman), LP (CYM)
EIF Managers II Limited (MUS)	PASCPEF VII GP, LLC (DE)
PA Capital LLC (DE)	Private Advisors Small Company Private Equity Fund VII, LP (DE)
BMG PAMP GP, LLC (DE)	Private Advisors Small Company Private Equity Fund VII (Cayman), LP (CYM)
BMG PA Private Markets (Delaware) LP (DE)	PASCPEF VII Carry Parent, LLC (DE)
BMG Private Markets (Cayman) LP (CYM)	PASCPEF VII Carry, LLC (DE)
PACD MM, LLC (DE)	PASCPEF VIII GP, LLC (DE)
PA Capital Direct, LLC (DE)	Private Advisors Small Company Private Equity Fund VIII, LP (DE)
PA Credit Program Carry Parent, LLC (DE)	Private Advisors Small Company Private Equity Fund VIII (Cayman), LP (DE)
PA Credit Program Carry, LLC (DE)	PASCPEF IX GP, LLC (DE)
PACIF Carry Parent, LLC (DE)	PA Small Company Private Equity Fund IX, LP (DE)
PACIF Carry, LLC (DE)	PA Small Company Private Equity Fund IX, (Cayman) LP (CYM)
PACIF GP, LLC (DE)	Cuyahoga Capital Partners IV Management Group LLC (DE)
Private Advisors Coinvestment Fund, LP (DE)	Cuyahoga Capital Partners IV LP (DE)
PACIF II GP, LLC (DE)	Cuyahoga Capital Emerging Buyout Partners Management Group LLC (DE)
Private Advisors Coinvestment Fund II, LP (DE)	Cuyahoga Capital Emerging Buyout Partners LP (DE)
PACIF II Carry Parent, LLC (DE)	PA Real Assets Carry Parent, LLC (DE)
PACIF II Carry, LLC (DE)	PA Real Assets Carry, LLC (DE)
PACIF III GP, LLC (DE)	PA Real Assets Carry Parent II, LLC (DE)
Private Advisors Coinvestment Fund III, LP (DE)	PA Real Assets Carry II, LLC (DE)
PACIF III Carry Parent, LLC (DE)	PA Emerging Manager Carry Parent, 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 (continued)

PA Emerging Manager Carry, LLC (DE)	NYLIM Service Company LLC (DE)
PA Emerging Manager Carry Parent II, LLC (DE)	NYL Workforce GP LLC (DE)
PA Emerging Manager Carry II, LLC (DE)	New York Life Investment Management LLC (DE)
RIC I GP, LLC (DE)	NYLIM Fund II GP, LLC (DE)
Richmond Coinvestment Partners I, LP (DE)	NYLIM-TND, LLC (DE)
RIC I Carry Parent, LLC (DE)	New York Life Investment Management Hong Kong Limited (CHN)
RIC I Carry, LLC (DE)	WFHG, GP LLC (DE)
PASF V GP, LLC (DE)	Workforce Housing Fund I-2007, LP (DE)
Private Advisors Secondary Fund V, LP (DE)	Index IQ Holdings Inc. (DE)
PASF V Carry Parent, LLC (DE)	IndexIQ LLC (DE)
PASF V Carry, LLC (DE)	IndexIQ Advisors LLC (DE)
PASF VI GP, LLC (DE)	IndexIQ Active ETF Trust (DE)
PA Secondary Fund VI, LP (DE)	IQ MacKay ESG Core Plus Bond ETF (DE)
PA Secondary Fund VI Coinvestments, LP (DE)	IQ MacKay California Municipal Intermediate ETF (DE)
PA Secondary Fund VI (Cayman), LP (CYM)	IndexIQ ETF Trust (DE)
PARAF GP, LLC (DE)	IQ 50 Percent Hedged FTSE International ETF (DE)
Private Advisors Real Assets Fund, LP (DE)	IQ 500 International ETF (DE)
PARAF Carry Parent, LLC (DE)	IQ Chaikin US Large Cap ETF (DE)
PARAF Carry, LLC (DE)	IQ Chaikin US Small Cap ETF (DE)
PASCCIF GP, LLC (DE)	IQ Clean Oceans ETF (DE)
Private Advisors Small Company Coinvestment Fund, LP (DE)	IQ Cleaner Transport ETF (DE)
Private Advisors Small Company Coinvestment Fund-ERISA, LP (DE)	IQ Engender Equality ETF (DE)
PASCCIF II GP, LLC (DE)	IQ Healthy Hearts ETF (DE)
PA Small Company Coinvestment Fund II, LP (DE)	IQ S&P High Yield Low Volatility Bd ETF (DE)
PA Small Company Coinvestment Fund II (Cayman), LP (CYM)	IQ Candriam ESG International Equity ETF (DE)
PASCCIF Carry Parent, LLC (DE)	IQ Candriam ESG US Equity ETF (DE)
PASCCIF Carry, LLC (DE)	New York Life Investment Management Holdings International (LUX)
PARAF II GP LLC (DE)	New York Life Investment Management Holdings II International (LUX)
Private Advisors Real Assets Fund II, LP (DE)	Candriam Group (LUX)
PARAF III GP, LLC (DE)	CGH UK Acquisition Company Limited (GBR)
PA Real Assets Fund III, LP (DE)	Tristan Capital Partners Holdings Limited (GBR)
Private Advisors Hedged Equity Fund, Ltd. (CYM)	Tristan Capital Holdings Limited (GBR)
Private Advisors Hedged Equity Fund (QP), Ltd. (CYM)	Tristan Capital Partners LLP (GBR)
Private Advisors Hedged Equity Master Fund, Ltd. (CYM)	EPISO 4 Co-Investment LLP (GBR)
SAF GP LLC (DE)	EPISO 4 (GP) LLP (GBR)
Social Advancement Fund, LP (DE)	EPISO 4 Incentive Partners LLP (GBR)
WTP GP, LLC (DE)	CCP 5 Co-Investment LLP (GBR)
West Tower Partners, LP (DE)	Tristan Capital Limited (GBR)
West Tower Partners, Ltd. (CYM)	Tristan Capital Partners LLP (GBR)
West Tower Partners SPC (CYM)	CCP III Co-Investment (GP) Limited (GBR)
Washington Pike GP, LLC (DE)	CCP III Co-Investment LP (GBR)
Washington Pike LP (DE)	CCP IV Co-Investment LP (GBR)
RidgeLake Partners GP, LLC (DE)	CCP III (GP) LLP (GBR)
RidgeLake Partners, LP (DE)	CCP III Incentive Partners (GP) Limited (GBR)
NYLCAP Holdings (Mauritius) (MUS)	CCP III Incentive Partners LP (GBR)
Jacob Ballas Capital India PVT, Ltd. (MUS)	CCP IV Incentive Partners LP (GBR)
Industrial Assets Holdings Limited (MUS)	Curzon Capital Partners III (GP) Limited (GBR)
JB Cerestra Investment Management LLP (MUS)	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)

<ul style="list-style-type: none"> <li>EPISO 3 Co-Investment (GP) Limited (GBR)               <ul style="list-style-type: none"> <li>EPISO 3 Co-Investment LP (GBR)</li> </ul> </li> <li>EPISO 3 Incentive Partners (GP) Limited (GBR)               <ul style="list-style-type: none"> <li>EPISO 3 Incentive Partners LP (GBR)</li> </ul> </li> <li>EPISO 3 IOM Limited (IMN)</li> <li>CCP IV (GP) LLP (GBR)</li> <li>Curzon Capital Partners IV (GP) Limited (GBR)</li> <li>CCP 5 GP LLP (GBR)</li> <li>CCP 5 Pool Partnership GP Limited (NJ)               <ul style="list-style-type: none"> <li>CCP 5 Pool Partnership SLP (NJ)</li> </ul> </li> <li>Tristan Capital Partners Asset Management Limited (GBR)               <ul style="list-style-type: none"> <li>TCP Poland Spolka z ograniczoną odpowiedzialnością (POL)</li> </ul> </li> <li>TCP Co-Investment (GP) S.à.r.l. (LUX)               <ul style="list-style-type: none"> <li>TCP Co-Investment SCSP (LUX)</li> <li>TCP Incentive Partners SCSP (LUX)</li> </ul> </li> <li>TCP Incentive Partners (GP) S.à.r.l. (LUX)               <ul style="list-style-type: none"> <li>German Property Performance Partners Investors Feeder Verwaltungs GmbH (DEU)</li> </ul> </li> <li>EPISO 4 (GP) S.à.r.l. (LUX)</li> <li>EPISO 4 (GP) II S.à.r.l. (LUX)</li> <li>Tristan (Holdings) Limited (GBR)               <ul style="list-style-type: none"> <li>EPISO 3 Feeder (GP) Limited (GBR)</li> <li>CCP V Feeder (GP) LLP (GBR)</li> <li>EPISO 4 Feeder (GP) LLP (GBR)</li> <li>CCP 5 Feeder LLP (GBR)</li> <li>Tristan Global Securities GP Limited (CYM)                   <ul style="list-style-type: none"> <li>Tristan Global Securities LP (CYM)</li> </ul> </li> </ul> </li> <li>KTA Holdco (LUX)               <ul style="list-style-type: none"> <li>Kartesia Management SA (LUX)</li> <li>Kartesia UK Ltd. (GBR)</li> <li>Kartesia Belgium (BEL)</li> <li>Kartesia Credit FFS (FRA)</li> <li>Kartesia GP III (LUX)                   <ul style="list-style-type: none"> <li>Kartesia Credit Opportunities III S.C.A., SICAV-SIF (LUX)</li> <li>Kartesia Securities (LUX)</li> <li>Kartesia III Topco S.à.r.l. (LUX)</li> </ul> </li> <li>Kartesia GP IV (LUX)                   <ul style="list-style-type: none"> <li>Kartesia Credit Opportunities IV SCS SICAV-SIF (LUX)</li> <li>Kartesia Securities IV (LUX)</li> <li>Kartesia Securities IV Topco S.à.r.l. (LUX)</li> </ul> </li> <li>Kartesia Master GP (LUX)                   <ul style="list-style-type: none"> <li>Kartesia Credit Opportunities V Feeder SCS (LUX)</li> <li>Kartesia Senior Opportunities I SCS, SICAV-RAIF (LUX)                       <ul style="list-style-type: none"> <li>KASS Unleveled S.à.r.l. (LUX)</li> <li>KSO I Topco S.à.r.l. (LUX)</li> </ul> </li> <li>Kartesia Credit Opportunities V SCS (LUX)                       <ul style="list-style-type: none"> <li>Kartesia Securities V S.à.r.l. (LUX)</li> </ul> </li> </ul> </li> </ul> </li> </ul>	<ul style="list-style-type: none"> <li>Candriam Luxco S.à.r.l. (LUX)</li> <li>Candriam Luxembourg (LUX)               <ul style="list-style-type: none"> <li>Candriam Belgium (BEL)</li> <li>Candriam France (FRA)                   <ul style="list-style-type: none"> <li>Candriam Monétaire SICAV (FRA)</li> </ul> </li> <li>Candriam Switzerland LLC (CHE)</li> <li>Candriam GP (LUX)</li> </ul> </li> <li>Cordius (LUX)               <ul style="list-style-type: none"> <li>Cordius CIG (LUX)</li> </ul> </li> <li>IndexIQ (LUX)               <ul style="list-style-type: none"> <li>IndexIQ Factors Sustainable Corporate Euro Bond (LUX)</li> <li>IndexIQ Factors Sustainable EMU Equity (LUX)</li> <li>IndexIQ Factors Sustainable Europe Equity (LUX)</li> <li>IndexIQ Factors Sustainable Japan Equity (LUX)</li> <li>IndexIQ Factors Sustainable Sovereign Euro Bond (LUX)</li> </ul> </li> <li>Candriam Absolute Return (LUX)               <ul style="list-style-type: none"> <li>Candriam Absolute Return Equity Market Neutral (LUX)</li> <li>Candriam Absolute Return Long Short Digital Equity (LUX)</li> </ul> </li> <li>Candriam Alternative (LUX)               <ul style="list-style-type: none"> <li>Candriam Alternative Systemat (LUX)</li> </ul> </li> <li>Candriam Bonds (LUX)               <ul style="list-style-type: none"> <li>Candriam Bonds Capital Securities (LUX)</li> <li>Candriam Bonds Credit Alpha (LUX)</li> <li>Candriam Bonds Emerging Debt Local Currencies (LUX)</li> <li>Candriam Bonds Euro Long Term (LUX)</li> <li>Candriam Bonds Global Sovereign Quality (LUX)</li> <li>Candriam Bonds International (LUX)</li> </ul> </li> <li>Candriam Diversified Futures (BEL)</li> <li>Candriam Equities L (LUX)               <ul style="list-style-type: none"> <li>Candriam Equities L EMU Innovation (LUX)</li> <li>Candriam Equities L Europe Conviction (LUX)</li> <li>Candriam Equities L Life Care (LUX)</li> <li>Candriam Equities L Risk Arbitrage Opportunities (LUX)</li> </ul> </li> <li>Candriam GF (LUX)               <ul style="list-style-type: none"> <li>Candriam GF AUSBIL Global Essential Infrastructure (LUX)</li> <li>Candriam GF Short Duration US High Yield Bonds (LUX)</li> <li>Candriam GF US Corporate Bonds (LUX)</li> <li>Candriam GF US High Yield Corporate Bonds (LUX)</li> </ul> </li> <li>Candriam Global Alpha (LUX)</li> <li>Candriam Impact One (LUX)</li> <li>Candriam L (LUX)               <ul style="list-style-type: none"> <li>Candriam L Balanced Asset Allocation (LUX)</li> <li>Candriam L Defensive Asset Allocation (LUX)</li> <li>Candriam L Dynamic Asset Allocation (LUX)</li> <li>Candriam L Multi-Asset Income &amp; Growth (LUX)</li> <li>Candriam L Multi-Asset Premia (LUX)</li> </ul> </li> <li>Candriam MM Multi Strategies (FRA)</li> <li>Candriam Multi-Strategies (LUX)</li> </ul>
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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 Quant (LUX)
  - Candriam Quant Equities Europe (LUX)
  - Candriam Quant Equities Multi-Factor EMU (LUX)
  - Candriam Quant Equities Multi-Factor Global (LUX)
  - Candriam Quant Equities USA (LUX)
- Candriam SRI (LUX)
  - Candriam SRI Bond Emerging Markets (LUX)
  - Candriam SRI Bond Euro (LUX)
  - Candriam SRI Bond Euro Aggregate Index (LUX)
  - Candriam SRI Bond Euro Corporate (LUX)
  - Candriam SRI Bond Global High Yield (LUX)
  - Candriam SRI Equity Circular Economy (LUX)
  - Candriam SRI Equity Emerging Markets (LUX)
  - Candriam SRI Equity EMU (LUX)
  - Candriam SRI Equity Europe (LUX)
  - Candriam SRI Equity North America (LUX)
  - Candriam SRI Equity Pacific (LUX)
  - Candriam SRI Equity World (LUX)
- Candriam Sustainable (LUX)
  - Candriam Sustainable Bond Global (LUX)
  - Candriam Sustainable Bond Impact (LUX)
  - Candriam Sustainable Equity Children (LUX)
  - Candriam Sustainable Equity Future Mobility (LUX)
- Candriam World Alternative (LUX)
  - Candriam World Alternative Alphamax (LUX)
- Paricor (LUX)
  - Paricor Patrimonium (LUX)
- Ausbil Investment Management Limited (AUS)
  - Ausbil Australia Pty. Ltd. (AUS)
  - Ausbil Asset Management Pty. Ltd. (AUS)
  - Ausbil Global Infrastructure Pty. Limited (AUS)
  - ISPT Holding (AUS)
  - Ausbil Investment Management Limited Employee Share Trust (AUS)
  - Ausbil 130/30 Focus Fund (AUS)
  - Ausbil Active Sustainable Equity Fund (AUS)
  - Ausbil Australian Active Equity Fund (AUS)
  - Ausbil Australian Concentrated Equity Fund (AUS)
  - Ausbil Australian Emerging Leaders Fund (AUS)
  - Ausbil Australian Geared Equity Fund (AUS)
  - Ausbil Australian Smallcap Fund (AUS)
  - Ausbil Balanced Fund (AUS)
  - Ausbil EGS Focus Fund (AUS)
  - Ausbil Global Essential Infrastructure Fund (AUS)
  - Ausbil IT - Ausbil Global SmallCap Fund (AUS)
  - Ausbil IT - MacKay Shields Multi-Sector Bond Fund (AUS)
  - Ausbil IT - Ausbil Long Short Focus Fund (AUS)

NYLIFE Distributors LLC (DE)

**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)  
 REEP-HINE ENCLAVE POINT AZ LLC (DE)  
     REEP-HINES ENCLAVE POINT JV LLC (DE)  
 REEP-MF WILDHORSE RANCH TX LLC (DE)  
     REEP-WP WILDHORSE RANCH JV LLC (DE)

ANNUAL STATEMENT FOR THE YEAR 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	Domiciliary Location	Relationship 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 Required? (Yes/No)	*
.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		
.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		
			13-4199614				New York Life Enterprises LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			13-4081725	2928649	0001270096		NYLIFE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			46-4293486		0001606720		NYL Investors LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			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		
			27-0166422				NYLIFE Real Estate Holdings, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
.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		
.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		
			06-1252418				LINA Benefit Payments, Inc.	DE	NIA	Life Insurance Company of North America	Ownership	100.000	New York Life Insurance Company		
			47-2379075				New York Life Benefit Payments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			47-2530753				NYL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							NYL Emerging Manager LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							NYL Wind Investments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance Company	Ownership	67.974	New York Life Insurance Company		
							New York Life Insurance and Annuity Corporation	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	32.026	New York Life Insurance Company		
							NYLIM Jacob Ballas India Holdings IV	MUS	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							Flatiron RR LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			98-1075997				Flatiron CLO 2013-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company		5
			98-1180305				Flatiron CLO 2015-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company		5
			98-1330289				Flatiron CLO 17 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company		5
							Flatiron CLO 18 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company		5
							Flatiron CLO 18 Funding Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company		5
							Flatiron CLO 19 Funding Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company		5
							Flatiron CLO 20 Funding Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company		5
							Flatiron CLO 21 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company		5
							Flatiron RR CLO 22 LLC	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company		
							Flatiron CLO 23 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company		
							Flatiron RR CLO 24 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company		
							Flatiron RR LLC, Manager Series	DE	NIA	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company		
							Flatiron RR LLC, Retention Series	DE	NIA	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company		
							Stratford CDO 2001-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company		9
							Silver Spring, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							Silver Spring Associates, L.P.	PA	NIA	Silver Spring, LLC	Ownership	100.000	New York Life Insurance Company		
							SCP 2005-C21-002 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							SCP 2005-C21-003 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							SCP 2005-C21-006 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							SCP 2005-C21-007-LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							SCP 2005-C21-008 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							SCP 2005-C21-009 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							SCP 2005-C21-017 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							SCP 2005-C21-018 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							SCP 2005-C21-021 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							SCP 2005-C21-025 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							SCP 2005-C21-031 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							SCP 2005-C21-036 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							SCP 2005-C21-041 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							SCP 2005-C21-043 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							SCP 2005-C21-048 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		

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**SCHEDULE Y**

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							SCP 2005-C21-061 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							SCP 2005-C21-063 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							SCP 2005-C21-067 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							SCP 2005-C21-069 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							SCP 2005-C21-070 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							NYMH-Ennis GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							NYMH-Ennis, L.P.	TX	NIA	NYMH-Ennis GP, LLC	Ownership	100.000	New York Life Insurance Company		
							NYMH-Freepport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							NYMH-Freepport, L.P.	TX	NIA	NYMH-Freepport GP, LLC	Ownership	100.000	New York Life Insurance Company		
							NYMH-Houston GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							NYMH-Houston, L.P.	TX	NIA	NYMH-Houston GP, LLC	Ownership	100.000	New York Life Insurance Company		
							NYMH-Plano GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							NYMH-Plano, L.P.	TX	NIA	NYMH-Plano GP, LLC	Ownership	100.000	New York Life Insurance Company		
							NYMH-San Antonio GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							NYMH-San Antonio, L.P.	TX	NIA	NYMH-San Antonio GP, LLC	Ownership	100.000	New York Life Insurance Company		
							NYMH-Stephenville GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							NYMH-Stephenville, L.P.	TX	NIA	NYMH-Stephenville GP, LLC	Ownership	100.000	New York Life Insurance Company		
							NYMH-Taylor GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							NYMH-Taylor, L.P.	TX	NIA	NYMH-Taylor GP, LLC	Ownership	100.000	New York Life Insurance Company		
							NYMH Attleboro MA, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							NYMH-Farmingdale, NY, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							NYLMDC-King of Prussia GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							NYLMDC-King of Prussia Realty, LP	DE	NIA	NYLMDC King of Prussia GP, LLC	Ownership	100.000	New York Life Insurance Company		
			47-3304035				2015 DIL PORTFOLIO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			47-3444658				PA 180 KOST RD LLC	DE	NIA	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company		
			82-2586171				2017 CT REO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	62.308	New York Life Insurance Company		
							2017 CT REO HOLDINGS LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	37.692	New York Life Insurance Company		
			82-2586171				Cortlandt Town Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-HZ SPENCER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-IND 10 WEST AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-IND 4700 Nall TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			37-1768259				REEP-IND Aegean MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-IND Alpha TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			83-2598877				REEP-IND MCP VIII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-IND CHINO CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-IND STEWART AZ OLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-IND STEWART AZ	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-IND FRANKLIN MA HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			61-1738919				REEP-IND FREEDOM MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-IND Fridley MN LLC	MN	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-IND Green Oaks IL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-IND Kent LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			32-0442193				REEP-IND LYMAN MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			83-4607723				REEP-IND MCP II NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			83-4626597				REEP-IND MCP III NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			83-4646530				REEP-IND MCP IV NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			83-4685915				REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			83-4592121				REEP-IND MCP VII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-IND MCP III OWNER NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-IND RTG NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-IND Simonton TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-IND Valley View TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-IND Valwood TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		

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SCHEDULE Y

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			82-1945938				REEP-MF 960 East Paces Ferry GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			84-4102691				REEP-MF 960 EPF Opco GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			84-4056296				REEP-MF Emblem DE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company		
			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		
			84-4028263				REEP-MF Gateway TAB JV LLC	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	99.000	New York Life Insurance Company		
							REEP-MF Gateway TAB JV LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company		
							REEP-MF Issaquah WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-MF Mount Vernon GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-MF Mount Laurel NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-MF NORTH PARK CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-MF AVERY TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-AVERY OWNER LLC	DE	NIA	REEP-MF AVERY TX LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-MF Verde NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			87-1661026				REEP-MF Wallingford WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-MF STEWART AZ HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC Bellevue WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC Financial Center FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC WATER RIDGE NC HOLDCO LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC ONE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC TWO WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC FOUR WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC FIVE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC SIX WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC SEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC EIGHT WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC NINE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC TEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC ELEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			81-2351415				REEP-MF FOUNTAIN PLACE MN LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			81-2456809				REEP-MF FOUNTAIN PLACE LLC	DE	NIA	REEP-MF FOUNTAIN PLACE MN LLC	Ownership	100.000	New York Life Insurance Company		
			85-3514927				REEP-MF Park-Line FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC 2300 EMPIRE CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-IND 10 WEST II AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-RTL Flemington NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-RTL Mill Creek NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
			85-3592979				REEP-RTL NPM GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP TAB ONE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance Company	Ownership	39.000	New York Life Insurance Company		
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	61.000	New York Life Insurance Company		
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company		
							REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company		
							NJIND Raritan Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							NJIND Talmadge Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							NJIND Melrich Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							FP Building 18, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							FP Building 19, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							Enclave CAF, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							Summitt Ridge Apartments, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							PTC Acquisitions, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		



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							Martingale Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							New York Life Funding	CM	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company		.6
							New York Life Global Funding	DE	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company		.6
							Government Energy Savings Trust 2003-A	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company		.7
							UFI-NOR Federal Receivables Trust, Series 2009B	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company		.7
							JREP Fund Holdings I, L.P.	CM	NIA	New York Life Insurance Company	Ownership	12.500	New York Life Insurance Company		
							Jaguar Real Estate Partners L.P.	CM	NIA	New York Life Insurance Company	Ownership	30.300	New York Life Insurance Company		
							NYLIFE Office Holdings Member LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company		
					0001711406		NYLIFE Office Holdings LLC	DE	NIA	NYLIFE Office Holdings Member LLC	Ownership	51.000	New York Life Insurance Company		
					0001728620		NYLIFE Office Holdings REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC DRAKES LANDING LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC CORPORATE POINTE CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC VON KARMAN CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC ONE BOWDOIN SQUARE MA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC 525 N Tryon NC LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company		
			47-2591038				525 Charlotte Office LLC	DE	NIA	REEP-OFC 525 N Tryon NC LLC	Ownership	100.000	New York Life Insurance Company		
					0001728621		NYLIFE Office Holdings Acquisition REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company		
							REEP OFC Westory DC LLC	DE	NIA	NYLIFE Office Holdings Acquisition REIT LLC	Ownership	100.000	New York Life Insurance Company		
							Skyhigh SPV Note Issuer 2020 Parent Trust	DE	NIA	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company		.7
							Skyhigh SPV Note Issuer 2020 LLC	DE	NIA	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company		.7
					0001742549		MSVEF Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company		
							MSVEF Feeder LP	DE	NIA	MSVEF Investor LLC	Ownership	55.560	New York Life Insurance Company		
							MSVEF REIT LLC	DE	NIA	MSVEF Feeder LP	Ownership	55.560	New York Life Insurance Company		
							Madison Square Value Enhancement Fund LP	DE	NIA	MSVEF REIT LLC	Ownership	51.000	New York Life Insurance Company		
							MSVEF-MF Evanston GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company		
							MSVEF-MF Evanston II LP	DE	NIA	MSVEF-MF Evanston GP LLC	Ownership	51.000	New York Life Insurance Company		
							MSVEF-MF HUNTINGTON PARK GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company		
							MSVEF-MF HUNTINGTON PARK IIA LP	DE	NIA	MSVEF-MF HUNTINGTON PARK GP LLC	Ownership	100.000	New York Life Insurance Company		
							MSVEF-OFC Tampa GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company		
							MSVEF-OFC WFC Tampa FL LP	DE	NIA	MSVEF-OFC Tampa GP LLC	Ownership	100.000	New York Life Insurance Company		
							MSVEF-FG WFC Tampa JV LP	DE	NIA	MSVEF-OFC WFC Tampa FL LP	Ownership	100.000	New York Life Insurance Company		
							MSVEF-OFC WFC Tampa PO GP LLC	DE	NIA	MSVEF-FG WFC Tampa JV LP	Ownership	100.000	New York Life Insurance Company		
							MSVEF-FG WFC Property Owner LP	DE	NIA	MSVEF-OFC WFC Tampa PO GP LLC	Ownership	100.000	New York Life Insurance Company		
							MSVEF-IND Commerce 303 GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company		
							MSVEF-IND Commerce 303 AZ LP	DE	NIA	MSVEF-IND Commerce 303 GP LLC	Ownership	100.000	New York Life Insurance Company		
							MSVEF-SW Commerce 303 JV LP	DE	NIA	MSVEF-IND Commerce 303 AZ LP	Ownership	95.000	New York Life Insurance Company		
							SEAF Sichuan SME Investment Fund LLC	DE	NIA	New York Life Enterprises LLC	Ownership	39.980	New York Life Insurance Company		
			98-0412951				New York Life International Holdings Limited	MUS	NIA	New York Life Enterprises LLC	Ownership	84.380	New York Life Insurance Company		
			98-0412951				New York Life International Holdings Limited	MUS	NIA	NYL Cayman Holdings Ltd.	Ownership	15.620	New York Life Insurance Company		
							Max Ventures and Industries Limited	IND	NIA	New York Life International Holdings Limited	Ownership	21.300	New York Life Insurance Company		
							Max Ventures and Industries Limited	IND	NIA	New York Life Insurance Company	Ownership	1.400	New York Life Insurance Company		
							Max I Ltd.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company		
							Max Assets Services Ltd.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company		
							Max Specialty Films Ltd.	IND	NIA	Max Ventures and Industries Limited	Ownership	51.000	New York Life Insurance Company		
							Max Estates Ltd.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company		
							Max Square Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company		
							Max Square Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company		
							Pharmax Corporation Ltd.	IND	NIA	Max Estates Ltd.	Ownership	85.170	New York Life Insurance Company		
							Wide Zone Builders Pvt. Ltd.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company		

ANNUAL STATEMENT FOR THE YEAR 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	Domiciliary Location	Relationship 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 Required? (Yes/No)	*
							NYL Cayman Holdings Ltd.	CYM	NIA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company		
							NYL Worldwide Capital Investments, LLC	DE	NIA	NYL Cayman Holdings Ltd.	Ownership	100.000	New York Life Insurance Company		
							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		
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	NYL Worldwide Capital Investments	Ownership	0.002	New York Life Insurance Company		
							Administradora de Conductos 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		
							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		
							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		
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Agencias de Distribucion SMNYL, S.A. de C.V.	Ownership	1.000	New York Life Insurance Company		
			26-1483563				Eagle Strategies LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company		
			84-5183198				Fabric of Family LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company		
			13-3853547				New York Life Capital Corporation	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company		
			13-3808042		0001033244		New York Life Trust Company	NY	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company		
			27-0145686		0000071637		NYLIFE Securities LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company		
			13-3929029				NYLIFE Insurance Agency Incorporated	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company		
							NYLJK I Company	GBR	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company		
							NYLJK II Company	GBR	NIA	NYLJK I Company	Ownership	100.000	New York Life Insurance Company		
							Gresham Mortgage	GBR	NIA	NYLJK II Company	Ownership	100.000	New York Life Insurance Company		
							W Construction Company	GBR	NIA	NYLJK II Company	Ownership	100.000	New York Life Insurance Company		
							WUT	GBR	NIA	NYLJK II Company	Ownership	100.000	New York Life Insurance Company		
							WIM (AIM)	GBR	NIA	NYLJK II Company	Ownership	100.000	New York Life Insurance Company		
							NYL Investors (U.K.) Limited	GBR	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company		
							NYL Investors REIT Manager LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company		
							NYL Investors NCVAD II GP, LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company		
							MNCVAD II-MF HENLEY CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company		
							MNCVAD II-SP HENLEY JV LLC	DE	NIA	MNCVAD II-MF HENLEY CA LLC	Ownership	90.000	New York Life Insurance Company		
							MNCVAD II-SP HENLEY OWNER LLC	DE	NIA	MNCVAD II-SP HENLEY JV LLC	Ownership	100.000	New York Life Insurance Company		
							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		
							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		
							MNCVAD II- HOLLIDAY UNION JV LLC	DE	NIA	MNCVAD II-MF UNION CA LLC	Ownership	90.000	New York Life Insurance Company		
							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		
							MNCVAD II-SEAGATE HARBORS LLC	DE	NIA	MNCVAD II-OFC HARBORS CA LLC	Ownership	90.000	New York Life Insurance Company		
							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		
			84-1758196				MSSDF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company		
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance Company	Ownership	35.000	New York Life Insurance Company		
							MSSDF Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Company		
			84-1781419				Madison Square Structured Debt Fund LP	DE	NIA	New York Life Insurance Company	Ownership	14.100	New York Life Insurance Company		
			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		
			84-1819107				MSSDF REIT LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company		
			84-1825208				MSSDF REIT Funding Sub I LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company		
			85-4113067				MSSDF REIT Funding Sub II LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company		
			85-4120070				MSSDF REIT Funding Sub III LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company		

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**SCHEDULE Y**

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

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			87-3760197				MSSDF REIT Funding Sub IV LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company		
							MSSDF REIT Funding Sub V LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company		
							MSVEF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company		
							MCPF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company		
			94-3390961				Madison Core Property Fund LP	DE	NIA	NYL Investors LLC	Management	0.000	New York Life Insurance Company		
			83-4025228				MCPF Holdings Manager LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company		
			83-4049223				MCPF MA Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company		
							MCPF Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company		
							MADISON-IND TAMARAC FL	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company		
							MIREF Mill Creek, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company		
							MIREF Gateway, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company		
							MIREF Gateway Phases II and III, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company		
							MIREF Delta Court, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company		
							MIREF Fremont Distribution Center, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company		
							MIREF Century, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company		
							MIREF Saddle River LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company		
							MIREF Newport Commons, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company		
							MIREF Northsight, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company		
							MIREF Riverside, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company		
							MIREF Corporate Woods, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company		
							Bartons Lodge Apartments, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	90.000	New York Life Insurance Company		
							MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurance Company		
							MIREF Hawthorne, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MIREF Auburn 277, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MIREF Sumner North, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MIREF Wellington, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MIREF Warner Center, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MADISON-MF Duluth GA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MADISON-OFC Centerstone I CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MADISON-OFC Centerstone III CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MADISON-MOB Centerstone IV CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MADISON-OFC Centerpoint Plaza CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
			47-2279230				MADISON-IND Logistics NC LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
			47-2283899				MCPF-LRC Logistics LLC	DE	NIA	MADISON-IND Logistics NC LLC	Ownership	90.000	New York Life Insurance Company		
							MADISON-MF Desert Mirage AZ LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MADISON-OFC One Main Place OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MADISON-IND Fenton MO LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MADISON-IND Hitzert Roadway MO LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MADISON-MF Hoyt OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
			47-5172577				MADISON-RTL Clifton Heights PA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MADISON-IND Locust CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MADISON-OFC Weston Pointe FL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MADISON-SP Henderson LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	90.000	New York Life Insurance Company		
							MADISON-MF MCCADDEN CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MADISON-OFC 1201 WEST IL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MADISON-MCCAFFERY 1201 WEST IL LLC	DE	NIA	MADISON-OFC 1201 WEST IL LLC	Ownership	92.500	New York Life Insurance Company		
							MADISON-MF CRESTONE AZ LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MADISON-MF TECH RIDGE TX LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
			83-4019048				MADISON-RTL SARASOTA FL, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MADISON-MOB CITRACADO CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MADISON-ACG THE MEADOWS WA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company		
							MADISON-ACG THE MEADOWS JV LLC	DE	NIA	MADISON-ACG THE MEADOWS WA LLC	Ownership	100.000	New York Life Insurance Company		
							MADISON-ACG THE MEADOWS OWNER LLC	DE	NIA	MADISON-ACG THE MEADOWS JV LLC	Ownership	100.000	New York Life Insurance Company		

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**SCHEDULE Y**

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			87-4097153 87-4075458				Madison-MF Osprey QRS Inc Madison-MF Osprey NC GP LLC Madison-MF Osprey NC LP Madison-MF Osprey NC LP New York Life Investment Management Asia Limited	DE DE DE DE CYM	NIA NIA NIA NIA NIA	Madison Core Property Fund LP Madison-MF Osprey QRS Inc. Madison-MF Osprey QRS Inc. Madison-MF Osprey NC LP New York Life Investment Management Holdings LLC New York Life Investment Management Holdings LLC	Ownership Ownership Ownership Ownership Ownership	100.000 100.000 99.000 1.000 100.000	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		
			13-4080466		0000061227		MackKay Shields LLC MackKay Shields Emerging Markets Debt Portfolio MackKay Shields Core Plus Opportunities Fund GP LLC MackKay Shields Core Plus / Opportunities Fund LP MackKay Municipal Managers Opportunities GP LLC MackKay Municipal Opportunities Master Fund, L.P.	DE DE DE DE DE DE	NIA NIA NIA NIA NIA NIA	MackKay Shields LLC MackKay Shields LLC MackKay Shields Core Plus Opportunities Fund GP LLC MackKay Shields LLC MackKay Municipal Managers Opportunities GP LLC MackKay Municipal Managers Opportunities GP LLC	Ownership Ownership Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000 100.000 100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company		
			27-2850988				MackKay Municipal Opportunities Fund, L.P. MackKay Municipal Managers Credit Opportunities GP, LLC MackKay Municipal Credit Opportunities Master Fund, L.P.	DE DE DE	NIA NIA NIA	MackKay Municipal Opportunities Fund, L.P. MackKay Municipal Managers Credit Opportunities GP, LLC MackKay Municipal Credit Opportunities Master Fund, L.P.	Ownership Ownership Ownership	100.000 100.000 100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company		
			27-2851036		0001502131		MackKay Municipal Credit Opportunities Fund, L.P. MackKay Municipal Credit Opportunities Fund, L.P. MackKay Municipal Credit Opportunities HL Fund, L.P.	DE DE DE	NIA NIA NIA	MackKay Municipal Credit Opportunities Fund, L.P. MackKay Municipal Credit Opportunities Fund, L.P. MackKay Municipal Credit Opportunities HL Fund, L.P.	Ownership Ownership Ownership	100.000 100.000 100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company		
			27-0676586				MackKay Municipal Opportunities Master Fund, L.P. MackKay Municipal Managers Credit Opportunities GP, LLC MackKay Municipal Credit Opportunities Master Fund, L.P.	DE DE DE	NIA NIA NIA	MackKay Municipal Opportunities Master Fund, L.P. MackKay Municipal Managers Credit Opportunities GP, LLC MackKay Municipal Credit Opportunities Master Fund, L.P.	Ownership Ownership Ownership	100.000 100.000 100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company		
			26-2332835		0001432467		MackKay Municipal Credit Opportunities Fund, L.P. MackKay Municipal Credit Opportunities HL Fund, L.P.	DE DE	NIA NIA	MackKay Municipal Credit Opportunities Fund, L.P. MackKay Municipal Credit Opportunities HL Fund, L.P.	Ownership Ownership	100.000 100.000	New York Life Insurance Company New York Life Insurance Company		
			22-2267512		0001432468		MackKay Municipal Credit Opportunities Master Fund, L.P. MackKay Municipal Credit Opportunities Fund, L.P. MackKay Municipal Credit Opportunities HL Fund, L.P.	DE DE DE	NIA NIA NIA	MackKay Municipal Credit Opportunities Master Fund, L.P. MackKay Municipal Credit Opportunities Fund, L.P. MackKay Municipal Credit Opportunities HL Fund, L.P.	Ownership Ownership Ownership	100.000 100.000 100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company		
			27-0676650				MackKay Municipal Credit Opportunities Fund, L.P. MackKay Municipal Credit Opportunities HL Fund, L.P. MackKay Municipal Credit Opportunities HL (Cayman) Fund, LP	DE DE CYM	NIA NIA NIA	MackKay Municipal Credit Opportunities Fund, L.P. MackKay Municipal Credit Opportunities HL Fund, L.P. MackKay Municipal Credit Opportunities HL (Cayman) Fund, LP	Ownership Ownership Ownership	100.000 100.000 100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company		
			30-0523736		0001460030		MackKay Municipal Credit Opportunities Fund, L.P. MackKay Municipal Credit Opportunities HL Fund, L.P.	DE DE	NIA NIA	MackKay Municipal Credit Opportunities Fund, L.P. MackKay Municipal Credit Opportunities HL Fund, L.P.	Ownership Ownership	100.000 100.000	New York Life Insurance Company New York Life Insurance Company		
			30-0523739		0001460023		MackKay Municipal Credit Opportunities HL Fund, L.P. MackKay Municipal Managers Credit Opportunities GP LLC	DE DE	NIA NIA	MackKay Municipal Credit Opportunities HL Fund, L.P. MackKay Municipal Managers Credit Opportunities GP LLC	Ownership Ownership	100.000 100.000	New York Life Insurance Company New York Life Insurance Company		
			38-4019880		0001700102		MackKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC MackKay Municipal Credit Opportunities HL (Cayman) Fund, LP	DE CYM	NIA NIA	MackKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC MackKay Municipal Credit Opportunities HL (Cayman) Fund, LP	Ownership Ownership	100.000 100.000	New York Life Insurance Company New York Life Insurance Company		
			98-1374021				MackKay Municipal Short Term Opportunities Fund GP LLC MackKay Municipal Short Term Opportunities Fund LP	DE DE	NIA NIA	MackKay Municipal Short Term Opportunities Fund GP LLC MackKay Municipal Short Term Opportunities Fund LP	Ownership Ownership	100.000 100.000	New York Life Insurance Company New York Life Insurance Company		
			98-1370729		0001710885		Plainview Funds plc Plainview Funds plc MackKay Shields High Yield Active Core Fund GP LLC	IRL IRL DE	NIA NIA NIA	Plainview Funds plc Plainview Funds plc MackKay Shields High Yield Active Core Fund GP LLC	Ownership Ownership Ownership	50.000 0.000 100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company		
			45-3040968				MackKay Shields High Yield Active Core Fund LP MackKay Shields Credit Strategy Fund Ltd	DE CYM	NIA NIA	MackKay Shields High Yield Active Core Fund LP MackKay Shields Credit Strategy Fund Ltd	Ownership Ownership	100.000 100.000	New York Life Insurance Company New York Life Insurance Company		
			45-3041041		0001532022		MackKay Shields Credit Strategy Partners LP MackKay Shields Defensive Bond Arbitrage Fund Ltd. MackKay Shields Defensive Bond Arbitrage Fund Ltd.	DE CYM DE	NIA NIA NIA	MackKay Shields Credit Strategy Partners LP MackKay Shields Defensive Bond Arbitrage Fund Ltd. MackKay Shields Defensive Bond Arbitrage Fund Ltd.	Ownership Ownership Ownership	100.000 100.000 100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company		
			27-3064248				MackKay Shields Core Fixed Income Fund GP LLC MackKay Shields Core Fixed Income Fund LP	DE DE	NIA NIA	MackKay Shields Core Fixed Income Fund GP LLC MackKay Shields Core Fixed Income Fund LP	Ownership Ownership	100.000 100.000	New York Life Insurance Company New York Life Insurance Company		
			26-4248749		0001502130		MackKay Shields Core Fixed Income Fund LP MackKay Shields Select Credit Opportunities Fund GP LLC	DE DE	NIA NIA	MackKay Shields Core Fixed Income Fund LP MackKay Shields Select Credit Opportunities Fund GP LLC	Ownership Ownership	100.000 100.000	New York Life Insurance Company New York Life Insurance Company		
			98-0540507		3859263		MackKay Shields Core Fixed Income Fund LP MackKay Shields Select Credit Opportunities Fund GP LLC	CYM DE	NIA NIA	MackKay Shields Core Fixed Income Fund LP MackKay Shields Select Credit Opportunities Fund GP LLC	Ownership Ownership	100.000 100.000	New York Life Insurance Company New York Life Insurance Company		
			13-4357172		0001502133		MackKay Shields Core Fixed Income Fund LP MackKay Shields Select Credit Opportunities Fund GP LLC	DE BMJ	NIA NIA	MackKay Shields Core Fixed Income Fund LP MackKay Shields Select Credit Opportunities Fund GP LLC	Ownership Ownership	100.000 0.160	New York Life Insurance Company New York Life Insurance Company		
			45-2732939		0001502133		MackKay Shields Core Fixed Income Fund LP MackKay Shields Select Credit Opportunities Fund GP LLC	DE BMJ	NIA NIA	MackKay Shields Core Fixed Income Fund LP MackKay Shields Select Credit Opportunities Fund GP LLC	Ownership Ownership	14.780 100.000	New York Life Insurance Company New York Life Insurance Company		
			45-2733007		0001529525		MackKay Shields Core Fixed Income Fund LP MackKay Shields Select Credit Opportunities Fund GP LLC	DE DE	NIA NIA	MackKay Shields Core Fixed Income Fund LP MackKay Shields Select Credit Opportunities Fund GP LLC	Ownership Ownership	100.000 100.000	New York Life Insurance Company New York Life Insurance Company		
			82-1760156				MackKay Shields Core Fixed Income Fund LP MackKay Shields Select Credit Opportunities Fund GP LLC	DE DE	NIA NIA	MackKay Shields Core Fixed Income Fund LP MackKay Shields Select Credit Opportunities Fund GP LLC	Ownership Ownership	100.000 100.000	New York Life Insurance Company New York Life Insurance Company		

ANNUAL STATEMENT FOR THE YEAR 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
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			81-4553436		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		
			98-1108933				MackKay Shields (International) Ltd.	GBR	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company		
			98-1108959				MackKay Shields (Services) Ltd.	GBR	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company		
			98-1108940				MackKay Shields UK LLP	GBR	NIA	MackKay Shields (International) Ltd.	Ownership	99.000	New York Life Insurance Company		
			98-1108940				MackKay Shields UK LLP	GBR	NIA	MackKay Shields (Services) Ltd.	Ownership	1.000	New York Life Insurance Company		
			47-3358622				MackKay Municipal Managers California Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company		
							MackKay Municipal California Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers California Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company		
			81-2401724				MackKay Municipal New York Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company		
			38-4002797		0001685030		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		
					0001700100		MackKay Municipal Opportunity HL Fund LP	DE	NIA	MackKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company		
			81-2575585				MackKay Municipal Capital Trading GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company		
			36-4846547				MackKay Municipal Capital Trading Master Fund, L.P.	DE	NIA	MackKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company		
			37-1836504				MackKay Municipal Capital Trading Fund, L.P.	DE	NIA	MackKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company		
			81-4932734				MackKay Municipal Managers Strategic Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company		
							MackKay Municipal Strategic Opportunities Fund LP	DE	NIA	MackKay Municipal Managers Strategic Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company		
			37-1846456		0001701742		MackKay Shields US Equity Market Neutral Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company		
			82-1728099				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		
			27-4320205		0001510983		MackKay Shields Intermediate Bond Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company		
			82-1715543				MackKay Shields Intermediate Bond Fund LP	DE	NIA	MackKay Shields Intermediate Bond Fund GP LLC	Ownership	100.000	New York Life Insurance Company		
			82-1716026		0001715261		MackKay Shields General Partner (L/S) LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company		
			13-4080466				MackKay Shields Long/Short Fund (Master)	DE	NIA	MackKay Shields General Partner (L/S) LLC	Ownership	100.000	New York Life Insurance Company		
			02-0633343				MackKay Municipal Managers Opportunities Allocation GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company		
							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		
			83-3051488				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		
			83-3085547				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		
			83-3088001				MackKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company		
							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		
			83-3010096				MackKay Municipal Managers High Yield Select GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company		
			84-2017635				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		
			84-2046842		0001783642		MackKay Flexible Income Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company		
			85-0605318				MackKay Flexible Income Fund LP	DE	NIA	MackKay Flexible Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company		
					0001811009		MackKay Multi-Asset Real Return Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company		

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**SCHEDULE Y**

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

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							Mackay Multi-Asset Real Return Fund LP	DE	NIA	Mackay Multi-Asset Real Return Fund GP LLC	Ownership	100.000	New York Life Insurance Company		
							Mackay Multi-Asset Income Fund GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company		
							Mackay Multi-Asset Income Fund LP	DE	NIA	Mackay Multi-Asset Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company		
							Mackay Municipal Managers High Income Opportunities GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company		
							Mackay Municipal High Income Opportunities Fund LP	DE	NIA	Mackay Municipal Managers High Income Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company		
							Cascade CLO Manager LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company		
							MKS CLO Holdings GP LLC	DE	NIA	Cascade CLO Manager LLC	Ownership	100.000	New York Life Insurance Company		
							MKS CLO Holdings, LP	CYM	NIA	MKS CLO Holdings GP LLC	Ownership	100.000	New York Life Insurance Company		
							MKS CLO Advisors, LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company		
							Mackay Shields Europe Investment Management Limited	IRL	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company		
							Mackay Shields European Credit Opportunity Fund Limited	NJ	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.000	New York Life Insurance Company		
							Mackay Shields European Credit Opportunity Fund Limited	NJ	NIA	Mackay Shields LLC	Ownership	67.000	New York Life Insurance Company		
							MKS TALF Opportunities Fund GP, LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company		
							Mackay 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		
							Mackay 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		
			85-0866088				Mackay 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		
			85-0860318				Mackay Shields TALF 2.0 Opportunities Master Fund LP	DE	NIA	MKS TALF Opportunities Fund GP, LLC	Ownership	100.000	New York Life Insurance Company		
			87-1580419				MKS Global Sustainable Emerging Markets Equities Fund GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company		
			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		
			87-1598388				MKS Global Emerging Markets Equities Fund GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company		
			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		
					0001453415		Cornerstone Capital Management Holdings LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company		
							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		
							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		
					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		
			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		
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	21.900	New York Life Insurance Company		
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	78.100	New York Life Insurance Company		
			26-2806813				MCF Co-Investment GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company		
			26-2806864		0001538585		MCF Co-Investment GP LP	DE	NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company		
			26-2806918		0001538584		Madison Capital Funding Co-Investment Fund LP	DE	NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company		
			80-0920962				Madison Avenue Loan Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company		
			61-1711540		0001577927		Madison Avenue Loan Fund LP	DE	NIA	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company		

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**SCHEDULE Y**

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

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			30-1143853				MCF Fund I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company		
							MCF Hanwha Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company		.1
							Ironshore Investment BL I Ltd.	BMJ	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company		.1
			46-2213974				MCF CLO IV LLC	DE	NIA	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company		
			46-2213974				MCF CLO IV LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company		.1
			81-4067250				MCF CLO V LLC	DE	NIA	New York Life Insurance Company	Ownership	5.000	New York Life Insurance Company		
			81-4067250				MCF CLO V LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company		.1
			82-1943737				MCF CLO VI LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company		.1
			82-2734635				MCF CLO VII LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company		.1
							MCF CLO VIII Ltd	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company		.1
							MCF CLO VIII LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company		
							MCF CLO IX Ltd	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company		.1
							MCF CLO IX LLC	DE	NIA	MCF CLO IX Ltd	Ownership	100.000	New York Life Insurance Company		
			36-4883128				MCF KB Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company		.1
			61-1907486				MCF KB Fund II LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company		.1
			84-3329380				MCF Hyundai Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company		.1
			85-1708233				MCF Senior Debt Fund 2020 LP	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company		.1
			37-1749427				Montpelier Carry Parent, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company		
							Montpelier Carry, LLC	DE	NIA	Montpelier Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company		
			46-2042988				Montpelier GP, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company		
			46-2042988		0001570694		Montpelier Fund, L.P.	DE	NIA	Montpelier GP, LLC	Ownership	100.000	New York Life Insurance Company		
			35-2537165				MCF Mezzanine Carry I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company		.1
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance Company	Ownership	66.670	New York Life Insurance Company		
							New York Life Insurance and Annuity Corporation	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company		
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company		.1
							MCF PD Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company		.1
			98-1450997				MCF PD Fund LP	DE	NIA	MCF PD Fund GP LLC	Other	0.000	New York Life Insurance Company		.1
							MCF Senior Debt Fund 2019-I GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company		.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		.1
							Warwick Seller Representative, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company		
							Young America Holdings, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	36.350	New York Life Insurance Company		
							YAC.ECOM Incorporated	MN	NIA	Young America Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
				2644154			Young America, LLC	MN	NIA	Young America Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							Global Fulfillment Services, Inc.	AZ	NIA	Young America, LLC	Ownership	100.000	New York Life Insurance Company		
							SourceOne Worldwide, Inc.	MN	NIA	Young America, LLC	Ownership	100.000	New York Life Insurance Company		
							YA Canada Corporation	CAN	NIA	Young America, LLC	Ownership	100.000	New York Life Insurance Company		
							New York Life Investments Alternatives LLC	DE	NIA	New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company		
							GoldPoint Partners LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company		
							New York Life Capital Partners III, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company		
							New York Life Capital Partners III GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company		
							New York Life Capital Partners IV GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company		
							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		
							New York Life Capital Partners IV, LP	DE	NIA	New York Life Capital Partners IV GenPar, LP	Ownership	100.000	New York Life Insurance Company		
							GoldPoint Core Opportunities Fund, L.P.	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company		
							GoldPoint Core Opportunities Fund II L.P.	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company		
							GoldPoint Mezzanine Partners IV GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company		
							GoldPoint Mezzanine Partners IV GenPar LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company		

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					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		
					0001652367		GoldPoint Mezzanine Partners IV, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company		
							GPP Mezz IV A Blocker LP (GPPMBA)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company		
							GPP Mezz IV A Preferred Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company		
							GPP Mezz IV B Blocker LP (GPPMBB)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company		
							GPP Mezz IV C Blocker LP (GPPMBC)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company		
							GPP Mezz IV D Blocker LP (GPPMBD)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company		
							GPP Mezz IV E Blocker LPP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company		
							GPP Mezz IV ECI Aggregator LP	DE	NIA	GPP Mezz IV E Blocker LPP	Ownership	100.000	New York Life Insurance Company		
							GPP Mezz IV F Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company		
							GPP Mezz IV G Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company		
							GPP Mezz IV H Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company		
							GPP Mezz IV I Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company		
							GoldPoint Mezzanine Partners Offshore IV, L.P.	CYM	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company		
							GoldPoint Partners Co-Investment V GenPar GP LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company		
							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		
					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		
					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		
							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		
							GPP V ECI Aggregator LP	DE	NIA	Blocker Holdco D, LP	Ownership	100.000	New York Life Insurance Company		
							GPP V F Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company		
							GPP V G Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company		
							GoldPoint Partners Private Debt V GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company		
							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		
							GPP Private Debt V RS LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company		
							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		
							GoldPoint Partners Private Debt V, LP	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company		
							GPP PD V A Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company		
							GPP Private Debt V-ECI Aggregator LP	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company		
							GPP PD V B Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company		
							GPP PD V C Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company		
							GPP PD V D Blocker LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company		
							GPP LuxCo V GP Sarl	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company		
							GPP Private Debt LuxCo V SCSp	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company		
							GoldPoint Partners Select Manager III GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company		
							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		



ANNUAL STATEMENT FOR THE YEAR 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	Domiciliary Location	Relationship 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 Required? (Yes/No)	*
					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		
							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		
							GoldPoint Partners Select Manager IV GenPar GP, LLC	.DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company		
							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		
					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		
							GoldPoint Partners Select Manager V GenPar GP, LLC	.DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company		
							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		
							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		
							GoldPoint Partners Canada V GenPar Inc.	.CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company		
							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		
							GoldPoint Partners Canada III GenPar, Inc	.CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company		
							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		
							GoldPoint Partners Canada IV GenPar Inc	.CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company		
							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		
							GoldPoint Partners Co-Investment VI GenPar GP LLC	.DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company		
							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		
					0001712763		GoldPoint Partners Co-Investment VI LP	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company		
							GPP VI - ECI Aggregator LP	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company		
							GPP VI Blocker A LLC	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company		
							GPP VI Blocker B LLC	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company		
							GPP VI Blocker C LLC	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company		
							GPP VI Blocker D LLC	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company		
							GPP VI Blocker E LLC	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company		
							GPP VI Blocker I LLC	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company		
							GPP Co-Invest VII GenPar, GP LLC	.DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company		
							GPP Co-Invest VII, GenPar LP	.DE	NIA	GPP Co-Invest VII GenPar, GP LLC	Ownership	100.000	New York Life Insurance Company		
							GoldPoint Partners Co-Investment VII, LP	.DE	NIA	GPP Co-Invest VII, GenPar LP	Ownership	100.000	New York Life Insurance Company		
							GoldPoint Private Credit GenPar GP, LLC	.DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company		
					0001718352		GoldPoint Private Credit Fund, LP	.DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company		
							Goldpoint Partners Canada GenPar, Inc.	.CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company		
							NVLCAP Select Manager Canada Fund, LP	.CAN	NIA	NVLCAP Canada GenPar, Inc.	Ownership	100.000	New York Life Insurance Company		
							NVLCAP Canada II GenPar, Inc.	.CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company		
							NVLCAP Select Manager Canada Fund II, L.P.	.CAN	NIA	NVLCAP Canada II GenPar, Inc.	Ownership	100.000	New York Life Insurance Company		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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**SCHEDULE Y**

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

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			45-2591588				PACIF II Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			45-2591860				PACIF II Carry, LLC	DE	NIA	PACIF II Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company		
							PACIF III GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			46-1360141		0001562375		Private Advisors Coinvestment Fund III, LP	DE	NIA	PACIF III GP, LLC	Ownership	100.000	New York Life Insurance Company		
			46-2548534				PACIF III Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			80-0916710				PACIF III Carry, LLC	DE	NIA	PACIF III Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company		
							PACIF IV GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			47-4247870		0001646588		Private Advisors Coinvestment Fund IV, LP	DE	NIA	PACIF IV GP, LLC	Ownership	100.000	New York Life Insurance Company		
							PACIF IV Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			47-4489053				PACIF IV Carry, LLC	DE	NIA	PACIF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company		
							PAMMF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			83-1689912		0001762448		PA Middle Market Fund, LP	DE	NIA	PAMMF GP, LLC	Ownership	100.000	New York Life Insurance Company		
			03-0532213		0001322607		PA Hedged Equity Fund, L.P.	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
							Private Advisors Hedged Equity Fund (QP), L.P.	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			54-2051483		0001459910		Private Advisors Hedged Equity Master Fund ...	DE	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company		B
			20-5904617				PASOF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			83-0892695				PA Strategic Opportunities Fund, LP	DE	NIA	PASOF GP, LLC	Ownership	100.000	New York Life Insurance Company		
			83-0875251				PASCBF III GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
							Private Advisors Small Company Buyout Fund III, LP	DE	NIA	PASCBF III GP, LLC	Ownership	100.000	New York Life Insurance Company		
			20-4838202		0001374891		PASCBF IV GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
							Private Advisors Small Company Buyout Fund IV, LP	DE	NIA	PASCBF IV GP, LLC	Ownership	100.000	New York Life Insurance Company		
			26-1662399		0001442524		PASCBF IV Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			45-2573409				PASCBF IV Carry, LLC	DE	NIA	PASCBF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company		
			45-2591925				PASCBF V GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
							Private Advisors Small Company Buyout Fund V, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company		
			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		
			46-1799496		0001576987		PASCBF V Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			46-2714292				PASCBF V Carry, LLC	DE	NIA	PASBF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company		
			35-2476750				PASCPPEF VI Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
							PASCPPEF VI Carry, LLC	DE	NIA	PASCPPEF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company		
			47-4523581				PASCPPEF VI GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
							Private Advisors Small Company Private Equity Fund VI, LP	DE	NIA	PASCPPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company		
			46-4301623		0001595889		Private Advisors Small Company Private Equity Fund VI (Cayman), LP	CYM	NIA	PASCPPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company		
			98-1223903		0001635254		PASCPPEF VII GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
							Private Advisors Small Company Private Equity Fund VII, LP	DE	NIA	PASCPPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company		
			47-5430553		0001657189		Private Advisors Small Company Private Equity Fund VII (Cayman), LP	CYM	NIA	PASCPPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company		
			98-1286549		0001711424		PASCPPEF VII Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
							PASCPPEF VII Carry, LLC	DE	NIA	PASCPPEF VII Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company		
			47-5442078				PASCPPEF VIII GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
							Private Advisors Small Company Private Equity Fund VIII, LP	DE	NIA	PASCPPEF VIII GP, LLC	Ownership	100.000	New York Life Insurance Company		
			82-2042371				Private Advisors Small Company Private Equity Fund VIII (Cayman), LP	CYM	NIA	PASCPPEF VIII GP, LLC	Ownership	100.000	New York Life Insurance Company		
			98-1417728		0001711426		PASCPPEF IX GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			84-1939809					DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		

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SCHEDULE Y

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			84-1800282				PA Small Company Private Equity Fund IX, LP	DE	NIA	PASOPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company		
			98-1516465				PA Small Company Private Equity Fund IX, (Cayman), LP	CYM	NIA	PASOPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company		
			26-4331000				Cuyahoga Capital Partners IV Management Group LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			26-4331219		0001514824		Cuyahoga Capital Partners IV LP	DE	NIA	Cuyahoga Capital Partners IV Management Group LLC	Other	0.000	New York Life Insurance Company		8
			26-3698069	3835342			Cuyahoga Capital Emerging Buyout Partners Management Group LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			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		8
			47-4479441				PA Real Assets Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			82-2582122				PA Real Assets Carry, LLC	DE	NIA	PA Real Assets Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company		
			47-4468334				PA Real Assets Carry Parent II, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			82-2884836				PA Real Assets Carry II, LLC	DE	NIA	PA Real Assets Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company		
			47-4146929				PA Emerging Manager Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			47-4511149				PA Emerging Manager Carry, LLC	DE	NIA	PA Emerging Manager Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company		
			47-4252449		0001646590		PA Emerging Manager Carry Parent II, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			47-4498336				PA Emerging Manager Carry II, LLC	DE	NIA	PA Emerging Manager Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company		
			84-3310049				RIC I GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			84-3090059				Richmond Coinvestment Partners I, LP	DE	NIA	RIC I GP, LLC	Ownership	100.000	New York Life Insurance Company		
			47-5323045		0001656546		RIC I Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			47-5392508				RIC I Carry, LLC	DE	NIA	RIC I Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company		
			47-5230804		0001660017		PASF V GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			81-4614299		0001691962		Private Advisors Secondary Fund V, LP	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company		
			82-3120890				PASF V Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			86-1678206				PASF V Carry, LLC	DE	NIA	PASF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company		
			20-1079864		0001459910		PASF VI GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
							PA Secondary Fund VI, LP	DE	NIA	PASF VI GP, LLC	Ownership	100.000	New York Life Insurance Company		
							PA Secondary Fund VI Coinvestments, LP	DE	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company		
							PA Secondary Fund VI (Cayman), LP	CYM	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company		
							PARAF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
							Private Advisors Real Assets Fund, LP	DE	NIA	PARAF GP, LLC	Ownership	100.000	New York Life Insurance Company		
							PARAF Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
							PARAF Carry, LLC	DE	NIA	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company		
							PASCCIF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
							Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company		
							Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company		
							PASCCIF II GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
							PA Small Company Coinvestment Fund II, LP	DE	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company		
							PA Small Company Coinvestment Fund II (Cayman), LP	CYM	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company		
							PASCCIF Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
							PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company		
							PARAF II GP LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
					0001721164		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company		
							PARAF III GP LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
							PA Real Assets Fund III, LP	DE	NIA	PARAF III GP LLC	Ownership	100.000	New York Life Insurance Company		
					0001223706		Private Advisors Hedged Equity Fund, Ltd.	CYM	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company		8
							Private Advisors Hedged Equity Fund (QP), Ltd.	CYM	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company		8

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			98-0626772				Private Advisors Hedged Equity Master Fund, Ltd.	..CYM	..NIA	Private Advisors Hedged Equity Fund (GP), Ltd.	Other	0.000	New York Life Insurance Company		8
			87-1875231				SAF GP LLC	..DE	..NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			87-1371149				Social Advancement Fund, LP	..DE	..NIA	SAF GP LLC	Ownership	100.000	New York Life Insurance Company		
							WTP GP, LLC	..DE	..NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			46-5163324		0001605509		West Tower Partners, LP	..DE	..NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			98-1164867		0001605502		West Tower Partners, Ltd.	..CYM	..NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company		8
			98-1164329				West Tower Partners SPC	..CYM	..NIA	West Tower Partners, Ltd.	Other	0.000	New York Life Insurance Company		8
			83-2670366				Washington Pike GP, LLC	..DE	..NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			83-2634832				Washington Pike, LP	..DE	..NIA	Washington Pike GP, LLC	Ownership	100.000	New York Life Insurance Company		
			84-5036706				RidgeLake Partners GP, LLC	..DE	..NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company		
			84-5053710				RidgeLake Partners, LP	..DE	..NIA	RidgeLake Partners GP, LLC	Ownership	100.000	New York Life Insurance Company		
							NVLCAP Holdings (Mauritius)	..MUS	..NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company		
							Jacob Ballas Capital India PVT, Ltd.	..MUS	..NIA	NVLCAP Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company		
							Industrial Assets Holdings Limited	..MUS	..NIA	NVLCAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company		
							JB Cerestra Investment Management LLP	..MUS	..NIA	NVLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company		
			22-3704242		0001103598		NVLM Service Company LLC	..DE	..NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company		
							NVLM Workforce GP LLC	..DE	..NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company		
			52-2206685		0001133639		New York Life Investment Management LLC	..DE	..NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company		
							NVLM Fund II GP, LLC	..DE	..NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company		
							NVLM-TND, LLC	..DE	..NIA	NVLM Fund II GP, LLC	Ownership	100.000	New York Life Insurance Company		
							New York Life Investment Management Hong Kong Limited	..CHN	..NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company		
							WPHG, GP LLC	..DE	..NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company		
				4643807	0001406803		Workforce Housing Fund I - 2007, LP	..DE	..NIA	WPHG, GP LLC	Ownership	50.000	New York Life Insurance Company		
							IndexIQ Holdings Inc.	..DE	..NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company		
			02-0811751		0001483922		IndexIQ LLC	..DE	..NIA	New York Life Investment Management Holdings LLC	Ownership	74.370	New York Life Insurance Company		
			02-0811751		0001483922		IndexIQ LLC	..DE	..NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company		
			02-0811753		0001415996		IndexIQ Advisors LLC	..DE	..NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company		
							IndexIQ Active ETF Trust	..DE	..NIA	New York Life Insurance and Annuity Corporation	Ownership	98.500	New York Life Insurance Company		
							IQ MacKay ESG Core Plus Bond ETF	..DE	..NIA	New York Life Insurance and Annuity Corporation	Ownership	95.020	New York Life Insurance Company		
							IQ MacKay California Municipal Intermediate ETF	..DE	..NIA	New York Life Investment Management LLC	Ownership	49.010	New York Life Insurance Company		
							IQ MacKay California Municipal Intermediate ETF	..DE	..NIA	New York Life Insurance and Annuity Corporation	Ownership	50.000	New York Life Insurance Company		
							IndexIQ ETF Trust	..DE	..NIA	New York Life Insurance Company	Ownership	10.200	New York Life Insurance Company		
							IQ 50 Percent Hedged FTSE International ETF	..DE	..NIA	New York Life Investment Management LLC	Ownership	48.910	New York Life Insurance Company		
							IQ 500 International ETF	..DE	..NIA	New York Life Investment Management LLC	Ownership	98.860	New York Life Insurance Company		
							IQ Chaikin US Large Cap ETF	..DE	..NIA	New York Life Investment Management LLC	Ownership	98.040	New York Life Insurance Company		
							IQ Chaikin US Small Cap ETF	..DE	..NIA	New York Life Investment Management LLC	Ownership	80.250	New York Life Insurance Company		
							IQ Clean Oceans ETF	..DE	..NIA	New York Life Insurance and Annuity Corporation	Ownership	94.850	New York Life Insurance Company		
							IQ Cleaner Transport ETF	..DE	..NIA	New York Life Insurance and Annuity Corporation	Ownership	75.900	New York Life Insurance Company		
							IQ Engender Equality ETF	..DE	..NIA	New York Life Insurance and Annuity Corporation	Ownership	66.690	New York Life Insurance Company		

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

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							IQ Healthy Hearts ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	79.770	New York Life Insurance Company		
							IQ S&P High Yield Low Volatility Bd ETF	DE	NIA	New York Life Investment Management LLC	Ownership	54.570	New York Life Insurance Company		
							IQ Candriam ESG International Equity ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	95.090	New York Life Insurance Company		
							IQ Candriam ESG US Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	88.540	New York Life Insurance Company		
							New York Life Investment Management Holdings International	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company		
							New York Life Investment Management Holdings II International	LUX	NIA	New York Life Investment Management Holdings International	Ownership	100.000	New York Life Insurance Company		
							Candriam Group	LUX	NIA	New York Life Investment Management Holdings II International	Ownership	100.000	New York Life Insurance Company		
							CGH UK Acquisition Company Limited	GBR	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company		
							Tristan Capital Partners Holdings Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	49.000	New York Life Insurance Company		
							Tristan Capital Holdings Limited	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	40.000	New York Life Insurance Company		
							Tristan Capital Partners LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company		
							EPI SO 4 Co-Investment LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	50.000	New York Life Insurance Company		
							EPI SO 4 (GP) LLP	GBR	NIA	EPI SO 4 Co-Investment LLP	Ownership	16.000	New York Life Insurance Company		
							EPI SO 4 Incentive Partners LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	4.700	New York Life Insurance Company		
							CCP 5 Co-Investment LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	50.000	New York Life Insurance Company		
							Tristan Capital Limited	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company		
							Tristan Capital Partners LLP	GBR	NIA	Tristan Capital Limited	Ownership	92.000	New York Life Insurance Company		
							CCP III Co-Investment (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company		
							CCP III Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company		
							CCP IV Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company		
							CCP III (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company		
							CCP III Incentive Partners (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company		
							CCP III Incentive Partners LP	GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company		
							CCP IV Incentive Partners LP	GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company		
							Curzon Capital Partners III (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company		
							CCP III (GP) LLP	GBR	NIA	Curzon Capital Partners III (GP) Limited	Ownership	100.000	New York Life Insurance Company		
							EPI SO 3 Co-Investment (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company		
							EPI SO 3 Co-Investment LP	GBR	NIA	EPI SO 3 Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company		
							EPI SO 3 Incentive Partners (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company		
							EPI SO 3 Incentive Partners LP	GBR	NIA	EPI SO 3 Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company		
							EPI SO 3 IOM Limited	MN	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company		
							CCP IV (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company		
							Curzon Capital Partners IV (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company		
							CCP 5 GP LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	33.000	New York Life Insurance Company		
							CCP 5 Pool Partnership GP Limited	NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company		
							CCP 5 Pool Partnership SLP	NJ	NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company		
							Tristan Capital Partners Asset Management Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company		
							TCP Poland Spolka z ograniczona odpowiedzialnoscia	POL	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company		
							TCP Co-Investment (GP) S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company		
							TCP Co-Investment SCSP	LUX	NIA	TCP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company		
							TCP Incentive Partners SCSP	LUX	NIA	TCP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company		
							TCP Incentive Partners (GP) S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company		
							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		
							EPI SO 4 (GP) S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company		
							EPI SO 4 (GP) II S.á.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company		
							Tristan (Holdings) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	40.000	New York Life Insurance Company		

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							EPISO 3 Feeder (GP) Limited	GBR	NIA	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company		
							CCP V Feeder (GP) LLP	GBR	NIA	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company		
							EPISO 4 Feeder (GP) LLP	GBR	NIA	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company		
							CCP 5 Feeder LLP	GBR	NIA	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company		
							Tristan Global Securities GP Limited	CYM	NIA	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company		
							Tristan Global Securities LP	CYM	NIA	Tristan Global Securities GP Limited	Ownership	40.000	New York Life Insurance Company		
							Candriam Luxco S.á.r.l.	LUX	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company		
							Candriam Luxembourg	LUX	NIA	Candriam Group	Ownership	90.394	New York Life Insurance Company		
							Candriam Belgium	BEL	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company		
							Candriam France	FRA	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company		
							Candriam Monétaire SICAV	FRA	NIA	Candriam Belgium	Ownership	2.860	New York Life Insurance Company		
							Candriam Monétaire SICAV	FRA	NIA	Candriam France	Ownership	2.380	New York Life Insurance Company		
							Candriam Monétaire SICAV	FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company		
							Candriam Switzerland LLC	CHE	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company		
							Candriam GP	LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company		
							KTA Holdco	LUX	NIA	Candriam Luxembourg	Ownership	66.670	New York Life Insurance Company		
							KTA Holdco	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company		
							Kartesia Management SA	LUX	NIA	KTA Holdco	Ownership	33.000	New York Life Insurance Company		
							Kartesia UK Ltd.	GBR	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company		
							Kartesia Belgium	BEL	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company		
							Kartesia Credit FFS	FRA	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company		
							Kartesia GP III	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company		
							Kartesia Credit Opportunities III S.C.A., SICAV-SIF	LUX	NIA	Kartesia GP III	Ownership	100.000	New York Life Insurance Company		
							Kartesia Securities	LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company		
							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		
							Kartesia GP IV	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company		
							Kartesia Credit Opportunities IV SCS SICAV-SIF	LUX	NIA	Kartesia GP IV	Ownership	100.000	New York Life Insurance Company		
							Kartesia Securities IV	LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company		
							Kartesia Securities IV Topco S.?.r.l.	LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company		
							Kartesia Master GP	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company		
							Kartesia Credit Opportunities V Feeder SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company		
							Kartesia Senior Opportunities I SCS, SICAV-RAIF	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company		
							KASS Unleveled S.?.r.l.	LUX	NIA	Kartesia Senior Opportunities I SCS, SICAV-RAIF	Ownership	100.000	New York Life Insurance Company		
							KSO I Topco S.?.r.l.	LUX	NIA	KASS Unleveled S.?.r.l.	Ownership	100.000	New York Life Insurance Company		
							Kartesia Credit Opportunities V SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company		
							Kartesia Securities V S.?.r.l.	LUX	NIA	Kartesia Credit Opportunities V SCS	Ownership	100.000	New York Life Insurance Company		
							Cordius	LUX	NIA	Candriam Luxembourg	Ownership	4.520	New York Life Insurance Company		
							Cordius	LUX	NIA	Candriam Belgium	Ownership	4.680	New York Life Insurance Company		
							Cordius CIG	LUX	NIA	Candriam Belgium	Ownership	50.880	New York Life Insurance Company		
							Cordius CIG	LUX	NIA	Candriam Luxembourg	Ownership	49.120	New York Life Insurance Company		
							IndexIQ	LUX	NIA	Cordius CIG	Ownership	28.000	New York Life Insurance Company		
							IndexIQ Factors Sustainable Corporate Euro Bond	LUX	NIA	Cordius CIG	Ownership	19.000	New York Life Insurance Company		
							IndexIQ Factors Sustainable EMU Equity	LUX	NIA	Cordius CIG	Ownership	3.490	New York Life Insurance Company		
							IndexIQ Factors Sustainable Europe Equity	LUX	NIA	Cordius CIG	Ownership	9.000	New York Life Insurance Company		

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**SCHEDULE Y**

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							IndexIQ Factors Sustainable Japan Equity	LUX	NIA	Cordius CIG	Ownership	14.000	New York Life Insurance Company		
							IndexIQ Factors Sustainable Sovereign Euro Bond	LUX	NIA	Cordius CIG	Ownership	48.000	New York Life Insurance Company		
							Candriam Absolute Return	LUX	NIA	Cordius CIG	Ownership	1.670	New York Life Insurance Company		
							Candriam Absolute Return Equity Market Neutral	LUX	NIA	Cordius CIG	Ownership	1.740	New York Life Insurance Company		
							Candriam Absolute Return Long Short Digital Equity	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company		
							Candriam Alternative	LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company		
							Candriam Alternative Systemat	LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company		
							Candriam Bonds	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.180	New York Life Insurance Company		
							Candriam Bonds Capital Securities	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company		
							Candriam Bonds Credit Alpha	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	22.690	New York Life Insurance Company		
							Candriam Bonds Credit Alpha	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company		
							Candriam Bonds Emerging Debt Local Currencies	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company		
							Candriam Bonds Euro Long Term	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company		
							Candriam Bonds Global Sovereign Quality	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company		
							Candriam Bonds International	LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company		
							Candriam Diversified Futures	LUX	NIA	Cordius CIG	Ownership	2.440	New York Life Insurance Company		
							Candriam Equities L	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.090	New York Life Insurance Company		
							Candriam Equities L EMU Innovation	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company		
							Candriam Equities L Europe Conviction	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company		
							Candriam Equities L Life Care	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company		
							Candriam Equities L Risk Arbitrage Opportunities	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	12.950	New York Life Insurance Company		
							Candriam Equities L Risk Arbitrage Opportunities	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company		
							Candriam GF	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	53.500	New York Life Insurance Company		
							Candriam GF	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company		
							Candriam GF AUSBIL Global Essential Infrastructure	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	77.050	New York Life Insurance Company		
							Candriam GF AUSBIL Global Essential Infrastructure	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company		
							Candriam GF Short Duration US High Yield Bonds	LUX	NIA	Cordius CIG	Ownership	0.120	New York Life Insurance Company		
							Candriam GF US Corporate Bonds	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	95.060	New York Life Insurance Company		
							Candriam GF US High Yield Corporate Bonds	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	41.150	New York Life Insurance Company		
							Candriam GF US High Yield Corporate Bonds	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company		
							Candriam Global Alpha	LUX	NIA	Cordius CIG	Ownership	0.310	New York Life Insurance Company		
							Candriam Impact One	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	32.790	New York Life Insurance Company		
							Candriam L	LUX	NIA	Cordius CIG	Ownership	0.060	New York Life Insurance Company		
							Candriam L Defensive Asset Allocation	LUX	NIA	Cordius CIG	Ownership	0.060	New York Life Insurance Company		
							Candriam L Dynamic Asset Allocation	LUX	NIA	Cordius CIG	Ownership	4.410	New York Life Insurance Company		
							Candriam L Multi-Asset Income & Growth	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company		
							Candriam L Multi-Asset Premia	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	10.000	New York Life Insurance Company		



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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	Domiciliary Location	Relationship 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 Required? (Yes/No)	*
							Candriam L Multi-Asset Premia	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company		
							Candriam MM Multi Strategies	FRA	NIA	Cordius CIG	Ownership	0.080	New York Life Insurance Company		
							Candriam Multi-Strategies	LUX	NIA	Candriam Belgium	Ownership	16.510	New York Life Insurance Company		
							Candriam Multi-Strategies	LUX	NIA	Candriam France	Ownership	25.320	New York Life Insurance Company		
							Candriam Multi-Strategies	LUX	NIA	Candriam Luxembourg	Ownership	58.140	New York Life Insurance Company		
							Candriam Multi-Strategies	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company		
							Candriam Quant	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company		
							Candriam Quant Equities Europe	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company		
							Candriam Quant Equities Multi-Factor EMU	LUX	NIA	Cordius CIG	Ownership	0.060	New York Life Insurance Company		
							Candriam Quant Equities Multi-Factor Global	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company		
							Candriam Quant Equities USA	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company		
							Candriam SRI	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company		
							Candriam SRI Bond Emerging Markets	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company		
							Candriam SRI Bond Euro	LUX	NIA	Candriam Luxembourg	Ownership	0.040	New York Life Insurance Company		
							Candriam SRI Bond Euro Aggregate Index	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company		
							Candriam SRI Bond Euro Corporate	LUX	NIA	Candriam Luxembourg	Ownership	0.030	New York Life Insurance Company		
							Candriam SRI Bond Global High Yield	LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company		
							Candriam SRI Equity Circular Economy	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company		
							Candriam SRI Equity Emerging Markets	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company		
							Candriam SRI Equity EMU	LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company		
							Candriam SRI Equity Europe	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company		
							Candriam SRI Equity North America	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company		
							Candriam SRI Equity Pacific	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company		
							Candriam SRI Equity World	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company		
							Candriam Sustainable	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.120	New York Life Insurance Company		
							Candriam Sustainable	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company		
							Candriam Sustainable Bond Global	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company		
							Candriam Sustainable Bond Impact	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	46.130	New York Life Insurance Company		
							Candriam Sustainable Bond Impact	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company		
							Candriam Sustainable Equity Children	LUX	NIA	Cordius CIG	Ownership	100.000	New York Life Insurance Company		
							Candriam Sustainable Equity Future Mobility	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company		
							Candriam World Alternative	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	41.720	New York Life Insurance Company		
							Candriam World Alternative Alphamax	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	42.270	New York Life Insurance Company		
							Cleome Index Global Equities	LUX	NIA	Cleome Index	Ownership	0.001	New York Life Insurance Company		
							Cleome Index World Equities	LUX	NIA	Cleome Index	Ownership	0.000	New York Life Insurance Company		
							Paricor	LUX	NIA	Cordius CIG	Ownership	0.060	New York Life Insurance Company		
							Paricor Patrimonium	LUX	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company		
							Ausbil Investment Management Limited	AUS	NIA	New York Life Investment Management Holdings II International	Ownership	79.920	New York Life Insurance Company		
							Ausbil Australia Pty. Ltd.	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company		
							Ausbil Asset Management Pty. Ltd.	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company		
							Ausbil Global Infrastructure Pty. Limited	AUS	NIA	Ausbil Investment Management Limited	Ownership	55.000	New York Life Insurance Company		
							ISPT Holding	AUS	NIA	Ausbil Investment Management Limited	Ownership	0.370	New York Life Insurance Company		
							Ausbil Investment Management Limited Employee Share Trust	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company		
							Ausbil 130/30 Focus Fund	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company		12
							Ausbil Active Sustainable Equity Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	14.260	New York Life Insurance Company		
							Ausbil Australian Active Equity Fund	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company		
							Ausbil Australian Concentrated Equity Fund	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company		

ANNUAL STATEMENT FOR THE YEAR 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	Domiciliary Location	Relationship 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 Required? (Yes/No)	*
							Ausbil Australian Emerging Leaders Fund	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company		
							Ausbil Australian Geared Equity Fund	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company		
							Ausbil Australian Smallcap Fund	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company		
							Ausbil Balanced Fund	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company		
							Ausbil EGS Focus Fund	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company		
							Ausbil Global Essential Infrastructure Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	19.560	New York Life Insurance Company		
							Ausbil IT - Ausbil Global SmallCap Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	32.510	New York Life Insurance Company		
							Ausbil IT - MacKay Shields Multi-Sector Bond Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	98.610	New York Life Insurance Company		
							Ausbil IT Ausbil Long Short Focus Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	21.800	New York Life Insurance Company		
			56-2412827		0000914898		NYLIFE Distributors LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company		
				3663273			Huntsville NVL LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
			27-0169511				CC Acquisitions, LP	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-IND Cedar Farms TN LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
			61-1724274				REEP-IND Continental NC LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
			46-3561738				LRC-Patriot, LLC	DE	NIA	REEP-IND Continental NC LLC	Ownership	93.000	New York Life Insurance Company		
			35-2496884				REEP-LRC Industrial LLC	DE	NIA	LRC-Patriot, LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-IND Forest Park NJ LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							FP Building 4 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company		
							FP Building 1-2-3 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company		
							FP Building 17, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company		
							FP Building 20, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company		
							FP Mantua Grove LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company		
							FP Lot 1.01 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-IND NJ LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							NJIND JV LLC	DE	NIA	REEP-IND NJ LLC	Ownership	93.000	New York Life Insurance Company		
							NJIND Hook Road LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company		
							NJIND Bay Avenue LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company		
							NJIND Bay Avenue Urban Renewal LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company		
							NJIND Corbin Street LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company		
			46-2951535				REEP-MF Cumberland TN LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
			20-1807159				Cumberland Apartments, LLC	TN	NIA	REEP-MF Cumberland TN LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-MF Enclave TX LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-MF Marina Landing WA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-SP Marina Landing LLC	DE	NIA	REEP-MF Marina Landing WA LLC	Ownership	98.000	New York Life Insurance Company		
							REEP-MF Mira Loma II TX LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							Mira Loma II, LLC	DE	NIA	REEP-MF Mira Loma II TX LLC	Ownership	50.000	New York Life Insurance Company		
							REEP-MF Summitt Ridge CO LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-MF Woodridge IL LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-OF Centerpointe VA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							Centerpointe Fairfax Holdings LLC	DE	NIA	REEP-OF Centerpointe VA LLC	Ownership	50.000	New York Life Insurance Company		
							REEP-OF 575 Lex NY LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-OF 575 Lex NY GP LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							Maple REEP-OF 575 Lex Holdings LP	DE	NIA	REEP-OF 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company		
							Maple REEP-OF 575 Lex Owner LLC	DE	NIA	REEP-OF 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company		
							REEP-RTL SASI GA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-RTL Bradford PA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-OF 575 Lex NY GP LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							Royal Centre, LLC	DE	NIA	REEP-OF 575 Lex NY GP LLC	Ownership	90.000	New York Life Insurance Company		
							REEP-RTL CTC NY LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		

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ANNUAL STATEMENT FOR THE YEAR 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	Domiciliary Location	Relationship 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 Required? (Yes/No)	*
							REEP-OFC 5005 LBJ Freeway TX LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	97.000	New York Life Insurance Company		
							5005 LBJ Tower LLC	DE	NIA	REEP-OFC 5005 LBJ Freeway TX LLC	Ownership	97.000	New York Life Insurance Company		
							REEP-OFC/RTL MARKET ROSS TX LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
			37-1842612				MARKET ROSS TX JV LLC	DE	NIA	REEP-OFC/RTL MARKET ROSS TX LLC	Ownership	98.700	New York Life Insurance Company		
			61-1808552				MARKET ROSS TX GARAGE OWNER LC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company		
			36-4852864				MARKET ROSS TX OFFICE OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company		
			32-0511592				MARKET ROSS TX RETAIL OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC Mallory TN LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							3665 Mallory JV LLC	DE	NIA	REEP-OFC Mallory TN LLC	Ownership	90.900	New York Life Insurance Company		
							REEP-OFC Water Ridge NC LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-OFC Viridian AZ LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-Hines Viridian JV LLC	DE	NIA	REEP-OFC Viridian AZ LLC	Ownership	73.031	New York Life Insurance Company		
							REEP-OFC 2300 EMPIRE LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-MF Wynnewood PA LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
			30-1018932				Wynnewood JV LLC	DE	NIA	REEP-MF Wynnewood PA LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-MJ Fayetteville NC LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							501 Fayetteville JV LLC	DE	NIA	REEP-MJ Fayetteville NC LLC	Ownership	85.000	New York Life Insurance Company		
							501 Fayetteville Owner LLC	DE	NIA	501 Fayetteville JV LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-MJ SOUTH GRAHAM NC LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							401 SOUTH GRAHAM JV LLC	DE	NIA	REEP-MJ SOUTH GRAHAM NC LLC	Ownership	90.000	New York Life Insurance Company		
							401 SOUTH GRAHAM OWNER LLC	DE	NIA	401 SOUTH GRAHAM JV LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-IND COMMERCE CITY CO LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-BRENNAN COMMERCE CITY JV LLC	DE	NIA	REEP-IND COMMERCE CITY CO LLC	Ownership	95.000	New York Life Insurance Company		
							REEP-MF ART TOWER OR LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-WP ART TOWER JV LLC	DE	NIA	REEP-MF ART TOWER OR LLC	Ownership	95.000	New York Life Insurance Company		
							REEP-OFC Mass Ave MA LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
			85-3570605				REEP-MF FARMINGTON IL LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
			85-3582543				REEP-MARQUETTE FARMINGTON JV LLC	DE	NIA	REEP-MF FARMINGTON IL LLC	Ownership	90.000	New York Life Insurance Company		
			85-3602362				REEP-MARQUETTE FARMINGTON OWNER LLC	DE	NIA	REEP-MARQUETTE FARMINGTON JV LLC	Ownership	100.000	New York Life Insurance Company		
			87-2888368				REEP-MF BELLEVUE STATION WA LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
			87-2917401				REEP-LP BELLEVUE STATION JV LLC	DE	NIA	REEP-MF BELLEVUE STATION WA LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-HINES ENCLAVE POINT AZ LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
							REEP-HINES ENCLAVE POINT JV LLC	DE	NIA	REEP-HINES ENCLAVE POINT AZ LLC	Ownership	50.000	New York Life Insurance Company		
							REEP-MF WILDHORSE RANCH TX LLC	DE	NIA	NyLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company		
			87-2917401				REEP-WP WILDHORSE RANCH JV LLC	DE	NIA	REEP-MF WILDHORSE RANCH TX LLC	Ownership	100.000	New York Life Insurance Company		

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.à.r.l.
11	Control of this entity is pursuant to a management contract with NYL Investors LLC.

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

Asterisk	Explanation
12 .....	Ausbil Investment Management Limited has sole authority over the management of the fund. ....

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE Y**

**PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES**

1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Names of Insurers and Parent, Subsidiaries or Affiliates	Shareholder Dividends	Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
66915	13-5582869	New York Life Insurance Company (Parent)	1,133,332,000	150,963,496			1,152,614,434			(3,535,669,467)	(1,098,759,537)	(50,047,138)
91596	13-3044743	New York Life Insurance and Annuity Corporation	(805,332,000)	18,617,932			(861,611,992)			600,000,000	(1,048,326,060)	50,047,138
	13-4199614	New York Life Enterprises LLC		(84,773,553)			(15,737,026)				(100,510,579)	
81353	52-1530175	NYLIFE Insurance Company of Arizona					(2,939,623)				(2,939,623)	
	52-2206685	New York Life Investment Management Holdings LLC					(81,525,181)				(81,525,181)	
	13-4081725	NYLIFE LLC	(3,000,000)	(18,425,807)			(814,700)			(474,670,562)	(496,911,069)	
	46-4293486	NYL Investors LLC	(150,000,000)				(69,415,046)				(219,415,046)	
	36-4715120	Madison Capital Funding LLC	(175,000,000)	(66,382,068)			(25,557,704)			3,399,771,849	3,132,832,077	
65498	23-1503749	Life Insurance Company of North America					(95,013,162)			10,095,147	(84,918,015)	
64548	13-2556568	New York Life Group Insurance Company of NY								473,033	473,033	
9999999	Control Totals								XXX			



**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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.

	Responses
<b>MARCH FILING</b>	
1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1? .....	YES
2. Will the confidential Risk-based Capital Report be filed with the NAIC by March 1? .....	YES
3. Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1? .....	YES
4. Will an actuarial opinion be filed by March 1? .....	YES
<b>APRIL FILING</b>	
5. Will Management's Discussion and Analysis be filed by April 1? .....	YES
6. Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) .....	YES
7. Will the Supplemental Investment Risks Interrogatories be filed by April 1? .....	YES
<b>JUNE FILING</b>	
8. Will an audited financial report be filed by June 1? .....	YES
9. Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1? .....	YES

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. 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.

<b>MARCH FILING</b>	
10. Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies) ...	NO
11. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1? .....	NO
12. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1? .....	NO
13. Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1? .....	NO
14. Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1? .....	YES
15. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1? .....	YES
16. Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1? .....	NO
17. Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1? .....	YES
18. Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1? .....	NO
19. 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 by March 1? .....	YES
20. 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 by March 1? .....	NO
21. 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 by March 1? .....	NO
22. 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 by March 1? .....	NO
23. Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1? .....	YES
24. Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1? .....	YES
25. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1? .....	NO

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES**

- 26. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO
- 27. Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1? ..... NO
- 28. Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies) ..... NO
- 29. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? ..... YES
- 30. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1? ..... NO
- 31. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? ..... NO
- 32. Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1? ..... NO
- 33. Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1? ..... NO
- 34. Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1? ..... YES
- 35. Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1? ..... NO

**APRIL FILING**

- 36. Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1? ..... YES
- 37. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? ..... YES
- 38. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) ... NO
- 39. Will the Accident and Health Policy Experience Exhibit be filed by April 1? ..... NO
- 40. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? ..... NO
- 41. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1? ..... NO
- 42. Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30? ..... YES
- 43. Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1? ..... YES
- 44. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1? ..... YES
- 45. Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? ..... YES
- 46. Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? ..... YES
- 47. Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1? ..... YES

**AUGUST FILING**

- 48. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? ..... YES

Explanations:

- 10.
- 11.
- 12.
- 13.
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Bar Codes:  
 10. SIS Stockholder Information Supplement [Document Identifier 420]



11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]



12. Trusteed Surplus Statement [Document Identifier 490]



13. Participating Opinion for Exhibit 5 [Document Identifier 371]



16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]



18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



22. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



25. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]



26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]





# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]



28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]



30. Medicare Part D Coverage Supplement [Document Identifier 365]



31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]



32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]



33. Relief from the Requirements for Audit Committees [Document Identifier 226]



35. Health Care Receivables Supplement [Document Identifier 470]



38. Credit Insurance Experience Exhibit [Document Identifier 230]



39. Accident and Health Policy Experience Exhibit [Document Identifier 210]



40. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]



41. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]



ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols: 1 - 2)	4 Net Admitted Assets
2504. Amount due for undelivered securities .....	33,665	33,665		
2597. Summary of remaining write-ins for Line 25 from overflow page	33,665	33,665		

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Deferred gains liability .....	5,980,257	6,101,563
2505. Other payable .....	777,471	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	6,757,728	8,515,865

**SUMMARY INVESTMENT SCHEDULE**

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments .....	6,147,883,480	5.431	6,147,883,480		6,147,883,480	5.433
1.02 All other governments .....	265,846,259	0.235	265,846,259		265,846,259	0.235
1.03 U.S. states, territories and possessions, etc. guaranteed .....		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed .....		0.000				0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed .....	14,593,904,742	12.893	14,593,904,742		14,593,904,742	12.897
1.06 Industrial and miscellaneous .....	66,068,807,577	58.367	66,068,807,577		66,068,807,577	58.388
1.07 Hybrid securities .....		0.000				0.000
1.08 Parent, subsidiaries and affiliates .....	2,895,559,880	2.558	2,895,559,880		2,895,559,880	2.559
1.09 SVO identified funds .....	124,592,908	0.110	124,592,908		124,592,908	0.110
1.10 Unaffiliated Bank loans .....	670,759,310	0.593	670,759,310		670,759,310	0.593
1.11 Total long-term bonds .....	90,767,354,156	80.186	90,767,354,156		90,767,354,156	80.215
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated) .....	41,168,368	0.036	41,168,368		41,168,368	0.036
2.02 Parent, subsidiaries and affiliates .....		0.000				0.000
2.03 Total preferred stocks .....	41,168,368	0.036	41,168,368		41,168,368	0.036
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) .....	1,070,437,305	0.946	1,070,437,305		1,070,437,305	0.946
3.02 Industrial and miscellaneous Other (Unaffiliated) .....	88,761,428	0.078	88,761,428		88,761,428	0.078
3.03 Parent, subsidiaries and affiliates Publicly traded .....		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other .....		0.000				0.000
3.05 Mutual funds .....	434,383,503	0.384	434,383,503		434,383,503	0.384
3.06 Unit investment trusts .....		0.000				0.000
3.07 Closed-end funds .....		0.000				0.000
3.08 Total common stocks .....	1,593,582,236	1.408	1,593,582,236		1,593,582,236	1.408
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages .....		0.000				0.000
4.02 Residential mortgages .....	7,553,140	0.007	7,553,140		7,553,140	0.007
4.03 Commercial mortgages .....	13,749,184,846	12.144	13,749,759,846		13,749,759,846	12.151
4.04 Mezzanine real estate loans .....	560,925,814	0.496	560,925,814		560,925,814	0.496
4.05 Total valuation allowance .....		0.000	(3,575,000)		(3,575,000)	(0.003)
4.06 Total mortgage loans .....	14,314,663,800	12.646	14,314,663,800		14,314,663,800	12.651
5. Real estate (Schedule A):						
5.01 Properties occupied by company .....		0.000				0.000
5.02 Properties held for production of income .....	95,731,841	0.085	95,731,841		95,731,841	0.085
5.03 Properties held for sale .....		0.000				0.000
5.04 Total real estate .....	95,731,841	0.085	95,731,841		95,731,841	0.085
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1) .....	(183,897,413)	(0.162)	(183,897,413)		(183,897,413)	(0.163)
6.02 Cash equivalents (Schedule E, Part 2) .....	1,747,991,566	1.544	1,747,991,569		1,747,991,569	1.545
6.03 Short-term investments (Schedule DA) .....	198,683,654	0.176	198,683,654		198,683,654	0.176
6.04 Total cash, cash equivalents and short-term investments .....	1,762,777,807	1.557	1,762,777,810		1,762,777,810	1.558
7. Contract loans .....	874,018,790	0.772	856,848,819		856,848,819	0.757
8. Derivatives (Schedule DB) .....	580,947,822	0.513	580,947,822		580,947,822	0.513
9. Other invested assets (Schedule BA) .....	3,120,163,858	2.756	3,096,275,241		3,096,275,241	2.736
10. Receivables for securities .....	9,295,742	0.008	9,295,742		9,295,742	0.008
11. Securities Lending (Schedule DL, Part 1) .....		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11) .....	36,240,540	0.032	36,240,540		36,240,540	0.032
13. Total invested assets	113,195,944,960	100.000	113,154,886,375		113,154,886,375	100.000

## SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year .....	98,014,693
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 6) .....	
2.2	Additional investment made after acquisition (Part 2, Column 9) .....	
3.	Current year change in encumbrances:	
3.1	Totals, Part 1, Column 13 .....	
3.2	Totals, Part 3, Column 11 .....	
4.	Total gain (loss) on disposals, Part 3, Column 18 .....	
5.	Deduct amounts received on disposals, Part 3, Column 15 .....	
6.	Total foreign exchange change in book/adjusted carrying value:	
6.1	Totals, Part 1, Column 15 .....	
6.2	Totals, Part 3, Column 13 .....	
7.	Deduct current year's other than temporary impairment recognized:	
7.1	Totals, Part 1, Column 12 .....	
7.2	Totals, Part 3, Column 10 .....	
8.	Deduct current year's depreciation:	
8.1	Totals, Part 1, Column 11 .....	2,282,851
8.2	Totals, Part 3, Column 9 .....	2,282,851
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	95,731,842
10.	Deduct total nonadmitted amounts .....	
11.	Statement value at end of current period (Line 9 minus Line 10) .....	95,731,842

## SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year .....	14,955,268,892
2.	Cost of acquired:	
2.1	Actual cost at time of acquisition (Part 2, Column 7) .....	2,292,798,797
2.2	Additional investment made after acquisition (Part 2, Column 8) .....	199,364,701
		2,492,163,498
3.	Capitalized deferred interest and other:	
3.1	Totals, Part 1, Column 12 .....	2,853,153
3.2	Totals, Part 3, Column 11 .....	155,390
		3,008,543
4.	Accrual of discount .....	8,605,253
5.	Unrealized valuation increase (decrease):	
5.1	Totals, Part 1, Column 9 .....	(3,575,000)
5.2	Totals, Part 3, Column 8 .....	111,734
		(3,463,266)
6.	Total gain (loss) on disposals, Part 3, Column 18 .....	4,111,710
7.	Deduct amounts received on disposals, Part 3, Column 15 .....	3,144,951,800
8.	Deduct amortization of premium and mortgage interest points and commitment fees .....	79,030
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
9.1	Totals, Part 1, Column 13 .....	
9.2	Totals, Part 3, Column 13 .....	
10.	Deduct current year's other than temporary impairment recognized:	
10.1	Totals, Part 1, Column 11 .....	
10.2	Totals, Part 3, Column 10 .....	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	14,314,663,800
12.	Total valuation allowance .....	
13.	Subtotal (Line 11 plus 12) .....	14,314,663,800
14.	Deduct total nonadmitted amounts .....	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14) .....	14,314,663,800

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year .....	2,318,128,754
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8) .....	924,293,716
	2.2 Additional investment made after acquisition (Part 2, Column 9) .....	287,386,601
		1,211,680,317
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16 .....	
	3.2 Totals, Part 3, Column 12 .....	
4.	Accrual of discount .....	397,813
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13 .....	335,582,398
	5.2 Totals, Part 3, Column 9 .....	9,330,039
		344,912,438
6.	Total gain (loss) on disposals, Part 3, Column 19 .....	731,712
7.	Deduct amounts received on disposals, Part 3, Column 16 .....	718,827,383
8.	Deduct amortization of premium and depreciation .....	31,517,697
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17 .....	401,589
	9.2 Totals, Part 3, Column 14 .....	62,701
		464,291
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15 .....	3,661,227
	10.2 Totals, Part 3, Column 11 .....	2,145,159
		5,806,386
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	3,120,163,858
12.	Deduct total nonadmitted amounts .....	23,888,617
13.	Statement value at end of current period (Line 11 minus Line 12) .....	3,096,275,241

**SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year .....	91,180,953,380
2.	Cost of bonds and stocks acquired, Part 3, Column 7 .....	21,727,333,868
3.	Accrual of discount .....	152,835,362
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12 .....	(870,174)
	4.2. Part 2, Section 1, Column 15 .....	31,265,440
	4.3. Part 2, Section 2, Column 13 .....	264,727,894
	4.4. Part 4, Column 11 .....	(35,592,436)
		259,530,724
5.	Total gain (loss) on disposals, Part 4, Column 19 .....	259,269,904
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 .....	21,064,244,359
7.	Deduct amortization of premium .....	93,732,751
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15 .....	(115,781,729)
	8.2. Part 2, Section 1, Column 19 .....	(9,686)
	8.3. Part 2, Section 2, Column 16 .....	(17,114,323)
	8.4. Part 4, Column 15 .....	2,106,520
		(130,799,214)
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14 .....	23,065,768
	9.2. Part 2, Section 1, Column 17 .....	
	9.3. Part 2, Section 2, Column 14 .....	2,929,724
	9.4. Part 4, Column 13 .....	330,705
		26,326,197
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2 .....	137,283,967
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	92,402,104,684
12.	Deduct total nonadmitted amounts .....	
13.	Statement value at end of current period (Line 11 minus Line 12) .....	92,402,104,684

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE D - SUMMARY BY COUNTRY**

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>					
Governments (Including all obligations guaranteed by governments)	1. United States .....	6,147,883,480	6,352,210,453	6,079,069,935	6,638,217,341
	2. Canada .....	133,283,615	144,616,676	137,556,315	133,143,000
	3. Other Countries .....	132,562,644	141,619,320	132,091,213	128,890,335
	4. Totals	6,413,729,739	6,638,446,449	6,348,717,463	6,900,250,676
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	14,593,904,742	16,472,991,044	14,128,740,083	16,760,385,014
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States .....	51,574,895,518	54,689,071,182	51,702,171,131	51,477,152,504
	9. Canada .....	1,725,281,128	1,856,847,714	1,732,975,401	1,727,396,516
	10. Other Countries .....	13,563,983,147	14,137,243,887	13,692,308,980	13,545,535,348
	11. Totals	66,864,159,793	70,683,162,783	67,127,455,512	66,750,084,368
Parent, Subsidiaries and Affiliates	12. Totals	2,895,559,880	3,001,176,864	2,895,559,880	2,895,559,880
	13. Total Bonds	90,767,354,154	96,795,777,140	90,500,472,938	93,306,279,938
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	14. United States .....	40,978,345	40,978,345	9,733,503	
	15. Canada .....				
	16. Other Countries .....	190,023	190,023	172,019	
	17. Totals	41,168,368	41,168,368	9,905,522	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	41,168,368	41,168,368	9,905,522	
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	20. United States .....	1,059,262,743	1,059,262,740	567,789,412	
	21. Canada .....	51,535,427	51,535,426	16,087,095	
	22. Other Countries .....	482,784,066	482,784,070	440,006,376	
	23. Totals	1,593,582,236	1,593,582,236	1,023,882,883	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	1,593,582,236	1,593,582,236	1,023,882,883	
	26. Total Stocks	1,634,750,604	1,634,750,604	1,033,788,405	
	27. Total Bonds and Stocks	92,402,104,758	98,430,527,744	91,534,261,343	

**ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION**  
**SCHEDULE D - PART 1A - SECTION 1**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>1. U.S. Governments</b>												
1.1 NAIC 1	1,595,776,372	1,385,480,952	1,205,790,804	853,971,103	2,176,936,640	XXX	7,217,955,871	7.8	8,871,581,407	9.6	7,198,475,511	19,480,360
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	1,595,776,372	1,385,480,952	1,205,790,804	853,971,103	2,176,936,640	XXX	7,217,955,871	7.8	8,871,581,407	9.6	7,198,475,511	19,480,360
<b>2. All Other Governments</b>												
2.1 NAIC 1	76,900,862	50,475,670	65,740,870	9,595,716	12,711,521	XXX	215,424,639	0.2	218,765,116	0.2	189,066,978	26,357,661
2.2 NAIC 2		13,758,818	8,122,086	13,714,660	3,785,030	XXX	39,380,594	0.0	18,180,000	0.0	30,587,146	8,793,448
2.3 NAIC 3	1,224,113	2,880,867	4,172,503		2,763,543	XXX	11,041,026	0.0			11,041,026	
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	78,124,975	67,115,355	78,035,459	23,310,376	19,260,094	XXX	265,846,259	0.3	236,945,116	0.3	230,695,150	35,151,109
<b>3. U.S. States, Territories and Possessions etc., Guaranteed</b>												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b>												
5.1 NAIC 1	701,821,565	2,481,074,727	3,843,608,100	3,608,957,100	3,353,554,769	XXX	13,989,016,261	15.1	14,944,296,974	16.1	13,874,338,447	114,677,814
5.2 NAIC 2			20,132,164	370,183,119	158,092,175	XXX	548,407,458	0.6	558,513,205	0.6	533,407,459	14,999,999
5.3 NAIC 3			30,687,196	5,950,088	19,843,732	XXX	56,481,016	0.1	54,758,936	0.1	56,481,016	
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	701,821,565	2,481,074,727	3,894,427,460	3,985,090,307	3,531,490,676	XXX	14,593,904,735	15.8	15,557,569,115	16.8	14,464,226,922	129,677,813

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE D - PART 1A - SECTION 1 (Continued)**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>6. Industrial &amp; Miscellaneous (Unaffiliated)</b>												
6.1 NAIC 1	3,375,835,657	13,476,853,688	10,488,168,849	3,415,586,888	6,342,008,363	XXX	37,098,453,445	40.1	35,986,800,965	38.9	16,919,113,043	20,179,340,402
6.2 NAIC 2	1,594,933,424	9,898,937,351	9,215,709,196	2,801,640,173	2,263,504,353	XXX	25,774,724,497	27.9	24,549,038,605	26.5	12,559,841,698	13,214,882,799
6.3 NAIC 3	126,025,301	1,135,229,406	957,201,036	48,014,501	42,257,924	XXX	2,308,728,168	2.5	2,222,952,609	2.4	758,866,512	1,549,861,656
6.4 NAIC 4	58,908,682	564,492,325	496,702,917	11,096,784	1,602,921	XXX	1,132,803,629	1.2	1,360,284,116	1.5	184,782,386	948,021,243
6.5 NAIC 5	62,924,266	237,557,540	48,900,615	1,512,462	728,974	XXX	351,623,857	0.4	342,478,392	0.4	47,753,561	303,870,296
6.6 NAIC 6	14,670,721	45,791,554	34,051,958	14,054,391	3,462,654	XXX	112,031,278	0.1	39,721,578	0.0		112,031,278
6.7 Totals	5,233,298,051	25,358,861,864	21,240,734,571	6,291,905,199	8,653,565,189	XXX	66,778,364,874	72.2	64,501,276,265	69.7	30,470,357,200	36,308,007,674
<b>7. Hybrid Securities</b>												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.1 NAIC 1						XXX						
8.2 NAIC 2		2,895,559,880				XXX	2,895,559,880	3.1	2,830,896,565	3.1		2,895,559,880
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals		2,895,559,880				XXX	2,895,559,880	3.1	2,830,896,565	3.1		2,895,559,880
<b>9. SVO Identified Funds</b>												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX				22,350,290	0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	99,708,048	99,708,048	0.1			99,708,048	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	24,884,860	24,884,860	0.0			24,884,860	
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX	124,592,908	124,592,908	0.1	22,350,290	0.0	124,592,908	
<b>10. Unaffiliated Bank Loans</b>												
10.1 NAIC 1						XXX						
10.2 NAIC 2		9,067,474				XXX	9,067,474	0.0	22,575,827	0.0		9,067,474
10.3 NAIC 3		46,375,712	86,695,532			XXX	133,071,244	0.1	94,779,770	0.1		133,071,244
10.4 NAIC 4		244,642,251	235,082,276			XXX	479,724,527	0.5	384,125,949	0.4	1,844,486	477,880,041
10.5 NAIC 5		47,233,870				XXX	47,233,870	0.1	52,285,553	0.1		47,233,870
10.6 NAIC 6	624,458	1,037,733				XXX	1,662,191	0.0	4,891,541	0.0		1,662,191
10.7 Totals	624,458	348,357,040	321,777,808			XXX	670,759,306	0.7	558,658,640	0.6	1,844,486	668,914,820

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**ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION**  
**SCHEDULE D - PART 1A - SECTION 1 (Continued)**

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
<b>11. Total Bonds Current Year</b>												
11.1 NAIC 1	(d) 5,750,334,456	17,393,885,037	15,603,308,623	7,888,110,807	11,885,211,293		58,520,850,216	63.2	XXX	XXX	38,180,993,979	20,339,856,237
11.2 NAIC 2	(d) 1,594,933,424	12,817,323,523	9,243,963,446	3,185,537,952	2,425,381,558	99,708,048	29,366,847,951	31.7	XXX	XXX	13,223,544,351	16,143,303,600
11.3 NAIC 3	(d) 127,249,414	1,184,485,985	1,078,756,267	53,964,589	64,865,199		2,509,321,454	2.7	XXX	XXX	826,388,554	1,682,932,900
11.4 NAIC 4	(d) 58,908,682	809,134,576	731,785,193	11,096,784	1,602,921	24,884,860	1,637,413,016	1.8	XXX	XXX	211,511,732	1,425,901,284
11.5 NAIC 5	(d) 62,924,266	284,791,410	48,900,615	1,512,462	728,974		(c) 398,857,727	0.4	XXX	XXX	47,753,561	351,104,166
11.6 NAIC 6	(d) 15,295,179	46,829,287	34,051,958	14,054,391	3,462,654		(c) 113,693,469	0.1	XXX	XXX		113,693,469
11.7 Totals	7,609,645,421	32,536,449,818	26,740,766,102	11,154,276,985	14,381,252,599	124,592,908	(b) 92,546,983,833	100.0	XXX	XXX	52,490,192,177	40,056,791,656
11.8 Line 11.7 as a % of Col. 7	8.2	35.2	28.9	12.1	15.5	0.1	100.0	XXX	XXX	XXX	56.7	43.3
<b>12. Total Bonds Prior Year</b>												
12.1 NAIC 1	6,286,067,202	18,297,077,287	16,446,540,199	8,178,385,984	10,813,373,790	22,350,290	XXX	XXX	60,043,794,752	64.9	40,921,452,375	19,122,342,377
12.2 NAIC 2	1,598,158,256	12,618,985,749	8,807,410,274	3,033,175,514	1,921,474,409		XXX	XXX	27,979,204,202	30.2	12,948,957,152	15,030,247,050
12.3 NAIC 3	49,217,019	1,128,593,568	1,064,411,943	73,751,358	56,517,427		XXX	XXX	2,372,491,315	2.6	945,648,878	1,426,842,437
12.4 NAIC 4	59,211,875	995,036,844	675,750,909	13,688,538	721,899		XXX	XXX	1,744,410,065	1.9	321,937,308	1,422,472,757
12.5 NAIC 5	2,352,972	292,648,449	94,877,530	1,013,622	3,871,372		XXX	XXX	(c) 394,763,945	0.4	72,011,947	322,751,998
12.6 NAIC 6	895,893	20,778,995	20,784,687	2,153,544			XXX	XXX	(c) 44,613,119	0.0	10,391,283	34,221,836
12.7 Totals	7,995,903,217	33,353,120,892	27,109,775,542	11,302,168,560	12,795,958,897	22,350,290	XXX	XXX	(b) 92,579,277,398	100.0	55,220,398,943	37,358,878,455
12.8 Line 12.7 as a % of Col. 9	8.6	36.0	29.3	12.2	13.8	0.0	XXX	XXX	100.0	XXX	59.6	40.4
<b>13. Total Publicly Traded Bonds</b>												
13.1 NAIC 1	3,854,513,530	10,291,870,755	10,325,605,759	5,321,219,638	8,387,784,297		38,180,993,979	41.3	40,921,452,375	44.2	38,180,993,979	XXX
13.2 NAIC 2	945,002,041	4,898,763,128	4,301,250,891	1,049,768,892	1,929,051,350	99,708,048	13,223,544,350	14.3	12,948,957,152	14.0	13,223,544,350	XXX
13.3 NAIC 3	21,074,217	375,873,878	345,605,105	23,028,312	60,807,043		826,388,555	0.9	945,648,878	1.0	826,388,555	XXX
13.4 NAIC 4	5,235,368	116,385,535	64,009,187	988,959	7,823	24,884,860	211,511,732	0.2	321,937,308	0.3	211,511,732	XXX
13.5 NAIC 5	3,334,626	26,011,828	18,138,406	212,803	55,900		47,753,563	0.1	72,011,947	0.1	47,753,563	XXX
13.6 NAIC 6							10,391,283	0.0		0.0		XXX
13.7 Totals	4,829,159,782	15,708,905,124	15,054,609,348	6,395,218,604	10,377,706,413	124,592,908	52,490,192,179	56.7	55,220,398,943	59.6	52,490,192,179	XXX
13.8 Line 13.7 as a % of Col. 7	9.2	29.9	28.7	12.2	19.8	0.2	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	5.2	17.0	16.3	6.9	11.2	0.1	56.7	XXX	XXX	XXX	56.7	XXX
<b>14. Total Privately Placed Bonds</b>												
14.1 NAIC 1	1,895,820,926	7,102,014,282	5,277,702,864	2,566,891,169	3,497,426,996		20,339,856,237	22.0	19,122,342,377	20.7	XXX	20,339,856,237
14.2 NAIC 2	649,931,383	7,918,560,395	4,942,712,555	2,135,769,060	496,330,208		16,143,303,601	17.4	15,030,247,050	16.2	XXX	16,143,303,601
14.3 NAIC 3	106,175,197	808,612,107	733,151,162	30,936,277	4,058,156		1,682,932,899	1.8	1,426,842,437	1.5	XXX	1,682,932,899
14.4 NAIC 4	53,673,314	692,749,041	667,776,006	10,107,825	1,595,098		1,425,901,284	1.5	1,422,472,757	1.5	XXX	1,425,901,284
14.5 NAIC 5	59,589,640	258,779,582	30,762,209	1,299,659	673,074		351,104,164	0.4	322,751,998	0.3	XXX	351,104,164
14.6 NAIC 6	15,295,179	46,829,287	34,051,958	14,054,391	3,462,654		113,693,469	0.1	34,221,836	0.0	XXX	113,693,469
14.7 Totals	2,780,485,639	16,827,544,694	11,686,156,754	4,759,058,381	4,003,546,186		40,056,791,654	43.3	37,358,878,455	40.4	XXX	40,056,791,654
14.8 Line 14.7 as a % of Col. 7	6.9	42.0	29.2	11.9	10.0		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	3.0	18.2	12.6	5.1	4.3		43.3	XXX	XXX	XXX	XXX	43.3

(a) Includes \$ 15,435,737,984 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 723,275,699 current year of bonds with Z designations and \$ 1,473,244,523 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes \$ 13,047,100 current year, \$ 35,356,672 prior year of bonds with 5GI designations and \$ 62,631,402 current year, \$ 23,028,761 prior year of bonds with 6\* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 1,570,001,585 ; NAIC 2 \$ 209,628,122 ; NAIC 3 \$ ; NAIC 4 \$ ; NAIC 5 \$ ; NAIC 6 \$

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE D - PART 1A - SECTION 2**

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
<b>1. U.S. Governments</b>												
1.01 Issuer Obligations	1,340,979,267	362,992,632	229,858,917	19,074,158	2,093,133,072	XXX	4,046,038,046	4.4	4,680,805,138	5.1	4,045,289,360	748,686
1.02 Residential Mortgage-Backed Securities	88,583,360	258,930,503	204,485,304	140,129,718	9,315,268	XXX	701,444,153	0.8	840,479,087	0.9	701,444,153	
1.03 Commercial Mortgage-Backed Securities	148,176,967	730,251,523	755,250,713	694,330,266	74,488,301	XXX	2,402,497,770	2.6	3,261,573,341	3.5	2,402,497,770	
1.04 Other Loan-Backed and Structured Securities	18,036,778	33,306,294	16,195,869	436,961		XXX	67,975,902	0.1	88,723,842	0.1	49,244,228	18,731,674
1.05 Totals	1,595,776,372	1,385,480,952	1,205,790,803	853,971,103	2,176,936,641	XXX	7,217,955,871	7.8	8,871,581,408	9.6	7,198,475,511	19,480,360
<b>2. All Other Governments</b>												
2.01 Issuer Obligations	78,124,975	67,115,355	78,035,458	23,310,375	19,260,093	XXX	265,846,256	0.3	236,945,117	0.3	230,695,149	35,151,107
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	78,124,975	67,115,355	78,035,458	23,310,375	19,260,093	XXX	265,846,256	0.3	236,945,117	0.3	230,695,149	35,151,107
<b>3. U.S. States, Territories and Possessions, Guaranteed</b>												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
<b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals						XXX						
<b>5. U.S. Special Revenue &amp; Special Assessment Obligations etc., Non-Guaranteed</b>												
5.01 Issuer Obligations	144,913,633	325,515,762	724,555,683	1,907,795,050	3,399,173,956	XXX	6,501,954,084	7.0	6,226,507,437	6.7	6,376,084,246	125,869,838
5.02 Residential Mortgage-Backed Securities	538,513,611	1,918,539,784	1,709,337,929	1,184,789,209	119,876,334	XXX	5,471,056,867	5.9	6,121,672,235	6.6	5,470,289,689	767,178
5.03 Commercial Mortgage-Backed Securities	18,394,320	237,019,181	1,460,533,849	892,506,049	12,440,386	XXX	2,620,893,785	2.8	3,209,389,443	3.5	2,617,852,986	3,040,799
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	701,821,564	2,481,074,727	3,894,427,461	3,985,090,308	3,531,490,676	XXX	14,593,904,736	15.8	15,557,569,115	16.8	14,464,226,921	129,677,815
<b>6. Industrial and Miscellaneous</b>												
6.01 Issuer Obligations	3,759,290,777	17,381,414,559	15,201,715,012	5,230,290,216	7,941,537,062	XXX	49,514,247,626	53.5	48,441,085,280	52.3	24,776,649,438	24,737,598,188
6.02 Residential Mortgage-Backed Securities	180,344,755	320,341,804	223,499,741	306,786,642	500,394,479	XXX	1,531,367,421	1.7	1,222,926,131	1.3	201,956,173	1,329,411,248
6.03 Commercial Mortgage-Backed Securities	705,882,999	3,400,144,649	3,144,200,517	142,207,561	212,982	XXX	7,392,648,708	8.0	6,958,734,702	7.5	5,297,145,804	2,095,502,904
6.04 Other Loan-Backed and Structured Securities	587,779,521	4,256,960,853	2,671,319,301	612,620,787	211,420,665	XXX	8,340,101,127	9.0	7,878,530,153	8.5	194,605,786	8,145,495,341
6.05 Totals	5,233,298,052	25,358,861,865	21,240,734,571	6,291,905,206	8,653,565,188	XXX	66,778,364,882	72.2	64,501,276,266	69.7	30,470,357,201	36,308,007,681
<b>7. Hybrid Securities</b>												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
<b>8. Parent, Subsidiaries and Affiliates</b>												
8.01 Issuer Obligations		2,895,559,880				XXX	2,895,559,880	3.1	2,830,896,565	3.1		2,895,559,880
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals		2,895,559,880				XXX	2,895,559,880	3.1	2,830,896,565	3.1		2,895,559,880

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE D - PART 1A - SECTION 2 (Continued)**

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	124,592,908	124,592,908	0.1	22,350,290	0.0	124,592,908	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	624,458	348,357,039	321,777,808			XXX	670,759,305	0.7	558,658,640	0.6	1,844,486	668,914,819
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals	624,458	348,357,039	321,777,808			XXX	670,759,305	0.7	558,658,640	0.6	1,844,486	668,914,819
11. Total Bonds Current Year												
11.01 Issuer Obligations	5,323,308,652	21,032,598,188	16,234,165,070	7,180,469,799	13,453,104,183	XXX	63,223,645,892	68.3	XXX	XXX	35,428,718,193	27,794,927,699
11.02 Residential Mortgage-Backed Securities	807,441,726	2,497,812,091	2,137,322,974	1,631,705,569	629,586,081	XXX	7,703,868,441	8.3	XXX	XXX	6,373,690,015	1,330,178,426
11.03 Commercial Mortgage-Backed Securities	872,454,286	4,367,415,353	5,359,985,079	1,729,043,876	87,141,669	XXX	12,416,040,263	13.4	XXX	XXX	10,317,496,560	2,098,543,703
11.04 Other Loan-Backed and Structured Securities	605,816,299	4,290,267,147	2,687,515,170	613,057,748	211,420,665	XXX	8,408,077,029	9.1	XXX	XXX	243,850,014	8,164,227,015
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	124,592,908	124,592,908	0.1	XXX	XXX	124,592,908	
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans	624,458	348,357,039	321,777,808			XXX	670,759,305	0.7	XXX	XXX	1,844,486	668,914,819
11.08 Totals	7,609,645,421	32,536,449,818	26,740,766,101	11,154,276,992	14,381,252,598	124,592,908	92,546,983,838	100.0	XXX	XXX	52,490,192,176	40,056,791,662
11.09 Line 11.08 as a % of Col. 7	8.2	35.2	28.9	12.1	15.5	0.1	100.0	XXX	XXX	XXX	56.7	43.3
12. Total Bonds Prior Year												
12.01 Issuer Obligations	5,554,310,454	22,114,146,938	16,396,145,456	6,780,960,135	11,570,676,554	XXX	XXX	XXX	62,416,239,537	67.4	36,420,052,223	25,996,187,314
12.02 Residential Mortgage-Backed Securities	1,009,912,048	2,633,577,336	2,212,993,451	1,553,149,896	775,444,722	XXX	XXX	XXX	8,185,077,453	8.8	7,242,232,127	942,845,326
12.03 Commercial Mortgage-Backed Securities	802,417,519	3,808,016,949	6,198,585,222	2,389,741,408	230,936,388	XXX	XXX	XXX	13,429,697,486	14.5	11,244,886,352	2,184,811,134
12.04 Other Loan-Backed and Structured Securities	628,120,548	4,453,019,294	2,088,895,797	578,317,124	218,901,232	XXX	XXX	XXX	7,967,253,995	8.6	290,877,951	7,676,376,044
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	22,350,290	22,350,290	0.0	22,350,290	0.0	22,350,290	
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans	1,142,649	344,360,375	213,155,616			XXX	XXX	XXX	558,658,640	0.6		558,658,640
12.08 Totals	7,995,903,218	33,353,120,892	27,109,775,542	11,302,168,563	12,795,958,896	22,350,290	92,579,277,401	100.0	XXX	XXX	55,220,398,943	37,358,878,458
12.09 Line 12.08 as a % of Col. 9	8.6	36.0	29.3	12.2	13.8	0.0	XXX	XXX	100.0	XXX	59.6	40.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	3,795,216,965	9,892,521,913	8,211,073,082	3,397,926,998	10,131,979,235	XXX	35,428,718,193	38.3	36,420,052,223	39.3	35,428,718,193	XXX
13.02 Residential Mortgage-Backed Securities	661,455,532	2,240,016,891	1,953,627,488	1,387,335,198	131,254,905	XXX	6,373,690,014	6.9	7,242,232,127	7.8	6,373,690,014	XXX
13.03 Commercial Mortgage-Backed Securities	339,921,581	3,456,736,742	4,847,531,963	1,586,377,587	86,928,687	XXX	10,317,496,560	11.1	11,244,886,352	12.1	10,317,496,560	XXX
13.04 Other Loan-Backed and Structured Securities	32,565,702	119,629,577	40,532,328	23,578,820	27,543,586	XXX	243,850,013	0.3	290,877,951	0.3	243,850,013	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	124,592,908	124,592,908	0.1	22,350,290	0.0	124,592,908	XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans			1,844,486			XXX	1,844,486	0.0			1,844,486	XXX
13.08 Totals	4,829,159,780	15,708,905,123	15,054,609,347	6,395,218,603	10,377,706,413	124,592,908	52,490,192,174	56.7	55,220,398,943	59.6	52,490,192,174	XXX
13.09 Line 13.08 as a % of Col. 7	9.2	29.9	28.7	12.2	19.8	0.2	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	5.2	17.0	16.3	6.9	11.2	0.1	56.7	XXX	XXX	XXX	56.7	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	1,528,091,687	11,140,076,275	8,023,091,988	3,782,542,801	3,321,124,948	XXX	27,794,927,699	30.0	25,996,187,314	28.1	XXX	27,794,927,699
14.02 Residential Mortgage-Backed Securities	145,986,194	257,795,200	183,695,486	244,370,371	498,331,176	XXX	1,330,178,427	1.4	942,845,326	1.0	XXX	1,330,178,427
14.03 Commercial Mortgage-Backed Securities	532,532,705	910,678,611	512,453,116	142,666,289	212,982	XXX	2,098,543,703	2.3	2,184,811,134	2.4	XXX	2,098,543,703
14.04 Other Loan-Backed and Structured Securities	573,250,597	4,170,637,570	2,646,982,842	589,478,928	183,877,079	XXX	8,164,227,016	8.8	7,676,376,044	8.3	XXX	8,164,227,016
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans	624,458	348,357,039	319,933,322			XXX	668,914,819	0.7	558,658,640	0.6	XXX	668,914,819
14.08 Totals	2,780,485,641	16,827,544,695	11,686,156,754	4,759,058,389	4,003,546,185		40,056,791,664	43.3	37,358,878,458	40.4	XXX	40,056,791,664
14.09 Line 14.08 as a % of Col. 7	6.9	42.0	29.2	11.9	10.0		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	3.0	18.2	12.6	5.1	4.3		43.3	XXX	XXX	XXX	XXX	43.3

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year .....	87,814,020	87,814,020			
2. Cost of short-term investments acquired .....	463,018,486	463,018,486			
3. Accrual of discount .....	251,610	251,610			
4. Unrealized valuation increase (decrease) .....					
5. Total gain (loss) on disposals .....	802	802			
6. Deduct consideration received on disposals .....	352,395,764	352,395,764			
7. Deduct amortization of premium .....	5,501	5,501			
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) .....	198,683,653	198,683,653			
11. Deduct total nonadmitted amounts .....					
12. Statement value at end of current period (Line 10 minus Line 11)	198,683,653	198,683,653			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

**SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS**

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:	
2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	18,250,445
2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(3,730,089) 14,520,356
3. Unrealized valuation increase/(decrease):	
3.1 Section 1, Column 17	150,931,714
3.2 Section 2, Column 19	93,791,800 244,723,514
4. SSAP No. 108 Adjustments	
5. Total gain (loss) on termination recognized, Section 2, Column 22	(208,958,008)
6. Considerations received/(paid) on terminations, Section 2, Column 15	(192,176,413)
7. Amortization:	
7.1 Section 1, Column 19	(2,980,670)
7.2 Section 2, Column 21	(3,591,799) (6,572,469)
8. Adjustment to the book/adjusted carrying value of hedged item:	
8.1 Section 1, Column 20	
8.2 Section 2, Column 23	
9. Total foreign exchange change in book/adjusted carrying value:	
9.1 Section 1, Column 18	
9.2 Section 2, Column 20	
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	556,153,206
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	556,153,206

**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)	(59,070)
3.1 Add:	
Change in variation margin on open contracts - Highly effective hedges	
3.11 Section 1, Column 15, current year 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 minus	87,248
3.14 Section 1, Column 18, prior year	(90,557) 177,805 177,805
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	87,248
3.24 Section 1, Column 19, prior year plus	(90,557)
3.25 SSAP No. 108 Adjustments	177,805 177,805
3.3 Subtotal (Line 3.1 minus Line 3.2)	
4.1 Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	(86,509,740)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)	
4.22 Amount recognized (Section 2, Column 16)	(86,509,740)
4.23 SSAP No. 108 Adjustments	(86,509,740)
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)	(18,371)
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	(18,371)

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
94978*AT8	Long Bond Replication	1.C	100,000,000	100,623,442	107,107,999	02/27/2020	08/29/2022	Bond Forward		(2,513,073)	604059-AE-5	3M COMPANY	1.E FE	511,994	629,498
94978*AT8	Long Bond Replication	1.C						Bond Forward			604059-AE-5	3M COMPANY	1.E FE	260,898	314,749
94978*AT8	Long Bond Replication	1.C						Bond Forward			580135-BY-6	MCDONALD'S CORP	2.A FE	1,025,715	1,247,059
94978*AT8	Long Bond Replication	1.C						Bond Forward			494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	519,385	623,628
94978*AT8	Long Bond Replication	1.C						Bond Forward			494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	1,043,052	1,247,256
94978*AT8	Long Bond Replication	1.C						Bond Forward			427866-AL-2	HERSHEY CO	1.E FE	1,077,154	1,277,971
94978*AT8	Long Bond Replication	1.C						Bond Forward			458180-AD-1	INTER-AMERICAN DEVELOPMENT BANK	1.A FE	1,591,272	1,899,160
94978*AT8	Long Bond Replication	1.C						Bond Forward			427866-AL-2	HERSHEY CO	1.E FE	530,823	638,986
94978*AT8	Long Bond Replication	1.C						Bond Forward			427866-AL-2	HERSHEY CO	1.E FE	532,442	638,986
94978*AT8	Long Bond Replication	1.C						Bond Forward			427866-AL-2	HERSHEY CO	1.E FE	532,663	638,986
94978*AT8	Long Bond Replication	1.C						Bond Forward			494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	921,665	1,122,531
94978*AT8	Long Bond Replication	1.C						Bond Forward			604059-AE-5	3M COMPANY	1.E FE	103,347	125,900
94978*AT8	Long Bond Replication	1.C						Bond Forward			26138E-AX-7	DR PEPPER SNAPPLE GROUP INC	2.B FE	249,938	267,399
94978*AT8	Long Bond Replication	1.C						Bond Forward			961214-DK-6	WESTPAC BANKING CORP	1.D FE	699,668	755,713
94978*AT8	Long Bond Replication	1.C						Bond Forward			87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	1,000,000	1,100,698
94978*AT8	Long Bond Replication	1.C						Bond Forward			87971M-BF-9	TELUS CORPORATION	2.A FE	1,998,844	2,166,684
94978*AT8	Long Bond Replication	1.C						Bond Forward			87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	401,034	440,279
94978*AT8	Long Bond Replication	1.C						Bond Forward			87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	175,477	192,622
94978*AT8	Long Bond Replication	1.C						Bond Forward			87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	175,494	192,622
94978*AT8	Long Bond Replication	1.C						Bond Forward			404280-BK-4	HSC HOLDINGS PLC	1.G FE	750,000	810,707
94978*AT8	Long Bond Replication	1.C						Bond Forward			91324P-CY-6	UNITEDHEALTH GROUP INC	1.G FE	1,196,545	1,300,159
94978*AT8	Long Bond Replication	1.C						Bond Forward			09247X-AN-1	BLACKROCK INC	1.D FE	1,197,294	1,295,154
94978*AT8	Long Bond Replication	1.C						Bond Forward			46647P-AF-3	JPMORGAN CHASE & CO	1.F FE	700,000	760,224
94978*AT8	Long Bond Replication	1.C						Bond Forward			91159H-HR-4	US BANCORP	1.F FE	949,698	1,017,168
94978*AT8	Long Bond Replication	1.C						Bond Forward			126408-HH-9	CSX CORP	2.A FE	1,199,172	1,286,763
94978*AT8	Long Bond Replication	1.C						Bond Forward			58523U-AN-7	MID-AMERICA APARTMENTS LP	2.A FE	723,288	782,644
94978*AT8	Long Bond Replication	1.C						Bond Forward			824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)	2.B FE	498,956	540,937
94978*AT8	Long Bond Replication	1.C						Bond Forward			037735-CI-5	APPALACHIAN POWER CO	2.A FE	348,976	373,354
94978*AT8	Long Bond Replication	1.C						Bond Forward			573284-AQ-9	MARTIN MARIETTA MATERIALS INC	2.B FE	799,145	852,821
94978*AT8	Long Bond Replication	1.C						Bond Forward			902494-BG-6	TYSON FOODS INC	2.B FE	549,541	592,028
94978*AT8	Long Bond Replication	1.C						Bond Forward			14149Y-BJ-6	CARDINAL HEALTH INC	2.B FE	700,000	750,739
94978*AT8	Long Bond Replication	1.C						Bond Forward			25468P-DV-5	WALT DISNEY CO	2.A FE	698,494	746,002
94978*AT8	Long Bond Replication	1.C						Bond Forward			046353-AN-8	ASTRAZENECA PLC	1.G FE	498,529	535,874
94978*AT8	Long Bond Replication	1.C						Bond Forward			049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	948,563	1,004,724
94978*AT8	Long Bond Replication	1.C						Bond Forward			049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	100,240	105,760
94978*AT8	Long Bond Replication	1.C						Bond Forward			049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	150,331	158,641
94978*AT8	Long Bond Replication	1.C						Bond Forward			049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	50,094	52,880
94978*AT8	Long Bond Replication	1.C						Bond Forward			816851-BA-6	SEMPRA ENERGY	2.B FE	698,749	738,307
94978*AT8	Long Bond Replication	1.C						Bond Forward			906548-CM-2	UNION ELECTRIC CO	1.F FE	948,197	999,272
94978*AT8	Long Bond Replication	1.C						Bond Forward			049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	250,300	264,401
94978*AT8	Long Bond Replication	1.C						Bond Forward			90265E-AM-2	UDR INC	2.A FE	699,030	749,022
94978*AT8	Long Bond Replication	1.C						Bond Forward			57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC	2.A FE	949,576	1,024,138
94978*AT8	Long Bond Replication	1.C						Bond Forward			871829-BF-3	SYSCO CORPORATION	2.B FE	398,770	425,351
94978*AT8	Long Bond Replication	1.C						Bond Forward			124857-AT-0	CBS CORP	2.B FE	447,302	478,953
94978*AT8	Long Bond Replication	1.C						Bond Forward			759730-AA-5	RENAISSANCE FINANCE INC	1.G FE	398,302	430,091
94978*AT8	Long Bond Replication	1.C						Bond Forward			759730-AA-5	RENAISSANCE FINANCE INC	1.G FE	249,432	268,807
94978*AT8	Long Bond Replication	1.C						Bond Forward			759730-AA-5	RENAISSANCE FINANCE INC	1.G FE	497,678	537,614
94978*AT8	Long Bond Replication	1.C						Bond Forward			58523U-AN-7	MID-AMERICA APARTMENTS LP	2.A FE	150,119	161,926
94978*AT8	Long Bond Replication	1.C						Bond Forward			902494-BG-6	TYSON FOODS INC	2.B FE	201,208	215,283
94978*AT8	Long Bond Replication	1.C						Bond Forward				SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	400,000	428,342
94978*AT8	Long Bond Replication	1.C						Bond Forward			565849-AP-1	MARATHON OIL CORP	2.C FE	1,446,933	1,588,300
94978*AT8	Long Bond Replication	1.C						Bond Forward			95000U-2A-0	WELLS FARGO & COMPANY	2.A FE	402,353	430,009
94978*AT8	Long Bond Replication	1.C						Bond Forward				MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	400,000	427,182
94978*AT8	Long Bond Replication	1.C						Bond Forward			606822-AR-5	CHURCH & DWIGHT CO INC	2.A FE	499,711	529,350
94978*AT8	Long Bond Replication	1.C						Bond Forward			26884A-BG-7	ERP OPERATING LP	1.G FE	499,501	533,183
94978*AT8	Long Bond Replication	1.C						Bond Forward			443510-AH-5	HUBBELL INCORPORATED	2.A FE	946,918	683,673
94978*AT8	Long Bond Replication	1.C						Bond Forward			443510-AH-5	HUBBELL INCORPORATED	2.A FE	99,739	105,181
94978*AT8	Long Bond Replication	1.C						Bond Forward			443510-AH-5	HUBBELL INCORPORATED	2.A FE	349,086	368,132
94978*AT8	Long Bond Replication	1.C						Bond Forward			902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	497,646	533,445
94978*AT8	Long Bond Replication	1.C						Bond Forward			902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	49,833	53,344
94978*AT8	Long Bond Replication	1.C						Bond Forward			902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	348,830	373,411

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
94978*AT8	Long Bond Replication	1.C						Bond Forward			20030N-CA-7	COMCAST CORPORATION	1.G FE	399,854	429,350
94978*AT8	Long Bond Replication	1.C						Bond Forward			902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	99,977	106,689
94978*AT8	Long Bond Replication	1.C						Bond Forward			37045V-AN-0	GENERAL MOTORS CO	2.C FE	649,439	711,314
94978*AT8	Long Bond Replication	1.C						Bond Forward			902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	50,094	53,344
94978*AT8	Long Bond Replication	1.C						Bond Forward			902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	149,997	160,033
94978*AT8	Long Bond Replication	1.C						Bond Forward			03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2.A FE	848,384	896,555
94978*AT8	Long Bond Replication	1.C						Bond Forward			26441C-AX-3	DUKE ENERGY CORP	2.B FE	199,663	210,365
94978*AT8	Long Bond Replication	1.C						Bond Forward			03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2.A FE	149,830	158,216
94978*AT8	Long Bond Replication	1.C						Bond Forward			579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2.B FE	399,205	430,227
94978*AT8	Long Bond Replication	1.C						Bond Forward			742718-EV-7	PROCTER & GAMBLE COMPANY	1.D FE	599,270	641,905
94978*AT8	Long Bond Replication	1.C						Bond Forward			45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	1.G FE	649,192	693,204
94978*AT8	Long Bond Replication	1.C						Bond Forward			579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2.B FE	401,823	430,227
94978*AT8	Long Bond Replication	1.C						Bond Forward			55279H-AQ-3	MANUFACTURERS AND TRADERS TRUST CO	1.G FE	499,926	533,919
94978*AT8	Long Bond Replication	1.C						Bond Forward			023135-BC-9	AMAZON.COM INC	1.E FE	649,313	702,014
94978*AT8	Long Bond Replication	1.C						Bond Forward			50540R-AU-6	LABORATORY CORPORATION OF AMERICA	2.B FE	849,282	918,071
94978*AT8	Long Bond Replication	1.C						Bond Forward			202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	399,342	421,677
94978*AT8	Long Bond Replication	1.C						Bond Forward			96145D-AD-7	WESTROCK CO	2.B FE	649,866	691,466
94978*AT8	Long Bond Replication	1.C						Bond Forward			742718-EV-7	PROCTER & GAMBLE COMPANY	1.D FE	200,601	213,968
94978*AT8	Long Bond Replication	1.C						Bond Forward			437076-BT-8	HOME DEPOT INC	1.F FE	399,371	424,189
94978*AT8	Long Bond Replication	1.C						Bond Forward			98978V-AL-7	ZOETIS INC	2.A FE	847,157	895,960
94978*AT8	Long Bond Replication	1.C						Bond Forward			637417-AK-2	NATIONAL RETAIL PROPERTIES INC	2.A FE	1,047,384	1,122,798
94978*AT8	Long Bond Replication	1.C						Bond Forward			278062-AG-9	EATON CORPORATION	2.A FE	1,250,000	1,329,845
94978*AT8	Long Bond Replication	1.C						Bond Forward			92826C-AH-5	VISA INC	1.D FE	746,626	790,615
94978*AT8	Long Bond Replication	1.C						Bond Forward			66765R-CE-4	NORTHWEST NATURAL GAS COMPANY	1.F FE	200,000	206,828
94978*AT8	Long Bond Replication	1.C						Bond Forward			369550-AZ-1	GENERAL DYNAMICS CORPORATION	1.G FE	1,134,770	1,206,033
94978*AT8	Long Bond Replication	1.C						Bond Forward			74460D-AC-3	PUBLIC STORAGE	1.F FE	600,000	644,261
94978*AT8	Long Bond Replication	1.C						Bond Forward			055650-DN-5	BP CAPITAL MARKETS PLC	1.F FE	950,000	1,020,568
94978*AT8	Long Bond Replication	1.C						Bond Forward			96145D-AD-7	WESTROCK CO	2.B FE	199,937	212,759
94978*AT8	Long Bond Replication	1.C						Bond Forward			88579Y-AY-7	3M CO	1.E FE	1,046,058	1,117,476
94978*AT8	Long Bond Replication	1.C						Bond Forward			189054-AV-1	COLORIX COMPANY	2.A FE	299,946	318,378
94978*AT8	Long Bond Replication	1.C						Bond Forward			024836-AD-0	AMERICAN CAMPUS COMMUNITIES OPERAT	2.B FE	399,789	427,148
94978*AT8	Long Bond Replication	1.C						Bond Forward			976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1.G FE	449,199	472,436
94978*AT8	Long Bond Replication	1.C						Bond Forward			713448-DY-1	PEPSICO INC	1.E FE	648,875	696,747
94978*AT8	Long Bond Replication	1.C						Bond Forward			69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	649,879	695,386
94978*AT8	Long Bond Replication	1.C						Bond Forward			570535-AR-5	MARKEL CORPORATION	2.B FE	299,602	321,040
94978*AT8	Long Bond Replication	1.C						Bond Forward			94106L-BE-8	WASTE MANAGEMENT INC	2.A FE	649,973	694,072
94978*AT8	Long Bond Replication	1.C						Bond Forward			031162-CQ-1	AMGEN INC	2.A FE	349,140	377,175
94978*AT8	Long Bond Replication	1.C						Bond Forward			037833-DK-3	APPLE INC	1.B FE	349,366	376,065
94978*AT8	Long Bond Replication	1.C						Bond Forward			487836-BU-1	KELLOGG COMPANY	2.B FE	199,663	215,467
94978*AT8	Long Bond Replication	1.C						Bond Forward			68389X-BN-4	ORACLE CORPORATION	2.A FE	299,812	315,878
94978*AT8	Long Bond Replication	1.C						Bond Forward			976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1.G FE	200,624	209,971
94978*AT8	Long Bond Replication	1.C						Bond Forward			05348E-BC-2	AVALONBAY COMMUNITIES INC	1.G FE	149,623	160,334
94978*AT8	Long Bond Replication	1.C						Bond Forward			478160-CX-8	JOHNSON & JOHNSON	1.A FE	299,787	319,875
94978*AT8	Long Bond Replication	1.C						Bond Forward			29364N-AU-2	ENTERGY MISSISSIPPI INC	1.F FE	199,577	211,508
94978*AT8	Long Bond Replication	1.C						Bond Forward			911312-BM-7	UNITED PARCEL SERVICE INC	1.G FE	299,190	320,281
94978*AT8	Long Bond Replication	1.C						Bond Forward			05348E-BC-2	AVALONBAY COMMUNITIES INC	1.G FE	49,749	53,445
94978*AT8	Long Bond Replication	1.C						Bond Forward			142339-AH-3	CARLISLE COMPANIES INCORPORATED	2.B FE	199,504	215,822
94978*AT8	Long Bond Replication	1.C						Bond Forward			209111-FM-0	CONSOLIDATED EDISON COMPANY OF NEW	2.A FE	599,914	631,053
94978*AT8	Long Bond Replication	1.C						Bond Forward			760759-AS-9	REPUBLIC SERVICES INC	2.B FE	199,800	214,324
94978*AT8	Long Bond Replication	1.C						Bond Forward			524660-AY-3	LEGGETT & PLATT INC	2.B FE	497,985	533,054
94978*AT8	Long Bond Replication	1.C						Bond Forward			86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	50,000	53,948
94978*AT8	Long Bond Replication	1.C						Bond Forward			86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	99,904	107,896
94978*AT8	Long Bond Replication	1.C						Bond Forward			902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	49,815	53,344
94978*AT8	Long Bond Replication	1.C						Bond Forward			69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION	1.F FE	249,349	268,609
94978*AT8	Long Bond Replication	1.C						Bond Forward			961214-DW-0	WESTPAC BANKING CORP	1.D FE	149,658	162,958
94978*AT8	Long Bond Replication	1.C						Bond Forward			142339-AH-3	CARLISLE COMPANIES INCORPORATED	2.B FE	50,265	53,956
94978*AT8	Long Bond Replication	1.C						Bond Forward			142339-AH-3	CARLISLE COMPANIES INCORPORATED	2.B FE	50,245	53,956
94978*AT8	Long Bond Replication	1.C						Bond Forward			06406R-AF-4	BANK OF NEW YORK MELLON/THE	1.E FE	149,954	162,801

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
94978*AT8	Long Bond Replication	1.C						Bond Forward				637432-NP-6	NATIONAL RURAL UTILITIES COOPERATI	1.E FE	149,720	161,767
94978*AT8	Long Bond Replication	1.C						Bond Forward				20030N-CH-2	COMCAST CORPORATION	1.G FE	99,770	109,639
94978*AT8	Long Bond Replication	1.C						Bond Forward				26884A-BJ-1	ERP OPERATING LP	1.G FE	149,422	162,887
94978*AT8	Long Bond Replication	1.C						Bond Forward				90265E-AN-0	UDR INC	2.A FE	49,015	53,595
94978*AT8	Long Bond Replication	1.C						Bond Forward				50540R-AU-6	LABORATORY CORPORATION OF AMERICA AMERICAN HONDA FINANCE CORPORATION	2.B FE	49,340	54,004
94978*AT8	Long Bond Replication	1.C						Bond Forward				02665H-CE-9		1.G FE	249,523	272,918
94978*AT8	Long Bond Replication	1.C						Bond Forward				046353-AN-8	ASTRAZENECA PLC	1.G FE	97,177	107,175
94978*AT8	Long Bond Replication	1.C						Bond Forward				576360-AJ-3	MASTERCARD INC	1.E FE	49,923	54,854
94978*AT8	Long Bond Replication	1.C						Bond Forward				431282-AQ-5	HIGHWOODS REALTY LP	2.B FE	99,217	110,186
94978*AT8	Long Bond Replication	1.C						Bond Forward				49456B-AP-6	KINDER MORGAN INC	2.B FE	99,748	111,120
94978*AT8	Long Bond Replication	1.C						Bond Forward				693506-BP-1	PPG INDUSTRIES INC	2.A FE	249,777	275,700
94978*AT8	Long Bond Replication	1.C						Bond Forward				606822-AV-6	mitsubishi ufj financial group inc	1.G FE	100,000	110,893
94978*AT8	Long Bond Replication	1.C						Bond Forward				961450-AH-8	WESTROCK CO	2.B FE	1,098,801	1,215,681
94978*AT8	Long Bond Replication	1.C						Bond Forward				893574-AK-9	TRANSCONTINENTAL GAS PIPE LINE COM	2.A FE	747,229	819,510
94978*AT8	Long Bond Replication	1.C						Bond Forward				845011-AA-3	SOUTHWEST GAS CORP	2.A FE	1,348,445	1,455,725
94978*AT8	Long Bond Replication	1.C						Bond Forward				03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2.A FE	582,108	632,862
94978*AT8	Long Bond Replication	1.C						Bond Forward				539439-AR-0	LLOYDS BANKING GROUP PLC	1.F FE	598,575	673,105
94978*AT8	Long Bond Replication	1.C						Bond Forward				904764-BC-0	UNILEVER CAPITAL CORP	1.E FE	1,979,918	2,184,006
94978*AT8	Long Bond Replication	1.C						Bond Forward				09247X-AN-1	BLACKROCK INC	1.D FE	587,465	647,577
94978*AT8	Long Bond Replication	1.C						Bond Forward				744320-CC-7	PRUDENTIAL FINANCIAL INC	1.G FE	878,000	973,550
94978*AT8	Long Bond Replication	1.C						Bond Forward				615369-AM-7	MOODYS CORPORATION	2.A FE	337,974	375,209
94978*AT8	Long Bond Replication	1.C						Bond Forward				911312-BM-7	UNITED PARCEL SERVICE INC	1.G FE	338,981	373,661
94978*AT8	Long Bond Replication	1.C						Bond Forward				808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	484,323	537,483
94978*AT8	Long Bond Replication	1.C						Bond Forward				808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	339,063	376,238
94978*AT8	Long Bond Replication	1.C						Bond Forward				98978V-AL-7	ZOETIS INC	2.A FE	622,775	685,146
94978*AT8	Long Bond Replication	1.C						Bond Forward				571903-AY-9	MARRIOTT INTERNATIONAL INC	2.C FE	597,124	647,465
94978*AT8	Long Bond Replication	1.C						Bond Forward				79466L-AF-1	SALESFORCE.COM INC	1.F FE	1,149,807	1,276,076
94978*AT8	Long Bond Replication	1.C						Bond Forward				45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	1.G FE	437,040	479,911
94978*AT8	Long Bond Replication	1.C						Bond Forward				91159H-HS-2	US BANCORP	1.F FE	1,696,885	1,903,359
94978*AT8	Long Bond Replication	1.C						Bond Forward				882508-BC-7	TEXAS INSTRUMENTS INC	1.E FE	575,992	640,178
94978*AT8	Long Bond Replication	1.C						Bond Forward				882508-BC-7	TEXAS INSTRUMENTS INC	1.E FE	95,948	106,696
94978*AT8	Long Bond Replication	1.C						Bond Forward				74456Q-BU-9	PUBLIC SERVICE ELECTRIC AND GAS CO	1.F FE	598,458	661,660
94978*AT8	Long Bond Replication	1.C						Bond Forward				209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW	1.G FE	1,149,871	1,256,737
94978*AT8	Long Bond Replication	1.C						Bond Forward				29364D-AV-2	ENTERGY ARKANSAS LLC	1.F FE	399,846	443,686
94978*AT8	Long Bond Replication	1.C						Bond Forward				369550-BC-1	GENERAL DYNAMICS CORPORATION	1.G FE	1,145,612	1,270,402
94978*AT8	Long Bond Replication	1.C						Bond Forward				377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	950,000	1,063,260
94978*AT8	Long Bond Replication	1.C						Bond Forward				377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	401,788	447,689
94978*AT8	Long Bond Replication	1.C						Bond Forward				02361D-AS-9	AMEREN ILLINOIS COMPANY	1.F FE	1,149,290	1,267,688
94978*AT8	Long Bond Replication	1.C						Bond Forward				25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	1,895,219	2,121,445
94978*AT8	Long Bond Replication	1.C						Bond Forward				57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC	2.A FE	727,525	808,530
94978*AT8	Long Bond Replication	1.C						Bond Forward				89236T-EM-3	TOYOTA MOTOR CREDIT CORP	1.E FE	724,822	804,514
94978*AT8	Long Bond Replication	1.C						Bond Forward				377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	604,773	671,533
94978*AT8	Long Bond Replication	1.C						Bond Forward				92343V-DY-7	VERIZON COMMUNICATIONS INC	2.A FE	752,547	833,647
94978*AT8	Long Bond Replication	1.C						Bond Forward				524660-AY-3	LEGGETT & PLATT INC	2.B FE	145,029	159,916
94978*AT8	Long Bond Replication	1.C						Bond Forward				904764-BC-0	UNILEVER CAPITAL CORP	1.E FE	695,280	764,402
94978*AT8	Long Bond Replication	1.C						Bond Forward				524660-AY-3	LEGGETT & PLATT INC	2.B FE	672,567	746,276
94978*AT8	Long Bond Replication	1.C						Bond Forward				26441Y-BA-4	DUKE REALTY LP	2.A FE	287,663	320,057
94978*AT8	Long Bond Replication	1.C						Bond Forward				313747-AY-3	FEDERAL REALTY INVESTMENT TRUST	2.A FE	286,643	318,195
94978*AT8	Long Bond Replication	1.C						Bond Forward				902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	343,941	373,411
94978*AT8	Long Bond Replication	1.C						Bond Forward				695156-AT-6	PACKAGING CORP OF AMERICA	2.B FE	868,621	915,499
94978*AT8	Long Bond Replication	1.C						Bond Forward				26441Y-BA-4	DUKE REALTY LP	2.A FE	669,766	683,456
94978*AT8	Long Bond Replication	1.C						Bond Forward				125223-AZ-3	CIGNA CORP	2.A FE	851,585	902,301
94978*AT8	Long Bond Replication	1.C						Bond Forward				579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2.B FE	258,545	268,892
94978*AT8	Long Bond Replication	1.C						Bond Forward				845011-AA-3	SOUTHWEST GAS CORP	2.A FE	105,339	107,831
94978*AT8	Long Bond Replication	1.C						Bond Forward				278865-BD-1	ECOLAB INC	1.G FE	208,221	217,037
94978*AT8	Long Bond Replication	1.C						Bond Forward				278865-BD-1	ECOLAB INC	1.G FE	156,894	162,778
94978*AT8	Long Bond Replication	1.C						Bond Forward				377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	704,929	727,494

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
94978*AT8	Long Bond Replication	1.C						Bond Forward			046353-AN-8	ASTRAZENECA PLC	1.G FE	361,215	375,112
94978*AT8	Long Bond Replication	1.C						Bond Forward			046353-AN-8	ASTRAZENECA PLC	1.G FE	206,429	214,349
94978*AT8	Long Bond Replication	1.C						Bond Forward			278865-BD-1	ECOLAB INC	1.G FE	416,444	434,074
94978*AT8	Long Bond Replication	1.C						Bond Forward			649840-B#-1	NEW YORK STATE ELECTRIC & GAS CORP	1.G	2,100,000	2,134,652
94978*AT8	Long Bond Replication	1.C						Bond Forward			835690-A*-3	SONOVA HOLDING AG	2.A	3,500,000	3,641,545
949746K@9	Long Bond Replication	1.F	250,000,000	280,303,034	305,104,286	07/26/2021	04/19/2024	Bond Forward	4,553,533		826200-AD-9	SIEMENS FINANCIERINGSMAT	1.E FE	399,465	476,847
949746K@9	Long Bond Replication	1.F						Bond Forward			055230-AK-6	BAE SYSTEMS HOLDINGS INC	2.B FE	4,321,197	4,592,875
949746K@9	Long Bond Replication	1.F						Bond Forward			806213-AD-6	SCENTRE GROUP TRUST 1 / SCENTRE GR	1.F FE	799,030	841,266
949746K@9	Long Bond Replication	1.F						Bond Forward			233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC	1.G FE	1,648,820	1,739,815
949746K@9	Long Bond Replication	1.F						Bond Forward			82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	799,281	845,441
949746K@9	Long Bond Replication	1.F						Bond Forward			638602-BP-6	NATIONWIDE BUILDING SOCIETY	1.E FE	1,497,793	1,617,678
949746K@9	Long Bond Replication	1.F						Bond Forward			0010EP-AN-8	JEP TEXAS INC	2.A FE	497,965	533,347
949746K@9	Long Bond Replication	1.F						Bond Forward			195869-AP-7	COLONIAL PIPELINE CO	1.G FE	2,996,571	3,190,498
949746K@9	Long Bond Replication	1.F						Bond Forward			90351D-AB-3	UBS GROUP FUNDING JERSEY LTD	1.G FE	449,747	485,843
949746K@9	Long Bond Replication	1.F						Bond Forward			268317-AS-3	ELECTRICITE DE FRANCE SA	1.G FE	747,324	800,173
949746K@9	Long Bond Replication	1.F						Bond Forward			771196-BK-7	ROCHE HOLDINGS INC	1.C FE	2,040,627	2,144,803
949746K@9	Long Bond Replication	1.F						Bond Forward			114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,400,000	1,471,488
949746K@9	Long Bond Replication	1.F						Bond Forward			90351D-AF-4	UBS GROUP FUNDING JERSEY LTD	1.G FE	1,348,696	1,473,146
949746K@9	Long Bond Replication	1.F						Bond Forward			74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	1.E FE	1,398,303	1,468,493
949746K@9	Long Bond Replication	1.F						Bond Forward			114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,837,215	1,883,504
949746K@9	Long Bond Replication	1.F						Bond Forward			82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,497,845	1,543,228
949746K@9	Long Bond Replication	1.F						Bond Forward			980236-AN-3	WOODSIDE FINANCE LTD	2.A FE	599,796	638,384
949746K@9	Long Bond Replication	1.F						Bond Forward			649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP	1.G FE	2,789,294	2,979,387
949746K@9	Long Bond Replication	1.F						Bond Forward			784620-AE-9	SP POWERASSETS LTD	1.B FE	2,497,911	2,662,909
949746K@9	Long Bond Replication	1.F						Bond Forward			46849L-TC-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	999,015	1,075,158
949746K@9	Long Bond Replication	1.F						Bond Forward			709599-BF-0	PENSKE TRUCK LEASING CO LP	2.B FE	998,865	1,047,801
949746K@9	Long Bond Replication	1.F						Bond Forward			60920L-AF-1	MONDELEZ INTERNATIONAL HOLDINGS NE	2.B FE	1,049,228	1,073,516
949746K@9	Long Bond Replication	1.F						Bond Forward			928668-BB-7	VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	199,922	210,431
949746K@9	Long Bond Replication	1.F						Bond Forward			225401-AM-0	CREDIT SUISSE GROUP AG	2.A FE	1,000,000	1,021,153
949746K@9	Long Bond Replication	1.F						Bond Forward			6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II	1.D FE	2,549,127	2,469,670
949746K@9	Long Bond Replication	1.F						Bond Forward			276480-AJ-9	EASTERN GAS TRANSMISSION AND STORA	1.G FE	107,012	106,056
949746K@9	Long Bond Replication	1.F						Bond Forward			276480-AJ-9	EASTERN GAS TRANSMISSION AND STORA	1.G FE	35,314	34,998
949746K@9	Long Bond Replication	1.F						Bond Forward			42241#-AD-1	HEARST COMMUNICATIONS INC	1.G	12,000,000	13,226,730
949746K@9	Long Bond Replication	1.F						Bond Forward			G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	5,000,000	5,620,878
949746K@9	Long Bond Replication	1.F						Bond Forward			G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	8,500,000	9,578,848
949746K@9	Long Bond Replication	1.F						Bond Forward			92239M-AF-8	VECTREN UTILITY HOLDINGS INC	2.A	4,000,000	4,579,962
949746K@9	Long Bond Replication	1.F						Bond Forward			91319#-AH-4	SUEZ WATER RESOURCES INC	1.F	3,750,000	4,149,842
949746K@9	Long Bond Replication	1.F						Bond Forward			720186-EF-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	5,000,000	5,344,495
949746K@9	Long Bond Replication	1.F						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	6,000,000	6,503,806
949746K@9	Long Bond Replication	1.F						Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	11,000,000	11,815,076
949746K@9	Long Bond Replication	1.F						Bond Forward			23386#-AH-5	DAIRY FARMERS OF AMERICA	2.B	3,200,000	3,394,505
949746K@9	Long Bond Replication	1.F						Bond Forward			37636#-AL-4	GIVALDAN UNITED STATES INC	2.C	8,000,000	8,407,799
949746K@9	Long Bond Replication	1.F						Bond Forward			56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	106,393
949746K@9	Long Bond Replication	1.F						Bond Forward			56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	638,358
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3393*-AH-4	ELECTRANET PTY LTD	2.B	1,500,000	1,590,630
949746K@9	Long Bond Replication	1.F						Bond Forward			G5147*-AC-0	JOHNSON MATTHEY PLC	1.G	8,000,000	8,419,874
949746K@9	Long Bond Replication	1.F						Bond Forward			41242*-AT-9	HARDWOOD FUNDING LLC	1.G FE	1,000,000	1,065,872
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3971#-AA-7	GPT RE LTD	1.F FE	800,000	849,646
949746K@9	Long Bond Replication	1.F						Bond Forward			56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,200,000	2,414,264
949746K@9	Long Bond Replication	1.F						Bond Forward			23357*-AB-7	DTE GAS COMPANY	1.F	3,200,000	3,443,494
949746K@9	Long Bond Replication	1.F						Bond Forward			Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	4,400,000	4,895,502
949746K@9	Long Bond Replication	1.F						Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.B	16,000,000	17,406,365
949746K@9	Long Bond Replication	1.F						Bond Forward			05279#-AG-4	AUTOLIV ASP INC	2.B FE	5,000,000	5,357,585
949746K@9	Long Bond Replication	1.F						Bond Forward			94184B-D*-1	WATERS CORPORATION	2.B	2,400,000	2,539,284
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3917#-AA-2	FLINDERS PORT HOLDINGS	2.B PL	700,000	748,299

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
949746K@9	Long Bond Replication	1.F						Bond Forward			G2044@-BC-8	COMPASS GROUP PLC	1.G	9,000,000	9,791,823
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3958@-AJ-5	GAIF BOND ISSUER PTY LTD	1.G FE	9,000,000	9,663,397
949746K@9	Long Bond Replication	1.F						Bond Forward			23386@-AK-8	DAIRY FARMERS OF AMERICA	2.B	5,500,000	5,827,058
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3977*-AA-3	GENESIS ENERGY LIMITED	2.A FE	6,500,000	6,925,091
949746K@9	Long Bond Replication	1.F						Bond Forward			F8568@-AD-1	SONEPAR SA	2.A	5,000,000	5,313,477
949746K@9	Long Bond Replication	1.F						Bond Forward			56081@-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,000,000	3,174,677
949746K@9	Long Bond Replication	1.F						Bond Forward			77519@-AP-5	ROGERS GROUP INC	2.C	1,400,000	1,502,131
949746K@9	Long Bond Replication	1.F						Bond Forward				FONTERRA COOPERATIVE GROUP LIMITED			
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3920@-AJ-8		1.G FE	2,500,000	2,683,883
949746K@9	Long Bond Replication	1.F						Bond Forward			06235@-AL-6	MIRVAC GROUP FINANCE LTD	1.G PL	1,000,000	1,075,902
949746K@9	Long Bond Replication	1.F						Bond Forward			97786@-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000	1,607,368
949746K@9	Long Bond Replication	1.F						Bond Forward			97670@-AA-7	WISCONSIN GAS LLC	1.F	1,300,000	1,385,569
949746K@9	Long Bond Replication	1.F						Bond Forward			77519@-AQ-3	ROGERS GROUP INC	2.C	3,800,000	4,141,207
949746K@9	Long Bond Replication	1.F						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	1.F	2,600,000	2,792,186
949746K@9	Long Bond Replication	1.F						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	400,000	432,362
949746K@9	Long Bond Replication	1.F						Bond Forward				ANGLIAN WATER SERVICES FINANCING P			
949746K@9	Long Bond Replication	1.F						Bond Forward			G0369@-AW-6		1.G FE	1,500,000	1,590,842
949746K@9	Long Bond Replication	1.F						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	900,000	972,815
949746K@9	Long Bond Replication	1.F						Bond Forward			45167@-B*-4	IDEX CORPORATION	2.A FE	14,400,000	15,096,322
949746K@9	Long Bond Replication	1.F						Bond Forward			72018@-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	3,047,669	3,222,293
949746K@9	Long Bond Replication	1.F						Bond Forward			81725@-F*-2	SENSIENT TECHNOLOGIES CORPORATION	2.B	2,000,000	2,096,627
949746K@9	Long Bond Replication	1.F						Bond Forward			02401@-AF-6	AMERICAN ASSETS TRUST LP	2.B FE	9,500,000	9,907,522
949746K@9	Long Bond Replication	1.F						Bond Forward			88259@-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	4,500,000	4,753,748
949746K@9	Long Bond Replication	1.F						Bond Forward			87305@-AF-5	TTX COMPANY	1.F	5,100,000	5,418,067
949746K@9	Long Bond Replication	1.F						Bond Forward				PROLOGIS TARGETED US LOGISTICS FUN			
949746K@9	Long Bond Replication	1.F						Bond Forward			74340*-AC-8		2.B	14,000,000	15,048,039
949746K@9	Long Bond Replication	1.F						Bond Forward			27731@-AF-2	EASTGROUP PROPERTIES INC	2.B	3,800,000	3,964,174
949746K@9	Long Bond Replication	1.F						Bond Forward			53708@-C*-3	LITTELFUSE INC	2.C	800,000	838,991
949746K@9	Long Bond Replication	1.F						Bond Forward			55353@-B*-2	MSC INDUSTRIAL DIRECT CO INC	2.B	1,600,000	1,712,855
949746K@9	Long Bond Replication	1.F						Bond Forward				FOOTBALL CLUB TERM NOTES 2033 TRUS			
949746K@9	Long Bond Replication	1.F						Bond Forward			34489*-AA-7		1.F FE	900,000	973,349
949746K@9	Long Bond Replication	1.F						Bond Forward			35351@-E*-9	FRANKLIN ELECTRIC CO INC	2.A	5,900,000	6,393,636
949746K@9	Long Bond Replication	1.F						Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	2.A	1,400,000	1,535,852
949746K@9	Long Bond Replication	1.F						Bond Forward			59450@-AD-9	MICHIGAN GAS UTILITIES CORP	1.G YE	1,300,000	1,342,499
949746K@9	Long Bond Replication	1.F						Bond Forward			60402@-AD-6	MINNESOTA ENERGY RESOURCES CORP	1.G YE	1,100,000	1,135,960
949746K@9	Long Bond Replication	1.F						Bond Forward			74986@-BB-6	RREEF AMERICA REIT II INC	1.G	600,000	601,359
949746K@9	Long Bond Replication	1.F						Bond Forward			86468@-AG-7	SUEZ WATER RESOURCES LLC	1.F	800,000	894,895
949746K@9	Long Bond Replication	1.F						Bond Forward			86468@-AH-5	SUEZ WATER RESOURCES LLC	1.F	5,800,000	6,209,366
94978*BEO	Long Bond Replication	1.G	300,000,000	391,217,644	385,504,133	10/05/2020	04/04/2023	Bond Forward		(18,466,999)	33829@-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	2,250,000	2,384,798
94978*BEO	Long Bond Replication	1.G						Bond Forward			75625@-AB-5	RECKITT BENCKISER PLC	1.G FE	811,148	831,667
94978*BEO	Long Bond Replication	1.G						Bond Forward				CREDIT AGRICOLE SA (LONDON BRANCH)			
94978*BEO	Long Bond Replication	1.G						Bond Forward			22535@-AE-7		1.G FE	3,596,505	3,729,826
94978*BEO	Long Bond Replication	1.G						Bond Forward			40139@-AE-3	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	3,598,886	3,721,988
94978*BEO	Long Bond Replication	1.G						Bond Forward			50069@-AJ-0	KOREA EAST-WEST POWER CO LTD	1.C FE	4,991,818	5,212,612
94978*BEO	Long Bond Replication	1.G						Bond Forward			65557@-AY-9	NORDEA BANK ABP	1.F FE	5,997,762	6,264,880
94978*BEO	Long Bond Replication	1.G						Bond Forward			05583@-AF-9	BPOE SA	2.A FE	4,040,680	4,241,042
94978*BEO	Long Bond Replication	1.G						Bond Forward			26874@-AG-3	ENI SPA	2.A FE	3,942,315	4,130,456
94978*BEO	Long Bond Replication	1.G						Bond Forward			82460@-AM-6	SHINHAN BANK	1.E FE	498,910	525,513
94978*BEO	Long Bond Replication	1.G						Bond Forward				VOLKSWAGEN GROUP OF AMERICA FINANC			
94978*BEO	Long Bond Replication	1.G						Bond Forward			92866@-AR-3		2.A FE	3,292,261	3,484,842
94978*BEO	Long Bond Replication	1.G						Bond Forward			74368@-AP-9	PROTECTIVE LIFE GLOBAL FUNDING	1.E FE	9,300,000	9,674,172
94978*BEO	Long Bond Replication	1.G						Bond Forward			23636@-AD-2	DANONE SA	2.A FE	3,726,841	3,793,308
94978*BEO	Long Bond Replication	1.G						Bond Forward			Q7724@-AE-8	POWERCO LIMITED	2.B FE	3,200,000	3,349,285
94978*BEO	Long Bond Replication	1.G						Bond Forward			46112@-C@-9	INTERTEK FINANCE PLC	2.A	12,000,000	12,625,432
94978*BEO	Long Bond Replication	1.G						Bond Forward			78658@-A*-9	SAFRAN	2.A	8,000,000	8,508,692
94978*BEO	Long Bond Replication	1.G						Bond Forward				THAMES WATER UTILITIES CAYMAN FINA			
94978*BEO	Long Bond Replication	1.G						Bond Forward			68781@-AB-3		2.A	1,800,000	1,899,485
94978*BEO	Long Bond Replication	1.G						Bond Forward			G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	12,000,000	12,338,878
94978*BEO	Long Bond Replication	1.G						Bond Forward			22006@-AB-2	CORPORATION SERVICE COMPANY	2.B	3,100,000	3,260,498
94978*BEO	Long Bond Replication	1.G						Bond Forward			12541@-A*-1	CH ROBINSON WORLDWIDE INC	2.B	5,000,000	5,215,183
94978*BEO	Long Bond Replication	1.G						Bond Forward			77519@-AM-2	ROGERS GROUP INC	2.C	5,900,000	6,254,018
94978*BEO	Long Bond Replication	1.G						Bond Forward			34953@-B@-5	FORTIS INC	2.A	29,500,000	30,752,579
94978*BEO	Long Bond Replication	1.G						Bond Forward			91063@-T@-6	THE UNITED ILLUMINATING COMPANY	1.G	3,000,000	3,143,986

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
94978*BE0	Long Bond Replication	1.G						Bond Forward			G7332F-AD-5	RRPF ENGINE LEASING LIMITED AND RR	2.C FE	90,000,000	90,769,140
94978*BE0	Long Bond Replication	1.G						Bond Forward			44929B-AG-9	ICRE REIT HOLDINGS	2.B	2,000,000	2,105,956
94978*BE0	Long Bond Replication	1.G						Bond Forward			038336-DE-9	APTARGROUP INC	2.B	3,500,000	3,646,498
94978*BE0	Long Bond Replication	1.G						Bond Forward			18055F-AT-9	CLARION LION PROPERTIES FUND HOLDI	1.G	12,300,000	12,507,194
94978*BE0	Long Bond Replication	1.G						Bond Forward			45167R-AF-1	IDEX CORPORATION	2.A FE	21,600,000	22,199,940
94978*BE0	Long Bond Replication	1.G						Bond Forward			553530-AF-7	MSC INDUSTRIAL DIRECT CO INC	2.B	15,700,000	16,057,987
94978*BE0	Long Bond Replication	1.G						Bond Forward			311900-AF-1	FASTENAL COMPANY	1.G	5,300,000	5,536,987
94978*BE0	Long Bond Replication	1.G						Bond Forward			278058-FF-8	EATON CORP	2.A	4,981,912	5,186,166
94978*BE0	Long Bond Replication	1.G						Bond Forward			33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	1,975,000	2,093,323
94978*BE0	Long Bond Replication	1.G						Bond Forward			756250-AB-5	RECKITT BENCKISER PLC	1.G FE	522,177	535,386
94978*BE0	Long Bond Replication	1.G						Bond Forward			40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	99,969	103,389
94978*BE0	Long Bond Replication	1.G						Bond Forward			07274N-AH-3	BAYER US FINANCE II LLC	2.B FE	98,146	104,054
94978*BE0	Long Bond Replication	1.G						Bond Forward			07274N-AH-3	BAYER US FINANCE II LLC	2.B FE	49,073	52,027
94978*BE0	Long Bond Replication	1.G						Bond Forward			07274N-AH-3	BAYER US FINANCE II LLC	2.B FE	49,073	52,027
94978*BE0	Long Bond Replication	1.G						Bond Forward			82460C-AM-6	SHINHAN BANK	1.E FE	548,801	578,064
94978*BE0	Long Bond Replication	1.G						Bond Forward			92866B-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	1,546,365	1,636,820
94978*BE0	Long Bond Replication	1.G						Bond Forward			Q7724F-AE-8	POWERCO LIMITED	2.B FE	6,200,000	6,489,241
94978*BE0	Long Bond Replication	1.G						Bond Forward			G4622F-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	2,500,000	2,639,148
94978*BE0	Long Bond Replication	1.G						Bond Forward			Q9194B-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	3,000,000	3,125,744
94978*BE0	Long Bond Replication	1.G						Bond Forward			G9850B-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	3,000,000	3,147,109
94978*BE0	Long Bond Replication	1.G						Bond Forward				THAMES WATER UTILITIES CAYMAN FINA			
94978*BE0	Long Bond Replication	1.G						Bond Forward			G8781F-AB-3		2.A	1,700,000	1,793,958
94978*BE0	Long Bond Replication	1.G						Bond Forward			F8568B-AB-5	SONEPAR SA	2.A	7,000,000	7,314,657
94978*BE0	Long Bond Replication	1.G						Bond Forward			G5147F-AB-2	JOHNSON MATTHEY PLC	1.G	8,000,000	8,225,918
94978*BE0	Long Bond Replication	1.G						Bond Forward			22006B-AB-2	CORPORATION SERVICE COMPANY	2.B	6,200,000	6,520,997
94978*BE0	Long Bond Replication	1.G						Bond Forward			12541W-AF-1	CH ROBINSON WORLDWIDE INC	2.B	9,000,000	9,387,329
94978*BE0	Long Bond Replication	1.G						Bond Forward			G8228F-AC-6	SMITH & NEPHEW PLC	2.B	16,000,000	16,849,565
94978*BE0	Long Bond Replication	1.G						Bond Forward			G8228F-AJ-1	SMITH & NEPHEW PLC	2.B	14,000,000	14,532,276
94978*BE0	Long Bond Replication	1.G						Bond Forward			45167R-AF-1	IDEX CORPORATION	2.A FE	14,400,000	14,799,960
94978*BE0	Long Bond Replication	1.G						Bond Forward			553530-AF-7	MSC INDUSTRIAL DIRECT CO INC	2.B	10,400,000	10,637,138
94978*BF7	Long Bond Replication	1.G	50,000,000	55,682,828	55,964,641	10/06/2020	04/04/2023	Bond Forward	(2,610,346)		33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	450,000	476,960
94978*BF7	Long Bond Replication	1.G						Bond Forward			46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	799,828	833,545
94978*BF7	Long Bond Replication	1.G						Bond Forward			12541W-AF-1	CH ROBINSON WORLDWIDE INC	2.B	5,000,000	5,215,183
94978*BF7	Long Bond Replication	1.G						Bond Forward			22006B-AB-2	CORPORATION SERVICE COMPANY	2.B	2,800,000	2,944,966
94978*BF7	Long Bond Replication	1.G						Bond Forward			278058-FF-8	EATON CORP	2.A	1,200,000	1,244,680
94978*BF7	Long Bond Replication	1.G						Bond Forward			349553-BB-5	FORTIS INC	2.A	6,500,000	6,775,992
94978*BF7	Long Bond Replication	1.G						Bond Forward			42210F-BD-9	HE BUTT GROCERY	1.G	2,945,000	3,298,178
94978*BF7	Long Bond Replication	1.G						Bond Forward			42251F-AH-7	HEB GROCERY COMPANY, L.P.	1.G	294,000	315,970
94978*BF7	Long Bond Replication	1.G						Bond Forward			42251F-AH-7	HEB GROCERY COMPANY, L.P.	1.G	294,000	315,970
94978*BF7	Long Bond Replication	1.G						Bond Forward			44929B-AG-9	ICRE REIT HOLDINGS	2.B	1,800,000	1,895,360
94978*BF7	Long Bond Replication	1.G						Bond Forward			461127-CB-9	INTERTEK FINANCE PLC	2.A	10,000,000	10,521,193
94978*BF7	Long Bond Replication	1.G						Bond Forward			77519B-AM-2	ROGERS GROUP INC	2.C	1,300,000	1,378,004
94978*BF7	Long Bond Replication	1.G						Bond Forward			910637-TE-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000	628,797
94978*BF7	Long Bond Replication	1.G						Bond Forward			G2044B-AY-1	COMPASS GROUP PLC	1.G	6,000,000	6,321,173
94978*BF7	Long Bond Replication	1.G						Bond Forward			G4622F-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000	3,694,808
94978*BF7	Long Bond Replication	1.G						Bond Forward			G5147F-AB-2	JOHNSON MATTHEY PLC	1.G	4,000,000	4,112,959
94978*BF7	Long Bond Replication	1.G						Bond Forward			G8228F-AC-6	SMITH & NEPHEW PLC	2.B	4,000,000	4,212,391
94978*BF7	Long Bond Replication	1.G						Bond Forward			G9850B-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,800,000	1,888,265
94978*BF7	Long Bond Replication	1.G						Bond Forward			Q9194B-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,400,000	2,500,595
12607NU0	Corporate Bond Replication	2.B	50,000,000	52,585,882	52,632,308	12/07/2021	12/20/2026	CD SWAP	1,212,797		912803-FY-5	TREASURY STRIP (PRIN)	1.A	52,585,882	51,419,511
94978*BG5	Long Bond Replication	1.F	300,000,000	399,826,348	408,468,842	10/21/2020	04/18/2023	Bond Forward	(15,761,650)		349553-BB-5	FORTIS INC	2.A	1,000,000	1,042,460
94978*BG5	Long Bond Replication	1.F						Bond Forward			G2044B-AY-1	COMPASS GROUP PLC	1.G	500,000	526,764
94978*BG5	Long Bond Replication	1.F						Bond Forward			G4622F-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000	527,830
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q7724F-AE-8	POWERCO LIMITED	2.B FE	400,000	418,661
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q9194B-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	200,000	208,383
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659F-AC-1	BANNER SEVENTEEN LLC	2.B PL	900,000	934,070
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659F-AD-9	BANNER SEVENTEEN LLC	2.B PL	900,000	936,111
94978*BG5	Long Bond Replication	1.F						Bond Forward			N1492B-AE-6	BOSKALIS FINANCE BV	2.B	3,500,000	3,627,086
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q7724F-AE-8	POWERCO LIMITED	2.B FE	4,100,000	4,291,272

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

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				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659F-AC-1	BANNER SEVENTEEN LLC	2.B PL	500,000	518,928
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659F-AD-9	BANNER SEVENTEEN LLC	2.B PL	500,000	520,062
94978*BG5	Long Bond Replication	1.F						Bond Forward			349553-BB-5	FORTIS INC	2.A	6,000,000	6,254,762
94978*BG5	Long Bond Replication	1.F						Bond Forward			42251F-AH-7	HEB GROCERY COMPANY, L.P.	1.G	206,000	221,394
94978*BG5	Long Bond Replication	1.F						Bond Forward			42251F-AH-7	HEB GROCERY COMPANY, L.P.	1.G	206,000	221,394
94978*BG5	Long Bond Replication	1.F						Bond Forward			910637-TB-6	THE UNITED ILLUMINATING COMPANY	1.G	1,000,000	1,047,995
94978*BG5	Long Bond Replication	1.F						Bond Forward			G2044@-AY-1	COMPASS GROUP PLC	1.G	6,000,000	6,321,173
94978*BG5	Long Bond Replication	1.F						Bond Forward			G4622F-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000	3,694,808
94978*BG5	Long Bond Replication	1.F						Bond Forward			G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	3,000,000	3,084,719
94978*BG5	Long Bond Replication	1.F						Bond Forward			G9850@-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,800,000	1,888,265
94978*BG5	Long Bond Replication	1.F						Bond Forward			N1492@-AE-6	BOSKALIS FINANCE BV	2.B	2,000,000	2,072,621
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q7724F-AE-8	POWERCO LIMITED	2.B FE	3,900,000	4,081,942
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q9194@-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,400,000	2,500,595
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659F-AC-1	BANNER SEVENTEEN LLC	2.B PL	2,700,000	2,802,210
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659F-AD-9	BANNER SEVENTEEN LLC	2.B PL	2,700,000	2,808,332
94978*BG5	Long Bond Replication	1.F						Bond Forward			57169*-AV-9	MARS INC	1.F	6,869,228	7,180,332
94978*BG5	Long Bond Replication	1.F						Bond Forward				NATIONAL BASKETBALL ASSOCIATION IN	1.G FE	3,000,000	3,071,942
94978*BG5	Long Bond Replication	1.F						Bond Forward			63486*-AA-9	COMPASS GROUP PLC	1.G	7,500,000	7,901,466
94978*BG5	Long Bond Replication	1.F						Bond Forward			G2044@-AY-1	HOWARD DE WALDEN ESTATES LIMITED	1.G	5,000,000	5,278,297
94978*BG5	Long Bond Replication	1.F						Bond Forward			G4622F-AF-6	BOSKALIS FINANCE BV	2.B	10,500,000	10,881,258
94978*BG5	Long Bond Replication	1.F						Bond Forward			N1492@-AE-6	COMPASS GROUP PLC	1.G	3,000,000	3,160,586
94978*BG5	Long Bond Replication	1.F						Bond Forward			G2044@-AY-1	HOWARD DE WALDEN ESTATES LIMITED	1.G	2,000,000	2,111,319
94978*BG5	Long Bond Replication	1.F						Bond Forward			G4622F-AF-6	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,800,000	1,888,265
94978*BG5	Long Bond Replication	1.F						Bond Forward			G9850@-AC-7	TRANSPOWER NEW ZEALAND LIMITED	1.D	1,200,000	1,250,297
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q9194@-AB-3	AIR LIQUIDE FINANCE SA	1.G FE	1,349,117	1,377,497
94978*BG5	Long Bond Replication	1.F						Bond Forward			00913R-AC-0	BMW US CAPITAL LLC	1.F FE	1,445,555	1,554,805
94978*BG5	Long Bond Replication	1.F						Bond Forward			05565E-AT-2	BPOE SA	2.A FE	647,583	661,289
94978*BG5	Long Bond Replication	1.F						Bond Forward			05583J-AG-7	BAYER US FINANCE LLC	2.B FE	4,436,340	4,651,095
94978*BG5	Long Bond Replication	1.F						Bond Forward			07274E-AG-8	BAYER US FINANCE II LLC	2.B FE	245,366	260,135
94978*BG5	Long Bond Replication	1.F						Bond Forward			07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	245,366	260,135
94978*BG5	Long Bond Replication	1.F						Bond Forward			07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	286,796	306,283
94978*BG5	Long Bond Replication	1.F						Bond Forward			07274N-AX-1	BAYER US FINANCE II LLC	2.B FE	1,038,023	1,104,837
94978*BG5	Long Bond Replication	1.F						Bond Forward			07274N-AY-9	BNP PARIBAS SA	1.G FE	999,229	1,049,998
94978*BG5	Long Bond Replication	1.F						Bond Forward			09659W-2D-5	BNP PARIBAS SA	1.G FE	2,000,000	2,129,221
94978*BG5	Long Bond Replication	1.F						Bond Forward			09659W-2G-8	BNP PARIBAS SA	1.G FE	475,000	479,418
94978*BG5	Long Bond Replication	1.F						Bond Forward			09659W-2L-7	SKY PLC	1.G FE	644,509	692,121
94978*BG5	Long Bond Replication	1.F						Bond Forward			111013-AL-2	CRH AMERICA INC	2.A FE	1,224,474	1,308,657
94978*BG5	Long Bond Replication	1.F						Bond Forward			12626P-AM-5	CRH AMERICA INC	2.A FE	2,091,204	2,241,286
94978*BG5	Long Bond Replication	1.F						Bond Forward			12636Y-AA-0	CHEVRON PHILLIPS CHEMICAL CO LLC /	1.G FE	1,299,920	1,443,394
94978*BG5	Long Bond Replication	1.F						Bond Forward			166754-AW-1	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	749,822	789,817
94978*BG5	Long Bond Replication	1.F						Bond Forward			2027A0-KB-4	DAHLER FINANCE NORTH AMERICA LLC	1.G FE	1,099,035	1,136,883
94978*BG5	Long Bond Replication	1.F						Bond Forward			233851-DX-9	EMD FINANCE LLC	1.G FE	4,540,153	4,787,922
94978*BG5	Long Bond Replication	1.F						Bond Forward			26867L-AL-4	ERAC USA FINANCE LLC	2.A FE	2,755,598	2,911,258
94978*BG5	Long Bond Replication	1.F						Bond Forward			26884T-AL-6	ERAC USA FINANCE LLC	2.A FE	2,323,852	2,461,336
94978*BG5	Long Bond Replication	1.F						Bond Forward			26884T-AL-6	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	324,833	338,967
94978*BG5	Long Bond Replication	1.F						Bond Forward			40139L-AF-0	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	1,699,633	1,771,283
94978*BG5	Long Bond Replication	1.F						Bond Forward			46849L-SS-1	KOREA ELECTRIC POWER CORP	1.C FE	598,619	619,470
94978*BG5	Long Bond Replication	1.F						Bond Forward			500631-AT-3	LG CHEM LTD	2.A FE	1,249,052	1,315,200
94978*BG5	Long Bond Replication	1.F						Bond Forward			501955-AA-6	MASSMUTUAL GLOBAL FUNDING I I	1.B FE	1,349,858	1,399,665
94978*BG5	Long Bond Replication	1.F						Bond Forward			57629W-CE-8	MASSMUTUAL GLOBAL FUNDING I I	1.B FE	1,099,015	1,152,410
94978*BG5	Long Bond Replication	1.F						Bond Forward			57629W-CG-3	MASSMUTUAL GLOBAL FUNDING I I	1.B FE	698,884	717,189
94978*BG5	Long Bond Replication	1.F						Bond Forward			57629W-CQ-1	MIZUHO BANK LTD	1.F FE	1,748,846	1,845,734
94978*BG5	Long Bond Replication	1.F						Bond Forward			60688X-AG-5	MIZUHO BANK LTD	1.F FE	1,548,902	1,632,839
94978*BG5	Long Bond Replication	1.F						Bond Forward			60688X-AU-4	NIAGARA MOHAWK POWER CORPORATION	2.A FE	4,300,000	4,498,393
94978*BG5	Long Bond Replication	1.F						Bond Forward			65364U-AK-2	POSCO	2.A FE	1,395,804	1,442,888
94978*BG5	Long Bond Replication	1.F						Bond Forward			693483-AE-9	POSCO	2.A FE	986,386	1,024,752
94978*BG5	Long Bond Replication	1.F						Bond Forward			693483-AH-2	COOPERATIVE RABOBANK UA	1.G FE	649,198	671,069
94978*BG5	Long Bond Replication	1.F						Bond Forward			74977R-DF-8	COOPERATIVE RABOBANK UA	1.G FE	399,426	412,965
94978*BG5	Long Bond Replication	1.F						Bond Forward			74977R-DF-8	RECKITT BENCKISER TREASURY SERVICE	1.G FE	1,399,465	1,446,589

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
94978*BG5	Long Bond Replication	1.F						Bond Forward				756250-AE-9	RECKITT BENCKISER TREASURY SERVICE	1.G FE	3,593,816	3,819,970
94978*BG5	Long Bond Replication	1.F						Bond Forward				771196-BE-1	ROCHE HOLDINGS INC	1.C FE	5,345,991	5,650,004
94978*BG5	Long Bond Replication	1.F						Bond Forward				771196-BL-5	ROCHE HOLDINGS INC	1.C FE	1,342,283	1,402,476
94978*BG5	Long Bond Replication	1.F						Bond Forward				771367-CD-9	ROCHESTER GAS AND ELECTRIC CORPORA	1.F FE	1,048,806	1,108,296
94978*BG5	Long Bond Replication	1.F						Bond Forward				806223-AC-8	SCENTRE MGMT LTD/REI LTD	1.F FE	1,095,920	1,183,704
94978*BG5	Long Bond Replication	1.F						Bond Forward				82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,199,341	1,293,303
94978*BG5	Long Bond Replication	1.F						Bond Forward				88032W-AL-0	TENCENT HOLDINGS LTD	1.E FE	1,249,947	1,304,566
94978*BG5	Long Bond Replication	1.F						Bond Forward				928668-BA-9	VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	1,498,686	1,551,066
94978*BG5	Long Bond Replication	1.F						Bond Forward				980236-AM-5	WOODSIDE FINANCE LTD	2.A FE	2,249,662	2,364,384
94978*BG5	Long Bond Replication	1.F						Bond Forward				00003H-AC-7	A&E TELEVISION NETWORKS LLC	1.G	6,000,000	6,353,512
94978*BG5	Long Bond Replication	1.F						Bond Forward				015823-AA-5	ALGONQUIN GAS TRANSMISSION LLC	1.G	7,000,000	7,363,488
94978*BG5	Long Bond Replication	1.F						Bond Forward				06659H-AC-1	BANNER SEVENTEEN LLC	2.B PL	500,000	518,928
94978*BG5	Long Bond Replication	1.F						Bond Forward				06659H-AD-9	BANNER SEVENTEEN LLC	2.B PL	500,000	520,062
94978*BG5	Long Bond Replication	1.F						Bond Forward				07132F-AE-2	BATTILLE MEMORIAL INSTITUTE	1.E	5,000,000	5,277,225
94978*BG5	Long Bond Replication	1.F						Bond Forward				151895-DI-7	CENTERPOINT PROPERTIES TRUST	2.C	3,700,000	3,869,755
94978*BG5	Long Bond Replication	1.F						Bond Forward				18055H-AX-0	CLARION LION PROPERTIES FUND HOLDI	1.G	900,000	972,755
94978*BG5	Long Bond Replication	1.F						Bond Forward				27556*-AA-9	EAST TENNESSEE NATURAL GAS LLC	1.G	8,000,000	8,334,837
94978*BG5	Long Bond Replication	1.F						Bond Forward				34486*-AA-0	FOOTBALL CLUB TERM NOTES 2024 TRUST	1.F FE	2,000,000	2,116,560
94978*BG5	Long Bond Replication	1.F						Bond Forward				34488@-AA-6	FOOTBALL CLUB TERM NOTES 2024 TRUS	1.F FE	5,900,000	6,267,692
94978*BG5	Long Bond Replication	1.F						Bond Forward				34502*-AA-0	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	1,000,000	1,049,122
94978*BG5	Long Bond Replication	1.F						Bond Forward				34502@-AA-8	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	900,000	957,301
94978*BG5	Long Bond Replication	1.F						Bond Forward				41242*-AG-5	HARDWOOD FUNDING LLC	1.G FE	272,727	292,107
94978*BG5	Long Bond Replication	1.F						Bond Forward				41242*-AG-5	HARDWOOD FUNDING LLC	1.G FE	727,273	778,953
94978*BG5	Long Bond Replication	1.F						Bond Forward				41242*-AV-4	HARDWOOD FUNDING LLC	1.G FE	2,800,000	2,978,874
94978*BG5	Long Bond Replication	1.F						Bond Forward				41242*-BE-1	HARDWOOD FUNDING LLC	1.G FE	200,000	209,667
94978*BG5	Long Bond Replication	1.F						Bond Forward				42241@-AE-9	HEARST COMMUNICATIONS INC	1.G	9,000,000	9,548,383
94978*BG5	Long Bond Replication	1.F						Bond Forward				42241@-AH-2	HEARST COMMUNICATIONS INC	1.G	5,053,000	5,357,985
94978*BG5	Long Bond Replication	1.F						Bond Forward				44929@-AG-9	ICORE REIT HOLDINGS	2.B	4,100,000	4,317,209
94978*BG5	Long Bond Replication	1.F						Bond Forward				450319-AF-5	ITC MIDWEST LLC	1.F	512,806	544,487
94978*BG5	Long Bond Replication	1.F						Bond Forward				450319-AF-5	ITC MIDWEST LLC	1.F	933,333	1,016,376
94978*BG5	Long Bond Replication	1.F						Bond Forward				450319-AF-5	ITC MIDWEST LLC	1.F	1,066,667	1,161,573
94978*BG5	Long Bond Replication	1.F						Bond Forward				461127-C@-9	INTERTEK FINANCE PLC	2.A	7,000,000	7,364,835
94978*BG5	Long Bond Replication	1.F						Bond Forward				46361*-BE-5	THE IRVINE COMPANY LLC	1.E PL	18,400,000	19,515,599
94978*BG5	Long Bond Replication	1.F						Bond Forward				46659*-AA-5	JM FAMILY ENTERPRISES INC	2.B	5,600,000	5,886,535
94978*BG5	Long Bond Replication	1.F						Bond Forward				57169*-AT-4	MARS INC	1.F	10,000,000	10,601,933
94978*BG5	Long Bond Replication	1.F						Bond Forward				74170*-AG-4	PRIME PROPERTY FUND LLC	1.F	6,400,000	6,815,915
94978*BG5	Long Bond Replication	1.F						Bond Forward				74273@-AC-7	PRIT CORE REALTY HOLDINGS LLC	2.A	2,300,000	2,460,393
94978*BG5	Long Bond Replication	1.F						Bond Forward				786584-AF-9	SAFFRAN	2.A	8,000,000	8,508,692
94978*BG5	Long Bond Replication	1.F						Bond Forward				88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY	1.D YE	10,000,000	12,245,438
94978*BG5	Long Bond Replication	1.F						Bond Forward				882884-A*-0	TEXAS NEW MEXICO POWER COMPANY	1.F	4,400,000	4,681,438
94978*BG5	Long Bond Replication	1.F						Bond Forward				910637-T@-6	THE UNITED ILLUMINATING COMPANY	1.G	2,600,000	2,724,788
94978*BG5	Long Bond Replication	1.F						Bond Forward				91319H-AG-6	SUEZ WATER RESOURCES INC	1.F	1,500,000	1,648,220
94978*BG5	Long Bond Replication	1.F						Bond Forward				95530@-BF-1	WEST PHARMACEUTICAL SERVICES INC	1.G	1,000,000	1,063,925
94978*BG5	Long Bond Replication	1.F						Bond Forward				97786F-AN-2	WOLSELEY CAPITAL INC	2.A FE	900,000	948,629
94978*BG5	Long Bond Replication	1.F						Bond Forward				98478*-AV-9	YANKEE GAS SERVICES CO	1.F	1,000,000	1,020,380
94978*BG5	Long Bond Replication	1.F						Bond Forward				F0164H-AC-6	AIR LIQUIDE FINANCE	1.G	3,000,000	3,151,425
94978*BG5	Long Bond Replication	1.F						Bond Forward				G0646H-AN-9	ASSOCIATED BRITISH FOODS PLC	1.G	500,000	529,482
94978*BG5	Long Bond Replication	1.F						Bond Forward				G1696H-BA-3	BUNZL FINANCE PLC	2.A	4,600,000	4,836,309
94978*BG5	Long Bond Replication	1.F						Bond Forward				G1696H-BF-2	BUNZL FINANCE PLC	2.A	16,100,000	17,917,155
94978*BG5	Long Bond Replication	1.F						Bond Forward				G2044@-AY-1	COMPASS GROUP PLC	1.G	4,500,000	4,740,880
94978*BG5	Long Bond Replication	1.F						Bond Forward				G4691F-AJ-4	IMI GROUP LIMITED	2.A	2,500,000	2,722,688
94978*BG5	Long Bond Replication	1.F						Bond Forward				G7332F-AG-8	RRPF ENGINE LEASING LIMITED	2.C FE	2,000,000	1,956,402
94978*BG5	Long Bond Replication	1.F						Bond Forward				G8781F-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2.A	6,400,000	6,753,724
94978*BG5	Long Bond Replication	1.F						Bond Forward				N1492@-AE-6	BOSKALIS FINANCE BV	2.B	2,000,000	2,072,621

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ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE DB - PART C - SECTION 1**

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
94978*BG5	Long Bond Replication	1.F						Bond Forward				N4282*-AF-3	KONINKLIJKE FRIESLANDCAMPINA NV	2.B	5,500,000	5,897,986
94978*BG5	Long Bond Replication	1.F						Bond Forward				Q3189*-AG-4	DEXUS FUNDS MANAGEMENT LTD	1.G	2,900,000	3,081,686
94978*BG5	Long Bond Replication	1.F						Bond Forward				Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	16,200,000	17,597,433
94978*BG5	Long Bond Replication	1.F						Bond Forward				Q3977*-AC-9	GENESIS ENERGY LIMITED	2.A FE	8,700,000	9,294,583
94978*BG5	Long Bond Replication	1.F						Bond Forward				R2284*-AA-8	STATNETT SF	1.F	10,000,000	10,425,239
94978*BG5	Long Bond Replication	1.F						Bond Forward				W0805*-AN-8	ASSA ABLOY FINANCIAL SERVICES AB	1.G	1,700,000	1,802,588
94978*BG5	Long Bond Replication	1.F						Bond Forward				G9850*-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	3,900,000	4,091,242
94978*BG5	Long Bond Replication	1.F						Bond Forward				06659*-AC-1	BANNER SEVENTEEN LLC	2.B PL	100,000	103,786
94978*BG5	Long Bond Replication	1.F						Bond Forward				06659*-AD-9	BANNER SEVENTEEN LLC	2.B PL	100,000	104,012
94978*BG5	Long Bond Replication	1.F						Bond Forward				G2044*-AY-1	COMPASS GROUP PLC	1.G	1,000,000	1,053,529
94978*BG5	Long Bond Replication	1.F						Bond Forward				G4622*-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000	527,830
94978*BG5	Long Bond Replication	1.F						Bond Forward				G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	1,000,000	1,028,240
94978*BG5	Long Bond Replication	1.F						Bond Forward				G9850*-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	600,000	629,422
94978*BG5	Long Bond Replication	1.F						Bond Forward				N1492*-AE-6	BOSKALIS FINANCE BV	2.B	500,000	518,155
94978*BG5	Long Bond Replication	1.F						Bond Forward				Q7724*-AE-8	POWERCO LIMITED	2.B FE	700,000	732,656
94978*BG5	Long Bond Replication	1.F						Bond Forward				G9850*-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	2,400,000	2,517,687
999999999 - Totals				1,280,239,177	1,314,782,209	XXX	XXX	XXX		(33,585,738)	XXX	XXX	XXX	XXX	1,280,239,178	1,348,367,964

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**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	5	1,229,253,975	13	2,359,460,376
2. Add: Opened or Acquired Transactions.....					1	280,305,666	1	52,585,882	2	332,891,548
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	24,825,108	XXX	76,340,749	XXX	208,201,391	XXX	1,040,201	XXX	310,407,449
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	2,640,882	XXX	92,827,434
7. Ending Inventory .....	11	2,070,594,410	11	2,103,869,833	5	1,229,253,975	6	1,280,239,176	6	1,280,239,177

## 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.....	556,153,206
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance .....	(18,371)
3. Total (Line 1 plus Line 2) .....	556,134,835
4. Part D, Section 1, Column 6 .....	580,947,820
5. Part D, Section 1, Column 7 .....	(24,812,985)
6. Total (Line 3 minus Line 4 minus Line 5) .....	.....
Fair Value Check	
7. Part A, Section 1, Column 16 .....	524,291,230
8. Part B, Section 1, Column 13 .....	(18,372)
9. Total (Line 7 plus Line 8) .....	524,272,858
10. Part D, Section 1, Column 9 .....	588,480,384
11. Part D, Section 1, Column 10 .....	(64,207,524)
12. Total (Line 9 minus Line 10 minus Line 11) .....	(2)
Potential Exposure Check	
13. Part A, Section 1, Column 21 .....	116,408,654
14. Part B, Section 1, Column 20 .....	368,824
15. Part D, Section 1, Column 12 .....	116,777,480
16. Total (Line 13 plus Line 14 minus Line 15) .....	(2)



**SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS**

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year .....	2,863,388,864	2,604,011,920	35,499,852	223,877,092
2. Cost of cash equivalents acquired .....	96,555,803,593	81,016,446,073	12,055,389,451	3,483,968,069
3. Accrual of discount .....	1,259,684	1,259,684		
4. Unrealized valuation increase (decrease) .....				
5. Total gain (loss) on disposals .....	54,038	54,038		
6. Deduct consideration received on disposals .....	97,672,514,610	82,040,825,661	12,071,617,589	3,560,071,360
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) .....	1,747,991,569	1,580,946,054	19,271,714	147,773,801
11. Deduct total nonadmitted amounts .....				
12. Statement value at end of current period (Line 10 minus Line 11)	1,747,991,569	1,580,946,054	19,271,714	147,773,801

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment: Sweeps