



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2022

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  
C1D9A4D78288451...

CRAIG LAWRENCE DESANTO  
Chairman of the Board and  
President

DocuSigned by:  
Eric Feldstein  
B74211AF1570433...

ERIC ANSEL FELDSTEIN  
Executive Vice President  
and Chief Financial Officer

DocuSigned by:  
Elizabeth K. Brill  
FD2CAD62C070469...

ELIZABETH KATHERINE BRILL  
Senior Vice President  
and Chief Actuary

DocuSigned by:  
Robert Gardner  
672FD5DFE9A045A...

ROBERT MICHAEL GARDNER  
Senior Vice President  
and Controller

Subscribed and sworn to before me this

day of May 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.

STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	90,214,495,735		90,214,495,735	90,767,354,133
2. Stocks:				
2.1 Preferred stocks .....	40,571,809		40,571,809	41,168,369
2.2 Common stocks .....	1,386,367,060		1,386,367,060	1,593,582,240
3. Mortgage loans on real estate:				
3.1 First liens .....	14,654,785,997		14,654,785,997	13,724,777,498
3.2 Other than first liens.....	589,554,806		589,554,806	589,886,302
4. Real estate:				
4.1 Properties occupied by the company (less \$ ..... encumbrances) .....				
4.2 Properties held for the production of income (less \$ .....(68,365,000) encumbrances) .....	95,161,128		95,161,128	95,731,841
4.3 Properties held for sale (less \$ ..... encumbrances) .....				
5. Cash (\$ .....(158,530,464) ), cash equivalents (\$ .....1,777,485,059 ) and short-term investments (\$ .....96,690,340 ) .....	1,715,644,935		1,715,644,935	1,762,777,810
6. Contract loans (including \$ .....399,888 premium notes) .....	874,493,482	19,424,730	855,068,752	856,848,819
7. Derivatives .....	645,538,674		645,538,674	580,947,822
8. Other invested assets .....	3,348,563,501	23,759,230	3,324,804,271	3,096,275,241
9. Receivables for securities .....	58,951,101		58,951,101	9,295,742
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....	248,608,616		248,608,616	36,240,540
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	113,872,736,844	43,183,960	113,829,552,884	113,154,886,357
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	748,602,475	1,633	748,600,842	714,564,801
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	429,226,208	99	429,226,109	387,787,151
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	182,894		182,894	182,894
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	81,362,788		81,362,788	71,319,901
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....	147,545		147,545	145,551
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 .....	792,009,446	368,903,753	423,105,693	403,125,013
19. Guaranty funds receivable or on deposit .....	1,201,994		1,201,994	1,185,084
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 .....	28,476,631		28,476,631	25,194,920
24. Health care (\$ ..... ) and other amounts receivable .....	13,450,848	13,450,848		
25. Aggregate write-ins for other than invested assets .....	10,044,810,074	78,247,842	9,966,562,232	9,888,663,597
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	126,012,207,747	503,788,135	125,508,419,612	124,647,055,269
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	55,717,175,009		55,717,175,009	58,484,108,921
28. Total (Lines 26 and 27)	181,729,382,756	503,788,135	181,225,594,621	183,131,164,190
DETAILS OF WRITE-INS				
1101. Derivatives-collateral assets .....	248,608,616		248,608,616	36,240,540
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	248,608,616		248,608,616	36,240,540
2501. Interest in annuity contracts .....	9,952,432,629		9,952,432,629	9,875,306,061
2502. Miscellaneous .....	79,183,488	66,136,143	13,047,345	12,356,608
2503. Administrative and other fees due and unpaid .....	1,082,258		1,082,258	1,000,928
2598. Summary of remaining write-ins for Line 25 from overflow page .....	12,111,699	12,111,699		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,044,810,074	78,247,842	9,966,562,232	9,888,663,597

STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ .....100,471,707,625 less \$ ..... included in Line 6.3 (including \$ .....60,133,648 Modco Reserve) .....	100,471,707,625	99,971,778,304
2. Aggregate reserve for accident and health contracts (including \$ ..... Modco Reserve) .....		
3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....	1,445,781,838	1,482,001,365
4. Contract claims:		
4.1 Life .....	1,131,472,139	1,061,788,113
4.2 Accident and health .....		
5. Policyholders' dividends/refunds to members \$ ..... and coupons \$ ..... due and unpaid .....		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ ..... Modco) .....		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ ..... Modco) .....		
6.3 Coupons and similar benefits (including \$ ..... Modco) .....		
7. Amount provisionally held for deferred dividend policies not included in Line 6 .....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ ..... discount; including \$ ..... accident and health premiums .....	787	787
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 \$ .....40,132,147 ceded .....	40,132,147	81,405,546
9.4 Interest Maintenance Reserve .....	3,282,419	11,753,035
10. Commissions to agents due or accrued-life and annuity contracts \$ .....5,523,262 , accident and health \$ ..... and deposit-type contract funds \$ ..... .....	5,523,262	5,559,409
11. Commissions and expense allowances payable on reinsurance assumed .....		
12. General expenses due or accrued .....	4,966,168	6,103,227
13. Transfers to Separate Accounts due or accrued (net) (including \$ .....(1,159,263,915) accrued for expense allowances recognized in reserves, net of reinsured allowances) .....	(1,203,508,978)	(1,218,675,596)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....	(8,271,401)	8,829,636
15.1 Current federal and foreign income taxes, including \$ .....18,007,246 on realized capital gains (losses) .....	5,521,718	3,983,133
15.2 Net deferred tax liability .....		
16. Unearned investment income .....	6,578,230	5,762,030
17. Amounts withheld or retained by reporting entity as agent or trustee .....	1,367,365	2,159,979
18. Amounts held for agents' account, including \$ ..... agents' credit balances .....		
19. Remittances and items not allocated .....	248,979,179	175,990,096
20. Net adjustment in assets and liabilities due to foreign exchange rates .....		
21. Liability for benefits for employees and agents if not included above .....	112,793,760	115,637,010
22. Borrowed money \$ .....823,725 and interest thereon \$ ..... .....	823,725	210,281
23. Dividends to stockholders declared and unpaid .....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve .....	1,849,476,168	1,873,870,292
24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....	8,809,822	9,083,359
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....		
24.04 Payable to parent, subsidiaries and affiliates .....	179,854,085	116,080,078
24.05 Drafts outstanding .....		
24.06 Liability for amounts held under uninsured plans .....		
24.07 Funds held under coinsurance .....		
24.08 Derivatives .....	100,058,846	24,812,978
24.09 Payable for securities .....	327,443,786	117,895,091
24.10 Payable for securities lending .....	675,082,923	675,168,841
24.11 Capital notes \$ ..... and interest thereon \$ ..... .....		
25. Aggregate write-ins for liabilities .....	10,507,079,149	10,395,378,402
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....	115,914,954,762	114,926,575,396
27. From Separate Accounts Statement .....	55,701,513,551	58,470,227,787
28. Total liabilities (Lines 26 and 27) .....	171,616,468,313	173,396,803,183
29. Common capital stock .....	25,000,000	25,000,000
30. Preferred capital stock .....		
31. Aggregate write-ins for other than special surplus funds .....		
32. Surplus notes .....		
33. Gross paid in and contributed surplus .....	4,457,575,310	4,457,575,310
34. Aggregate write-ins for special surplus funds .....		
35. Unassigned funds (surplus) .....	5,126,550,998	5,251,785,697
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 \$ .....15,661,458 in Separate Accounts Statement) .....	9,584,126,308	9,709,361,007
38. Totals of Lines 29, 30 and 37 .....	9,609,126,308	9,734,361,007
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....	181,225,594,621	183,131,164,190
<b>DETAILS OF WRITE-INS</b>		
2501. Obligations under structured settlement agreements .....	9,952,432,629	9,875,306,061
2502. Derivatives-collateral liability .....	539,129,793	505,711,024
2503. Liability for interest on claims .....	7,916,789	7,603,589
2598. Summary of remaining write-ins for Line 25 from overflow page .....	7,599,938	6,757,728
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	10,507,079,149	10,395,378,402
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page .....		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) .....		
3401. ....		
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page .....		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....		

STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SUMMARY OF OPERATIONS

	1	2	3
	Current Year To Date	Prior Year To Date	Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts .....	4,112,193,652	3,935,400,853	13,964,265,071
2. Considerations for supplementary contracts with life contingencies .....	8,141,943	13,892,625	47,500,796
3. Net investment income .....	957,552,339	1,010,111,737	4,156,268,954
4. Amortization of Interest Maintenance Reserve (IMR) .....	8,729,015	9,366,852	48,272,282
5. Separate Accounts net gain from operations excluding unrealized gains or losses .....	13,784,780	10,906,838	55,979,765
6. Commissions and expense allowances on reinsurance ceded .....	22,778	(3,041)	257,369
7. Reserve adjustments on reinsurance ceded .....	(213,376)	(1,625,098)	(3,792,927)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts .....	219,945,980	203,691,496	846,441,710
8.2 Charges and fees for deposit-type contracts .....			
8.3 Aggregate write-ins for miscellaneous income .....	56,720,698	54,641,147	226,285,052
9. Totals (Lines 1 to 8.3) .....	5,376,877,809	5,236,383,409	19,341,478,072
10. Death benefits .....	699,205,566	487,646,232	2,339,724,717
11. Matured endowments (excluding guaranteed annual pure endowments) .....	661,795	789,745	3,079,180
12. Annuity benefits .....	846,402,733	880,870,232	3,429,904,372
13. Disability benefits and benefits under accident and health contracts .....	(119,176)	42,487	256,632
14. Coupons, guaranteed annual pure endowments and similar benefits .....			
15. Surrender benefits and withdrawals for life contracts .....	2,673,870,196	2,923,945,819	9,054,066,124
16. Group conversions .....	17,588	59,838	339,576
17. Interest and adjustments on contract or deposit-type contract funds .....	4,867,110	(1,243,608)	38,279,356
18. Payments on supplementary contracts with life contingencies .....	12,668,697	11,218,999	48,501,993
19. Increase in aggregate reserves for life and accident and health contracts .....	499,929,320	147,233,795	413,466,470
20. Totals (Lines 10 to 19) .....	4,737,503,829	4,450,563,539	15,327,618,420
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) .....	120,455,944	116,291,933	440,376,487
22. Commissions and expense allowances on reinsurance assumed .....			
23. General insurance expenses and fraternal expenses .....	216,717,686	196,776,834	880,822,297
24. Insurance taxes, licenses and fees, excluding federal income taxes .....	34,511,471	27,677,397	111,090,939
25. Increase in loading on deferred and uncollected premiums .....			(7,054)
26. Net transfers to or (from) Separate Accounts net of reinsurance .....	295,562,176	103,317,655	1,908,852,192
27. Aggregate write-ins for deductions .....	16,720	20,119	65,540
28. Totals (Lines 20 to 27) .....	5,404,767,826	4,894,647,477	18,668,818,821
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) .....	(27,890,017)	341,735,932	672,659,251
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) .....	(27,890,017)	341,735,932	672,659,251
32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....	563,591	58,401,830	187,024,327
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) .....	(28,453,608)	283,334,102	485,634,924
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ .....983,558 (excluding taxes of \$ .....68,688	52,703,090	(69,311,618)	(156,322,272)
35. Net income (Line 33 plus Line 34) .....	24,249,482	214,022,484	329,312,652
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year .....	9,734,361,007	9,447,894,052	9,447,894,052
37. Net income (Line 35) .....	24,249,482	214,022,484	329,312,652
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....(44,596,500)	(35,579,548)	183,121,930	719,279,629
39. Change in net unrealized foreign exchange capital gain (loss) .....	(81,688,974)	(39,416,374)	(130,436,535)
40. Change in net deferred income tax .....	13,063,236	55,991,290	106,073,893
41. Change in nonadmitted assets .....	(73,918,220)	(60,682,208)	(7,374,589)
42. Change in liability for reinsurance in unauthorized and certified companies .....	273,537	(3,192,050)	(2,617,406)
43. Change in reserve on account of change in valuation basis, (increase) or decrease .....			536,474,978
44. Change in asset valuation reserve .....	24,394,123	(136,010,103)	(270,434,929)
45. Change in treasury stock .....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period .....	16,205,936	12,631,918	54,891,358
47. Other changes in surplus in Separate Accounts Statement .....	(12,004,456)	(5,271,519)	(43,572,428)
48. Change in surplus notes .....			
49. Cumulative effect of changes in accounting principles .....		13,997,804	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 .....			
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)
53. Aggregate write-ins for gains and losses in surplus .....	(229,815)	112,925	(77,127,472)
54. Net change in capital and surplus for the year (Lines 37 through 53) .....	(125,234,699)	235,306,097	286,466,955
55. Capital and surplus, as of statement date (Lines 36 + 54) .....	9,609,126,308	9,683,200,149	9,734,361,007
DETAILS OF WRITE-INS			
08.301. Sundries .....	56,720,698	54,641,147	226,285,052
08.302. ....			
08.303. ....			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page .....			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) .....	56,720,698	54,641,147	226,285,052
2701. Fines, penalties and fees from regulatory authorities .....	16,720	20,119	65,540
2702. ....			
2703. ....			
2798. Summary of remaining write-ins for Line 27 from overflow page .....			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) .....	16,720	20,119	65,540
5301. Change in special reserves on certain group annuity separate accounts .....	(229,815)	112,925	112,924
5302. Correction of errors .....			(77,240,396)
5303. ....			
5398. Summary of remaining write-ins for Line 53 from overflow page .....			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) .....	(229,815)	112,925	(77,127,472)



STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	3,790,354,480	3,700,915,480	13,622,958,948
2. Net investment income .....	829,203,996	911,706,198	4,237,392,350
3. Miscellaneous income .....	276,696,790	257,131,631	1,079,319,289
4. Total (Lines 1 to 3) .....	4,896,255,266	4,869,753,309	18,939,670,587
5. Benefit and loss related payments .....	3,828,111,474	4,084,014,311	14,154,472,047
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	280,246,172	124,462,117	2,019,838,136
7. Commissions, expenses paid and aggregate write-ins for deductions .....	379,396,236	343,904,656	1,355,745,591
8. Dividends paid to policyholders .....			
9. Federal and foreign income taxes paid (recovered) net of \$ ..... tax on capital gains (losses) .....	77,253	66,306	285,234,827
10. Total (Lines 5 through 9) .....	4,487,831,135	4,552,447,390	17,815,290,601
11. Net cash from operations (Line 4 minus Line 10) .....	408,424,132	317,305,919	1,124,379,986
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	3,778,461,891	3,615,948,815	17,358,701,370
12.2 Stocks .....	185,191,143	44,900,185	209,512,194
12.3 Mortgage loans .....	167,076,228	494,608,992	3,074,908,365
12.4 Real estate .....			
12.5 Other invested assets .....	19,339,305	34,513,176	702,713,371
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	(549,800)	235,353	205,608
12.7 Miscellaneous proceeds .....	191,285,175	(93,515,450)	(98,917,375)
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	4,340,803,941	4,096,691,071	21,247,123,533
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	3,272,775,841	4,892,200,476	18,489,696,558
13.2 Stocks .....	12,349,964	64,410,664	217,727,820
13.3 Mortgage loans .....	1,116,175,898	350,966,939	2,492,163,496
13.4 Real estate .....			
13.5 Other invested assets .....	129,155,183	84,270,029	913,901,013
13.6 Miscellaneous applications .....	182,743,592	288,939,976	283,429,370
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	4,713,200,478	5,680,788,084	22,396,918,257
14. Net increase (or decrease) in contract loans and premium notes .....	580,344	(15,940,349)	(34,063,683)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(372,976,880)	(1,568,156,664)	(1,115,731,041)
<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 .....	613,444	(827,313)	(617,031)
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(35,215,835)	(1,924,905)	(60,833,780)
16.5 Dividends to stockholders .....			942,000,000
16.6 Other cash provided (applied) .....	(47,977,735)	30,283,332	(41,687,739)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	(82,580,127)	27,531,114	(1,045,138,550)
<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) .....	(47,132,875)	(1,223,319,631)	(1,036,489,605)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	1,762,777,810	2,799,267,415	2,799,267,415
19.2 End of period (Line 18 plus Line 19.1) .....	1,715,644,935	1,575,947,784	1,762,777,810

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

20.0001. Transfer/exchange of bond investment to bond investment .....	84,336,124	173,695,779	1,347,756,267
20.0002. Transfer/exchange of bond investment to equity investment .....	66,769,220	162,000	
20.0003. Low income housing tax credit unfunded commitments .....	38,093,829	141,594	80,413,699
20.0004. Capitalized interest on bonds/payment in kind .....	24,792,686	34,171,574	115,693,341
20.0005. Transfer of mortgage loans to other invested assets .....	22,750,000	69,828,182	71,719,049
20.0006. Depreciation/ amortization on fixed assets .....	8,944,369	17,445,879	73,110,710
20.0007. Bonds to be announced commitments-purchased/sold .....	4,382,706	2,848,705	1,535,154,040
20.0008. Transfer/merger/spinoff of equity investment to equity investment .....	3,310,334		2,991,565
20.0009. Capitalized interest on mortgage loans .....	798,179	545,700	3,008,544
20.0010. Distribution of shares from other invested assets to equity .....		1,496,099	15,587,613

STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

20.0011. Transfer/merger/spinoff of bond investment to equity investment .....	.....	.....606,211	.....66,382,068
20.0012. Dividend reinvestment of equities .....	.....	.....15,435	.....16,539
20.0013. Dividend transfer of bonds to parent company .....	.....	.....	.....402,145,641
20.0014. Exchange of bonds to stocks .....	.....	.....	.....2,710,086
20.0015. Transfer of equity to charitable organizations .....	.....	.....	.....2,043,856

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS			
	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life .....			
2. Ordinary life insurance .....	497,950,201	426,719,824	3,142,556,043
3. Ordinary individual annuities .....	3,383,526,039	3,389,209,844	10,201,920,705
4. Credit life (group and individual) .....			
5. Group life insurance .....	40,542,353	31,444,442	67,933,896
6. Group annuities .....	(16,000)	51,500	273,838
7. A & H - group .....			
8. A & H - credit (group and individual) .....			
9. A & H - other .....			
10. Aggregate of all other lines of business .....			
11. Subtotal (Lines 1 through 10) .....	3,922,002,593	3,847,425,610	13,412,684,482
12. Fraternal (Fraternal Benefit Societies Only) .....			
13. Subtotal (Lines 11 through 12) .....	3,922,002,593	3,847,425,610	13,412,684,482
14. Deposit-type contracts .....	38,427,581	63,595,364	187,314,916
15. Total (Lines 13 and 14)	3,960,430,174	3,911,020,974	13,599,999,398
DETAILS OF WRITE-INS			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

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

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

A reconciliation of the Company's net income and capital and surplus at March 31, 2022 and December 31, 2021 between practices prescribed or permitted by the State of Delaware and NAIC SAP is shown below:

	SSAP #	F/S Page	F/S Line #	2022	2021
Net Income					
(1) Net income Delaware state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 24,249,482	\$ 329,312,652
(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>\$ 24,249,482</u>	<u>\$ 329,312,652</u>
Capital and Surplus					
(5) Statutory capital and surplus Delaware state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 9,609,126,308	\$ 9,734,361,007
(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>\$ 9,609,126,308</u>	<u>\$ 9,734,361,007</u>

B. No change.

C. (1) No change.

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

(3) - (5) No change.

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

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

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

(7) - (13) No change.

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

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

NOTES TO FINANCIAL STATEMENTS

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.

There were no significant accounting changes or error corrections that occurred during the period ended March 31, 2022 that would require an adjustment to beginning of period unassigned surplus.

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.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No change.

B. Debt Restructuring

No change.

C. Reverse Mortgages

No change.

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

(2) The Company does not have any loan-backed and structured securities, which are other-than-temporarily impaired where the Company intends to sell, or does not have the intent and ability to hold until recovery, at March 31, 2022.

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

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

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>1</sup>	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
<b>General Account</b>						
05951KAZ6	\$ 40,178	\$ 37,894	\$ 2,284	\$ 37,894	\$ 38,233	3/31/2022
12544VAB5	22,147	21,711	436	21,711	21,215	3/31/2022
12667FJ55	845,977	838,023	7,954	838,023	809,162	3/31/2022
15132EKT4	23,273	12,783	10,490	12,783	—	3/31/2022
161546GK6	1,680,293	1,675,563	4,730	1,675,563	1,613,765	3/31/2022
26827EAA3	2,716,733	2,306,864	409,869	2,306,864	2,256,292	3/31/2022
3622ELAG1	213,685	212,805	880	212,805	198,317	3/31/2022

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>1</sup>	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
46628SAG8	1,178,731	1,124,307	54,424	1,124,307	1,135,601	3/31/2022
61750YAD1	1,157,918	1,055,747	102,171	1,055,747	1,126,273	3/31/2022
61750YAJ8	312,815	285,053	27,762	285,053	305,872	3/31/2022
61751DAE4	290,376	279,569	10,807	279,569	281,516	3/31/2022
61751JAH4	1,047,824	956,818	91,006	956,818	958,719	3/31/2022
61751JAJ0	1,040,684	952,495	88,189	952,495	963,497	3/31/2022
61752RAH5	314,943	286,637	28,306	286,637	303,481	3/31/2022
61752RAM4	657,930	625,220	32,710	625,220	631,907	3/31/2022
69337AAM8	511,762	506,555	5,207	506,555	457,926	3/31/2022
86359AWR0	142,347	140,865	1,482	140,865	137,294	3/31/2022
94984UAE6	603,804	534,409	69,395	534,409	601,915	3/31/2022
Subtotal - General Account	—	XXX	948,102	XXX	XXX	
Guaranteed Separate Accounts						
26827EAA3	297,547	252,657	44,890	252,657	247,118	3/31/2022
61750YAJ8	117,306	106,895	10,411	106,895	114,702	3/31/2022
61751DAE4	41,482	39,938	1,544	39,938	40,217	3/31/2022
Subtotal - Guaranteed Separate Accounts	XXX	XXX	56,845	XXX	XXX	
Grand Total	XXX	XXX	\$ 1,004,947	XXX	XXX	

<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 March 31, 2022:

	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	\$15,935,950,524	\$ 577,492,108	\$ 1,657,475,060	\$ 140,098,139	\$ 17,593,425,584	\$ 717,590,247
Guaranteed Separate Accounts	847,316,782	39,754,778	133,035,046	19,720,708	980,351,828	59,475,486
Total	<u>\$16,783,267,306</u>	<u>\$ 617,246,886</u>	<u>\$ 1,790,510,106</u>	<u>\$ 159,818,847</u>	<u>\$ 18,573,777,412</u>	<u>\$ 777,065,733</u>

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) - (2) No change.

(3) Collateral Received

- a. No change.
- b. The Company has not sold or repledged collateral received from securities lending agreements. All collateral is received in cash.
- c. No change.

(4) - (7) No change.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

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

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

NOTES TO FINANCIAL STATEMENTS

At March 31, 2022, the carrying value and fair value of securities held under agreements to purchase and resell was \$130,797,000, which were classified as tri-party reverse repurchase agreements and included with cash, cash equivalents and short-term investments on Page 2 - Assets. The securities had a weighted average maturity of one day and a weighted average yield of 0.29%

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

	First Quarter 2022
a. Maximum Amount	
1. Open - no maturity	\$ —
2. Overnight	\$ 140,531,000
3. 2 days to 1 week	\$ —
4. > 1 week to 1 month	\$ —
5. > 1 month to 3 months	\$ —
6. > 3 months to 1 year	\$ —
7. > 1 year	\$ —
b. Ending Balance	
1. Open - no maturity	\$ —
2. Overnight	\$ 130,797,000
3. 2 days to 1 week	\$ —
4. > 1 week to 1 month	\$ —
5. > 1 month to 3 months	\$ —
6. > 3 months to 1 year	\$ —
7. > 1 year	\$ —

(4) Not applicable.

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

	First Quarter 2022
a. Maximum Amount	\$ 140,531,000
b. Ending Balance	\$ 130,797,000

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

	1	2	3	4	5	6	7	8
Ending Balance	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does not qualify for admitted
a. Bonds - FV	\$ —	\$ 130,797,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
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	\$ —	\$ 130,797,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

(7) Collateral pledged - secured borrowing

	First Quarter 2022
a. Maximum Amount	
1. Cash	\$ —
2. Securities (FV)	\$ 143,341,620
3. Securities (BACV)	XXX
4. Nonadmitted subset (BACV)	XXX
b. Ending Balance	
1. Cash	\$ —
2. Securities (FV)	\$ 133,414,063
3. Securities (BACV)	—
4. Nonadmitted subset (BACV)	—



NOTES TO FINANCIAL STATEMENTS

(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	\$ 133,414,063	\$	133,414,063

(9) At March 31, 2022, the Company did not have a recognized receivable for return of collateral.

(10) At March 31, 2022, the Company did not have a recognized liability to return collateral.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for a Sale

Not applicable.

J. Real Estate

No change.

K. Low-Income Housing Tax Credits

No change.

L. Restricted Assets

No change.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

O. 5GI Securities

No change.

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

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

	General Account	Separate Account
Number of CUSIPs	42	19
Aggregate Amount of Investment Income	\$ 18,493,773	\$ 1,225,937

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

Not applicable.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No change.

B. No change.

7. Investment Income

A. No change.

B. No change.

8. Derivative Instruments

A . No change.

B. Not applicable.

9. Income Taxes

A - I. No change.

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

A - O. No change.

NOTES TO FINANCIAL STATEMENTS

11. Debt

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

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

(2) FHLB of Pittsburgh Capital Stock

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

1. Current year

	Total	General Account	Separate Accounts
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	28,788,100	28,788,100	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate Total	<u>\$ 28,788,100</u>	<u>\$ 28,788,100</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by insurer	\$ 6,275,420,981	\$ 6,275,420,981	\$ —

2. Prior Year

	Total	General Account	Separate Accounts
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	28,788,100	28,788,100	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate total	<u>\$ 28,788,100</u>	<u>\$ 28,788,100</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by insurer	\$ 6,232,142,482	\$ 6,232,142,482	\$ —

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

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

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

(3) Collateral pledged to FHLB of Pittsburgh

- a. At March 31, 2022, 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	\$ 1,535,053,577	\$ 1,535,053,577	\$ 50,000,000
2. Current year general account	\$ 1,535,053,577	\$ 1,535,053,577	\$ 50,000,000
3. Current year separate accounts	\$ —	\$ —	\$ —
4. Prior year total general and separate accounts	\$ 1,665,012,432	\$ 1,665,012,432	\$ —

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

(4) Borrowing from FHLB of Pittsburgh

- a. At March 31, 2022, the Company did not have a balance due to the FHLB of Pittsburgh.
- b. Maximum amount borrowed during current reporting period is as follows:

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

A - I. No change.

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

(1) - (3) No change.

(4) Not applicable.

(5) - (13) No change.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No change.

B. Assessments

(1) No change.

(2) No change.

(3) Long-term care guarantee fund assessments

Not applicable.

C. Gain Contingencies

Not applicable.

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

No change.

E. Joint and Several Liabilities

Not applicable.

F. All Other Contingencies

No change.

15. Leases

A. Lessee Operating Lease

No change.

B. Lessor Leases

Not applicable.

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

No change.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1) No change.

(2) - (7) Not applicable.

C. Wash Sales

(1) In the course of the Company’s investment management activities, securities may be sold and repurchased within 30 days of the sale date to meet individual portfolio objectives and to achieve the ongoing rebalancing of exposure.

NOTES TO FINANCIAL STATEMENTS

(2) The details by NAIC designation of 3 or below, or unrated, of securities sold during the three months ended March 31, 2022 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		8	663,030	762,707	103,507
		8	\$ 663,030	\$ 762,707	\$ 103,507

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

Not applicable.

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

No change.

20. Fair Value Measurements

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

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

- Level 1

Fair value is based on unadjusted quoted prices for identical assets or liabilities in an active market. Active markets are defined as a market in which many transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis.
- Level 2

Observable inputs other than level 1 prices, such as quoted prices in active markets for similar assets or liabilities; quoted prices in markets that are not active for identical or similar assets or liabilities, or other model driven inputs that are observable or can be corroborated by observable market data for substantially the full term of the assets or liabilities. Valuations are generally obtained from third-party pricing services for identical or comparable assets or liabilities or through the use of valuation methodologies using observable market inputs.
- Level 3

Instruments whose values are based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. These inputs reflect management's own assumptions in pricing the asset or liability. Pricing may also be based upon broker quotes that do not represent an offer to transact. Prices are determined using valuation methodologies such as option pricing models, discounted cash flow models and other similar techniques. Non-binding broker quotes, which are utilized when pricing service information is not available, are reviewed for reasonableness based on the Company's understanding of the market, and are generally considered Level 3. To the extent the internally developed valuations use significant unobservable inputs, they are classified as Level 3.

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 March 31, 2022:

	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	\$ —	\$ 6,491,382	\$ 34,080,427	\$ —	\$ 40,571,809
2. Bonds					
SVO identified bond ETF	230,925,900	—	—	—	230,925,900
U.S. corporate	—	20,777,485	—	—	20,777,485
Foreign Corporate	—	11,003,374	—	—	11,003,374
Non-agency residential mortgage-backed securities	—	89,561	—	—	89,561
Non-agency asset-backed securities	—	196,201	14,367,084	—	14,563,285
Total bonds	230,925,900	32,066,621	14,367,084	—	277,359,605
3. Common stocks	1,226,498,001	12,715,410	90,465,541	56,688,108	1,386,367,060
4. Derivative assets					
Foreign currency swaps	—	347,116,934	—	—	347,116,934
Interest rate swaps	—	210,459,162	—	—	210,459,162
Equity options	—	14,946,117	—	—	14,946,117
Interest rate options	—	46,436,444	2,110,630	—	48,547,074
Foreign currency forwards	—	7,115,851	—	—	7,115,851
Futures	6,867	—	—	—	6,867
Total derivative assets	6,867	626,074,508	2,110,630	—	628,192,005
5. Separate accounts assets	47,976,914,154	7,370,851	9,774,948	1,143,048,949	49,137,108,902
6. Other invested assets	—	—	87,210,000	—	87,210,000
Total assets at fair value	\$ 49,434,344,922	\$ 684,718,772	\$ 238,008,630	\$1,199,737,057	\$ 51,556,809,381
b. Liabilities at fair value					
1. Derivative liabilities					
Interest rate swaps	\$ —	\$ 81,925,939	\$ —	\$ —	\$ 81,925,939
Foreign currency swaps	—	8,724,248	—	—	8,724,248
Foreign currency forwards	—	3,063,380	—	—	3,063,380
Futures	71,880	—	—	—	71,880
Total derivative liabilities	71,880	93,713,567	—	—	93,785,447
2. Separate accounts liabilities - derivatives <sup>(1)</sup>	—	4,479,453	—	—	4,479,453
Total liabilities at fair value	\$ 71,880	\$ 98,193,020	\$ —	\$ —	\$ 98,264,900

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

(2) The table below presents a rollforward of Level 3 assets and liabilities for the three months ended March 31, 2022:

	Balance at 01/01/2022	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 03/31/2022
Assets:										
Preferred stocks	\$ 34,269,938	\$ —	\$ —	\$ 221,183	\$ (43,433)	\$ —	\$ —	\$ (367,261)	\$ —	\$ 34,080,427
Bonds:										
Non-agency asset-backed securities	12,346,631	7,298,221	(1,442,986)	(29,671)	(559,979)	6,110,973	—	—	(9,356,105)	14,367,084
Total Bonds	12,346,631	7,298,221	(1,442,986)	(29,671)	(559,979)	6,110,973	—	—	(9,356,105)	14,367,084
Common stocks	74,150,078	2,746,168	—	—	13,569,295	2,000,000	—	(2,000,000)	—	90,465,541
Derivatives	422,996	—	—	(726,039)	2,413,673	—	—	—	—	2,110,630
Separate accounts assets	7,940,985	—	(196,771)	2,325,048	(294,314)	—	—	—	—	9,774,948
Other invested assets	87,210,000	—	—	—	—	—	—	—	—	87,210,000
Total	\$216,340,628	\$ 10,044,389	\$ (1,639,757)	\$ 1,790,521	\$ 15,085,242	\$ 8,110,973	\$ —	\$ (2,367,261)	\$ (9,356,105)	\$238,008,630

Transfers between levels

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

Transfers into and out of Level 3

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

Transfers into Level 3 totaled \$10,044,389 for the three months ended March 31, 2022, which relates to \$7,298,221 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

NOTES TO FINANCIAL STATEMENTS

of the period and \$2,746,168 of a common stock security that had a level change due to the use of a price that is more unobservable. Transfers out of level 3 totaled \$1,639,757 for the three months ended March 31, 2022, which relates to \$1,442,986 of a non-agency asset-backed security and \$196,771 of a separate account asset-backed security that were measured at fair value at the beginning of the period and measured at amortized cost at the end of the period.

(3) Determination of Fair Value

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

At March 31, 2022, the Company challenged the price it received from third party pricing services on general account securities with a book value of \$53,278 and a market value of \$3,177,880. 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 is comprised of representatives from the Company's Investment Management group, Controller's, Compliance and Security Operations. The committee meets quarterly and is responsible for the review and approval of the Company's valuation procedures. The committee is also responsible for the review of pricing exception reports as well as the review of significant inputs used in the valuation of assets that are valued internally.

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

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

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

Level 1 measurements

SVO identified bond ETF

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

Common stocks

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

Derivatives

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

Separate accounts assets

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

Level 2 measurements

Preferred stocks

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

Bonds

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

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

NOTES TO FINANCIAL STATEMENTS

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 March 31, 2022. Since the SSAP 100 hierarchy only applies to items that are measured at fair value at the reporting date, the items in the tables above are subsets of the amounts reported in the following table.

	Fair Value	Carrying Amount	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	\$ 89,527,796,129	\$ 90,214,495,735	\$ 230,925,900	\$ 86,303,798,077	\$ 2,993,072,152	\$ —	\$ —
Preferred stocks	40,571,809	40,571,809	—	6,491,382	34,080,427	—	—
Common stocks	1,386,367,060	1,386,367,060	1,226,498,001	12,715,410	90,465,541	56,688,108	—
Mortgage loans	15,084,140,409	15,244,340,803	—	—	15,084,140,409	—	—
Cash, cash equivalents and short-term investments	1,715,644,935	1,715,644,935	252,944,283	1,462,700,652	—	—	—
Derivatives	645,760,025	645,538,674	6,867	643,642,528	2,110,630	—	—
Derivatives - collateral	248,608,616	248,608,616	—	248,608,616	—	—	—
Other invested assets <sup>1</sup>	425,545,160	419,483,725	—	121,377,156	304,168,004	—	—
Investment income due and accrued	748,600,842	748,600,842	—	748,600,842	—	—	—
Separate accounts assets	55,596,703,541	55,717,175,009	47,989,264,079	5,336,474,913	1,127,915,600	1,143,048,949	—
Total assets	\$ 165,419,738,526	\$ 166,380,827,208	\$49,699,639,130	\$ 94,884,409,576	\$19,635,952,763	\$1,199,737,05	\$ —
Liabilities:							
Deposit fund contracts:							
Annuities certain	\$ 971,678,285	\$ 986,568,424	\$ —	\$ —	\$ 971,678,285	\$ —	\$ —
Derivatives	227,605,035	100,058,846	71,880	227,533,155	—	—	—
Derivatives - collateral	539,129,793	539,129,793	—	539,129,793	—	—	—
Payable to parent and affiliate	179,854,085	179,854,085	—	179,854,085	—	—	—
Borrowed money	823,725	823,725	—	823,725	—	—	—
Amounts payable for securities lending	675,082,923	675,082,923	—	675,082,923	—	—	—
Separate accounts liabilities - derivatives	21,106,718	19,008,573	—	19,008,573	2,098,145	—	—
Total liabilities	\$ 2,615,280,564	\$ 2,500,526,369	\$ 71,880	\$ 1,641,432,254	\$ 973,776,430	\$ —	\$ —

<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 \$1,790,801,912 and a fair value of \$1,796,174,318 at March 31, 2022. 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 \$759,624,420 at March 31, 2022. 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 and it takes into account property type, LTV and remaining term of each loan. The spread is a significant component of the pricing inputs. These investments are classified as Level 3.



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 are classified as Level 2.

Derivatives (including separate accounts liabilities)

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

Derivatives - collateral (including separate accounts liabilities - collateral)

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

Other invested assets

Other invested assets are principally comprised of LIHTC investments, 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 and hedge fund investments. The fair value of such partnerships is determined by reference to the limited partnership's NAV. The valuation of the hedge funds is based upon the hedge funds' latest financial statements adjusted for cash activity since that date and estimates of market valuations.

Deposit fund contracts

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

Amounts payable for securities lending

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

- D. If it is not practicable for an entity to estimate the fair value of that financial instrument or a class of financial instruments, the following shall be disclosed:

(1) - (2) Not applicable.

- E. The following table provides additional information for investments that are measured at fair value using NAV as a practical expedient, as allowed under authoritative guidance, for investments that meet specified criteria:

3/31/2022					
Category of Investment	Investment Strategy	Fair Value Determined using NAV	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge Fund	Multi-strategy	\$ 1,067,941,309	\$ —	Monthly, Quarterly, Semi-Annually, Annually	180 days or less
Hedge Fund	Sector Investing	26,586,012	—	Monthly	30 days
Private Equity	Venture Capital	24,305,551	—	Quarterly	95 days
Hedge Fund	Fixed Income Arbitrage	21,037,091	—	Quarterly	100 days or less
Hedge Fund	Long/Short Equity	3,178,986	—	Monthly	30 days
Mutual Funds	Multi Strategy, Global Allocation	56,688,108	—	Quarterly, Weekly	5 days - 45 days (Assets subject to lock up periods)
		<u>\$ 1,199,737,057</u>	<u>\$ —</u>		

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 the Company's life, health and disability insurance businesses. 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 Company's customers, employees and vendors. Although the Company has taken certain steps to mitigate some of the adverse impacts resulting from the pandemic, these events could have an adverse effect the Company's results of operations and cash flows in any period and, depending on their severity and duration, could also adversely affect the Company's financial condition.

NOTES TO FINANCIAL STATEMENTS

B. Troubled Debt Restructuring: Debtors

Not applicable.

C. Other Disclosures

No change.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-transferable Tax Credits

Not applicable.

F. Subprime and Midprime Mortgage Related Risk Exposure

No change.

G. Retained Assets

No change.

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

Not applicable.

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

Not applicable.

22. Events Subsequent

At May 13, 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 which would have a material impact on the financial condition of the Company.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

No change.

Section 2 – Ceded Reinsurance Report – Part A

No change.

Section 3 – Ceded Reinsurance Report – Part B

No change.

B - G. Not applicable.

H. No change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

25. Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

No change.

28. Health Care Receivables

Not applicable.

29. Participating Policies

Not applicable.

30. Premium Deficiency Reserves

Not applicable.

31. Reserves for Life Contracts and Annuity Contracts

No change.

NOTES TO FINANCIAL STATEMENTS

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

No change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No change.

34. Premium and Annuity Considerations Deferred and Uncollected

No change.

35. Separate Accounts

A. Separate Accounts Activity

No change.

B. General Nature and Characteristics of Separate Accounts Business

No change.

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

No change.

36. Loss/Claim Adjustment Expenses

Not applicable.

STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? .....

Yes [ ] No [ X ]
- 1.2

If yes, has the report been filed with the domiciliary state? .....

Yes [ ] No [ ]
- 2.1

Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? .....

Yes [ ] No [ X ]
- 2.2

If yes, date of change: .....
- 3.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? .....

If yes, complete Schedule Y, Parts 1 and 1A.

Yes [ X ] No [ ]
- 3.2

Have there been any substantial changes in the organizational chart since the prior quarter end? .....

Yes [ ] No [ X ]
- 3.3

If the response to 3.2 is yes, provide a brief description of those changes.
- 3.4

Is the reporting entity publicly traded or a member of a publicly traded group? .....

Yes [ ] No [ X ]
- 3.5

If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. ....
- 4.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? .....

Yes [ ] No [ X ]
- 4.2

If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.
- |                |                   |                   |
|----------------|-------------------|-------------------|
| 1              | 2                 | 3                 |
| Name of Entity | NAIC Company Code | State of Domicile |
|                |                   |                   |
5.

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

If yes, attach an explanation.

Yes [ ] No [ ] N/A [ X ]
- 6.1

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

12/31/2019
- 6.2

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

12/31/2019
- 6.3

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

06/09/2021
- 6.4

By what department or departments?  
Delaware Department of Insurance
- 6.5

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

Yes [ ] No [ ] N/A [ X ]
- 6.6

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

Yes [ ] No [ ] N/A [ X ]
- 7.1

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

Yes [ ] No [ X ]
- 7.2

If yes, give full information:
- 8.1

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

Yes [ ] No [ X ]
- 8.2

If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3

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

Yes [ X ] No [ ]
- 8.4

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

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	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.
Apogem Capital LLC f/k/a New York Life Investments Alternatives LLC .....	New York, NY .....				YES.
Candriam Luxembourg S.C.A. ....	Strassen, LUX .....				YES.
Candriam France S.A.S. ....	Paris, FRA .....				YES.
Candriam Belgium S.A. ....	Brussels, BEL .....				YES.
Ausbil Investment Management Limited .....	Sydney, AUS .....				YES.

STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

GENERAL INTERROGATORIES

- 9.1

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

Yes [ X ] No [ ]
- 9.11

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

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

Yes [ ] No [ X ]
- 9.21

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

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

Yes [ ] No [ X ]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [ X ] No [ ]
- 10.2

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

\$ .....16,124,680

INVESTMENT

- 11.1

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

Yes [ X ] No [ ]
- 11.2

If yes, give full and complete information relating thereto:  
Dollar Repurchase Agreements 823,725
12.

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

\$ .....521,284,119
13.

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

\$ .....
- 14.1

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

Yes [ X ] No [ ]
- 14.2

If yes, please complete the following:
- |   | 1   | 2  |
|---|---|--|
|   | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....   | \$ .....2,895,559,880                             | \$ .....2,552,801,912                              |
| 14.22 Preferred Stock .....   | \$ .....  | \$ .....   |
| 14.23 Common Stock .....  | \$ .....  | \$ .....   |
| 14.24 Short-Term Investments .....  | \$ .....  | \$ .....   |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....  | \$ .....   |
| 14.26 All Other .....   | \$ .....1,949,135,276                             | \$ .....2,068,015,020                              |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....4,844,695,156                             | \$ .....4,620,816,932                              |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....  | \$ .....   |
- 15.1

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

Yes [ X ] No [ ]
- 15.2

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

Yes [ X ] No [ ] N/A [ ]
16.

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

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

\$ .....718,582,886
- 16.2

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

\$ .....719,153,570
- 16.3

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

\$ .....675,082,923

STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

- 17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [ X ]

- 17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [ X ]

- 17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	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, LLC .....	PH9L08JDKW4453VQ1706 .....	SEC .....	NO.....
106595 .....	Wellington Management Company LLP .....	549300YHP12TEZNL CX41 .....	SEC .....	NO.....
107738 .....	Goldman Sachs Asset Management LP .....	CF5M58QA35CFPUX70H17 .....	SEC .....	NO.....
107038 .....	J.P. Morgan Investment Management Inc. ....	549300W78QH4XMM6K69 .....	SEC .....	NO.....

- 18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [ ] No [ X ]
- 18.2 If no, list exceptions:

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: 5

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

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

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

STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

Report the statement value of mortgage loans at the end of this reporting period for the following categories:

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

5,831,891

1.13

Commercial Mortgages

\$

15,237,605,691

1.14

Total Mortgages in Good Standing

\$

15,243,437,582

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

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

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

248,222

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

248,222

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

654,999

1.43

Commercial Mortgages

\$

1.44

Total Mortgages in Process of Foreclosure

\$

654,999

1.5

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

\$

15,244,340,803

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

22,750,000

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

22,750,000

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[ ]

No

[ X ]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[ ]

No

[ X ]

3.4

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

\$

4.

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

Yes

[ X ]

No

[ ]

4.1

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

Yes

[ ]

No

[ ]

Fraternal Benefit Societies Only:

5.1

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

Yes

[ ]

No

[ ]

N/A

[ ]

5.2

If no, explain:

6.1

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

Yes

[ ]

No

[ ]

6.2

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

Date	Outstanding Lien Amount

STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

## SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

[illegible]



STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

States, Etc.			1	Direct Business Only					
				Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
				2 Life Insurance Premiums	3 Annuity Considerations				
Active Status (a)									
1.	Alabama	AL	L	6,093,284	39,933,052		46,026,336	1,245,887	
2.	Alaska	AK	L	1,389,879	14,569,322		15,959,201		
3.	Arizona	AZ	L	7,679,663	75,683,295		83,362,958	1,094,872	
4.	Arkansas	AR	L	1,549,206	8,817,813		10,367,019	226,268	
5.	California	CA	L	84,023,266	525,038,680		609,061,946	7,867,503	
6.	Colorado	CO	L	5,908,900	92,598,478		98,507,378	965,732	
7.	Connecticut	CT	L	6,221,827	41,007,286		47,229,113	145,558	
8.	Delaware	DE	L	1,207,335	8,887,523		10,094,858	104,807	
9.	District of Columbia	DC	L	1,043,080	3,483,383		4,526,463		
10.	Florida	FL	L	28,863,119	266,270,647		295,133,766	2,423,452	
11.	Georgia	GA	L	8,490,543	69,077,364		77,567,907	759,366	
12.	Hawaii	HI	L	50,927,673	23,080,642		74,008,315		
13.	Idaho	ID	L	1,117,307	20,629,833		21,747,140	220,445	
14.	Illinois	IL	L	13,833,441	81,716,387		95,549,828	786,779	
15.	Indiana	IN	L	3,338,925	26,205,048		29,543,973	195,325	
16.	Iowa	IA	L	3,919,806	28,159,631		32,079,437	421,748	
17.	Kansas	KS	L	3,039,828	18,998,849		22,038,677	349,190	
18.	Kentucky	KY	L	2,452,959	25,746,582		28,199,541	965,992	
19.	Louisiana	LA	L	12,656,401	62,698,343		75,354,744	588,219	
20.	Maine	ME	L	772,569	11,135,494		11,908,063		
21.	Maryland	MD	L	10,683,530	53,713,817		64,397,347	782,324	
22.	Massachusetts	MA	L	18,208,626	145,780,739		163,989,365	1,450,705	
23.	Michigan	MI	L	9,332,526	77,969,579		87,302,105	854,989	
24.	Minnesota	MN	L	15,825,242	35,727,804		51,553,046	142,436	
25.	Mississippi	MS	L	4,045,957	13,944,663		17,990,620	477,720	
26.	Missouri	MO	L	4,675,224	111,222,571		115,897,795	203,527	
27.	Montana	MT	L	1,533,455	11,164,679		12,698,134	243,060	
28.	Nebraska	NE	L	1,935,474	13,464,095		15,399,569	127,322	
29.	Nevada	NV	L	3,476,854	25,669,957		29,146,811		
30.	New Hampshire	NH	L	2,250,846	20,480,645		22,731,491	362,410	
31.	New Jersey	NJ	L	17,118,496	148,984,769		166,103,265	553,116	
32.	New Mexico	NM	L	1,846,944	17,660,597		19,507,541	414,286	
33.	New York	NY	L	63,384,668	304,598,085		367,982,753	3,268,826	
34.	North Carolina	NC	L	6,948,598	71,320,250		78,268,848	1,601,153	
35.	North Dakota	ND	L	4,289,069	6,854,036		11,143,105	124,533	
36.	Ohio	OH	L	8,891,314	90,979,618		99,870,932	716,914	
37.	Oklahoma	OK	L	2,720,654	23,220,985		25,941,639	91,513	
38.	Oregon	OR	L	4,232,753	31,744,307		35,977,060		
39.	Pennsylvania	PA	L	11,919,904	105,850,508		117,770,412	1,184,275	
40.	Rhode Island	RI	L	927,015	10,318,534		11,245,549	289,350	
41.	South Carolina	SC	L	5,550,859	42,177,714		47,728,573	1,309,313	
42.	South Dakota	SD	L	3,610,825	16,522,807		20,133,632		
43.	Tennessee	TN	L	4,657,301	44,917,444		49,574,745	145,207	
44.	Texas	TX	L	45,164,483	252,437,125		297,601,608	3,575,088	
45.	Utah	UT	L	2,594,993	29,608,098		32,203,091		
46.	Vermont	VT	L	884,443	5,953,398		6,837,841		
47.	Virginia	VA	L	17,563,500	73,324,723		90,888,223	1,144,389	
48.	Washington	WA	L	12,715,972	98,747,586		111,463,558	305,290	
49.	West Virginia	WV	L	999,773	11,044,586		12,044,359	103,669	
50.	Wisconsin	WI	L	2,372,883	23,825,122		26,198,005	339,930	
51.	Wyoming	WY	L	788,842	12,173,899		12,962,741	255,093	
52.	American Samoa	AS	N						
53.	Guam	GU	L	1,515	6,886,500		6,888,015		
54.	Puerto Rico	PR	N	15,446			15,446		
55.	U.S. Virgin Islands	VI	L	9,701			9,701		
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N	499,777	(4,262)		495,515		
58.	Aggregate Other Aliens	OT	XXX	1,663,432	1,487,288		3,150,720		
59.	Subtotal	XXX		537,869,905	3,383,509,918		3,921,379,823	38,427,581	
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		23,009	121		23,130		
94.	Aggregate or other amounts not allocable by State.	XXX		599,641			599,641		
95.	Totals (Direct Business).	XXX		538,492,555	3,383,510,039		3,922,002,594	38,427,581	
96.	Plus Reinsurance Assumed.	XXX		1,615,285			1,615,285		
97.	Totals (All Business).	XXX		540,107,840	3,383,510,039		3,923,617,879	38,427,581	
98.	Less Reinsurance Ceded.	XXX		141,405,342			141,405,342		
99.	Totals (All Business) less Reinsurance Ceded	XXX		398,702,498	3,383,510,039		3,782,212,537	38,427,581	
DETAILS OF WRITE-INS									
58001.	Aggregate Other Alien**	XXX		1,663,432	1,487,288		3,150,720		
58002.		XXX							
58003.		XXX							
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX							
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		1,663,432	1,487,288		3,150,720		
9401.	Parent Company Contribution for Employee Benefit Plans	XXX		599,641			599,641		
9402.		XXX							
9403.		XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX							
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		599,641			599,641		

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

Direct Ordinary premiums and annuity considerations are allocated by states on the basis of the address to which the premium notice is sent. Corporate Owned Life Insurance and Single premiums are allocated to the residence of the insured, owner, or annuitant or the address designated as the one to which business communication should be sent.  
\*Premium or annuities considerations waived under disability or other contract provisions are shown in one sum on Line 93, Columns 2, 3, 4, 5, 6, and 7. \*\*All US business must be allocated by state regardless of license status. Life Insurance and Multi Funded Annuity considerations included above are actual amounts received by the Company whereas in the Separate Account the amounts may differ because of fluctuations in unit values between the record date and processing date. NOTE: Schedule T should not be used as the basis for state guaranty association assessments.

**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 12.2 for entity's org chart) (DE)  
NYLIFE LLC (See page 12.2 for entity's org chart) (DE)  
NYL Investors LLC (See page 12.3 for entity's org chart) (DE)  
New York Life Investment Management Holdings LLC (See page 12.4 for entity's org chart) (DE)  
NYLife Real Estate Holdings LLC (See page 12.10 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 19 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 CLO 23 LLC. (DE)  
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)  
REEP-MF Salisbury Square Tower One TAF LLC (DE)  
    REEP-DRP Salisbury Square Tower One TAB JV LLC (DE)  
        Salisbury Square Tower One LLC (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)

**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-IND MCP VII NC LLC (DE)  
REEP-IND MCP III OWNER NC LLC (DE)  
REEP-IND RTG NC LLC (DE)  
REEP-IND Valley View TX LLC (DE)  
REEP-IND Valwood TX LLC (DE)  
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 OFC 515 Post Oak TX 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)  
Sol Invictus Note Issuer 2021-1 LLC (DE)  
Veritas Doctrina Note Issuer SPV 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 WFC Tampa GP LLC (DE)  
                    MSVEF-OFC WFC Tampa FL LP (DE)  
                        MSVEF-FG WFC Tampa JV LP (DE)  
                            MSVEF-OFC WFC Tampa PO GP LLC (DE)  
                                MSVEF-FG WFC Property Owner LP (DE)  
                MSVEF-IND Commerce 303 GP LLC (DE)  
                    MSVEF-IND Commerce 303 AZ LP (DE)  
                        MSVEF-SW Commerce 303 JV LP (DE)

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

**New York Life Enterprises LLC**

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

**NYLIFE LLC**

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

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

**NYL Investors LLC**

NYL Investors U.K. Limited (GBR)  
NYL Investors REIT Manager LLC (DE)  
NYL Investors NCVAD II GP, LLC (DE)  
    McMorgan Northern California Value Add/Development Fund II, LP (DE)  
        MNCVAD II-MF HENLEY CA LLC (DE)  
            MNCVAD II-SP HENLEY JV LLC (DE)  
                MNCVAD II-SP HENLEY OWNER LLC (DE)  
        MNCVAD II-OFC 770 L Street CA LLC (DE)  
        MNCVAD II-MF UNION CA LLC (DE)  
            MNCVAD II- HOLLIDAY UNION JV LLC (DE)  
        MNCVAD II-OFC HARBORS CA LLC (DE)  
            MNCVAD II-SEAGATE HARBORS LLC (DE)  
        MNCVAD II-OFC 630 K Street CA LLC (DE)  
MSSDF GP LLC (DE)  
MSSDF Member LLC (DE)  
    Madison Square Structured Debt Fund LP (DE)  
        MSSDF REIT LLC (DE)  
            MSSDF REIT Funding Sub I LLC (DE)  
            MSSDF REIT Funding Sub II LLC (DE)  
            MSSDF REIT Funding Sub III LLC (DE)  
            MSSDF REIT Funding Sub IV LLC (DE)  
            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)  
        MADISON-OFC BRICKELL 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**

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 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) 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 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) MCF Optimum Sub LLC (DE) Apogem Capital 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) 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)
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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)**

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) 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 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) GoldPoint Partners Canada GenPar, Inc. (CAN) NYLCAP Select Manager Canada Fund, LP (CAN) NYLCAP Canada II GenPar, Inc. (CAN) NYLCAP Select Manager Canada Fund II, L.P. (CAN) NYLIM Mezzanine Partners II GenPar GP, LLC (DE) NYLIM Mezzanine Partners II GenPar, LP (DE) NYLCAP Mezzanine Partners III GenPar GP, LLC (DE)
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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)**

NYLCAP Mezzanine Partners III GenPar, LP (DE)  
    NYLCAP Mezzanine Partners III, LP (DE)  
    NYLCAP Mezzanine Offshore Partners III, L.P. (CYM)  
NYLCAP Select Manager GenPar GP, LLC (DE)  
    NYLCAP Select Manager GenPar, LP (DE)  
        NYLCAP Select Manager Fund, LP (DE)  
    NYLCAP Select Manager Cayman Fund, LP (CYM)  
NYLCAP Select Manager II GenPar GP, LLC (DE)  
    NYLCAP Select Manager II GenPar GP, L.P. (CYM)  
        NYLCAP Select Manager Fund II, L.P. (CYM)  
NYLCAP India Funding LLC (DE)  
    NYLIM-JB Asset Management Co. (Mauritius) LLC (MUS)  
        New York Life Investment Management India Fund II, LLC (MUS)  
        New York Life Investment Management India Fund (FVCI) II, LLC (MUS)  
NYLCAP India Funding III LLC (DE)  
    NYLIM-Jacob Ballas Asset Management Co. III, LLC (MUS)  
        NYLIM Jacob Ballas India Fund III, LLC (MUS)  
        NYLIM Jacob Ballas Capital India (FVCI) III, LLC (MUS)  
        NYLIM Jacob Ballas India (FII) III, LLC (MUS)  
Evolvere Asset Management, Ltd. (CYM)  
    EIF Managers Limited (MUS)  
    EIF Managers II Limited (MUS)  
Tetra Opportunities Partners (DE)  
PA Capital LLC (DE)  
    BMG PAMP GP, LLC (DE)  
        BMG PA Private Markets (Delaware) LP (DE)  
        BMG Private Markets (Cayman) LP (CYM)  
PACD MM, LLC (DE)  
    PA Capital Direct, LLC (DE)  
PA Credit Program Carry Parent, LLC (DE)  
    PA Credit Program Carry, LLC (DE)  
PACIF Carry Parent, LLC (DE)  
    PACIF Carry, LLC (DE)  
PACIF GP, LLC (DE)  
    Private Advisors Coinvestment Fund, LP (DE)  
PACIF II GP, LLC (DE)  
    Private Advisors Coinvestment Fund II, LP (DE)  
PACIF II Carry Parent, LLC (DE)  
    PACIF II Carry, LLC (DE)  
PACIF III GP, LLC (DE)  
    Private Advisors Coinvestment Fund III, LP (DE)  
PACIF III Carry Parent, LLC (DE)  
    PACIF III Carry, LLC (DE)  
PACIF IV GP, LLC (DE)  
    Private Advisors Coinvestment Fund IV, LP (DE)  
PACIF IV Carry Parent, LLC (DE)  
    PACIF IV Carry, LLC (DE)  
PAMMF GP, LLC (DE)

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



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)

Richmond Coinvestment Partners I, LP (DE)  
RIC I Carry Parent, LLC (DE)  
RIC I Carry, LLC (DE)  
PASF V GP, LLC (DE)  
Private Advisors Secondary Fund V, LP (DE)  
PASF V Carry Parent, LLC (DE)  
PASF V Carry, LLC (DE)  
PASF VI GP, LLC (DE)  
PA Secondary Fund VI, LP (DE)  
PA Secondary Fund VI Coinvestments, LP (DE)  
PA Secondary Fund VI (Cayman), LP (CYM)  
PARAF GP, LLC (DE)  
Private Advisors Real Assets Fund, LP (DE)  
PARAF Carry Parent, LLC (DE)  
PARAF Carry, LLC (DE)  
PASCCIF GP, LLC (DE)  
Private Advisors Small Company Coinvestment Fund, LP (DE)  
Private Advisors Small Company Coinvestment Fund-ERISA, LP (DE)  
PASCCIF II GP, LLC (DE)  
PA Small Company Coinvestment Fund II, LP (DE)  
PA Small Company Coinvestment Fund II (Cayman), LP (CYM)  
PASCCIF Carry Parent, LLC (DE)  
PASCCIF Carry, LLC (DE)  
PARAF II GP LLC (DE)  
Private Advisors Real Assets Fund II, LP (DE)  
PARAF III GP, LLC (DE)  
PA Real Assets Fund III, LP (DE)  
Private Advisors Hedged Equity Fund, Ltd. (CYM)  
Private Advisors Hedged Equity Fund (QP), Ltd. (CYM)  
Private Advisors Hedged Equity Master Fund, Ltd. (CYM)  
SAF GP LLC (DE)  
Social Advancement Fund, LP (DE)  
WTP GP, LLC (DE)  
West Tower Partners, LP (DE)  
West Tower Partners, Ltd. (CYM)  
West Tower Partners SPC (CYM)  
Washington Pike GP, LLC (DE)  
Washington Pike LP (DE)  
RidgeLake Partners GP, LLC (DE)  
RidgeLake Partners, LP (DE)  
NYLCAP Holdings (Mauritius) (MUS)  
Jacob Ballas Capital India PVT, Ltd. (MUS)  
Industrial Assets Holdings Limited (MUS)  
JB Cerestra Investment Management LLP (MUS)  
NYLIM Service Company LLC (DE)  
NYL Workforce GP LLC (DE)  
New York Life Investment Management LLC (DE)  
NYLIM Fund II GP, LLC (DE)

NYLIM-TND, LLC (DE)  
New York Life Investment Management Hong Kong Limited (CHN)  
WFHG, GP LLC (DE)  
Workforce Housing Fund I-2007, LP (DE)  
Index IQ Holdings Inc. (DE)  
IndexIQ LLC (DE)  
IndexIQ Advisors LLC (DE)  
IndexIQ Active ETF Trust (DE)  
IQ MacKay ESG Core Plus Bond ETF (DE)  
IQ MacKay California Municipal Intermediate ETF (DE)  
IndexIQ ETF Trust (DE)  
IQ 50 Percent Hedged FTSE International ETF (DE)  
IQ 500 International ETF (DE)  
IQ Chaikin US Large Cap ETF (DE)  
IQ Chaikin US Small Cap ETF (DE)  
IQ Clean Oceans ETF (DE)  
IQ Cleaner Transport ETF (DE)  
IQ Engender Equality ETF (DE)  
IQ Healthy Hearts ETF (DE)  
IQ S&P High Yield Low Volatility Bd ETF (DE)  
IQ Candriam ESG International Equity ETF (DE)  
IQ Candriam ESG US Equity ETF (DE)  
New York Life Investment Management Holdings International (LUX)  
New York Life Investment Management Holdings II International (LUX)  
Candriam Group (LUX)  
CGH UK Acquisition Company Limited (GBR)  
Tristan Capital Partners Holdings Limited (GBR)  
Tristan Capital Holdings Limited (GBR)  
Tristan Capital Partners LLP (GBR)  
EPI SO 4 Co-Investment LLP (GBR)  
EPI SO 4 (GP) LLP (GBR)  
EPI SO 4 Incentive Partners LLP (GBR)  
CCP 5 Co-Investment LLP (GBR)  
Tristan Capital Limited (GBR)  
Tristan Capital Partners LLP (GBR)  
CCP III Co-Investment (GP) Limited (GBR)  
CCP III Co-Investment LP (GBR)  
CCP IV Co-Investment LP (GBR)  
CCP III (GP) LLP (GBR)  
CCP III Incentive Partners (GP) Limited (GBR)  
CCP III Incentive Partners LP (GBR)  
CCP IV Incentive Partners LP (GBR)  
Curzon Capital Partners III (GP) Limited (GBR)  
CCP III (GP) LLP (GBR)  
EPI SO 3 Co-Investment (GP) Limited (GBR)  
EPI SO 3 Co-Investment LP (GBR)  
EPI SO 3 Incentive Partners (GP) Limited (GBR)  
EPI SO 3 Incentive Partners LP (GBR)

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

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

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

New York Life Investment Management Holdings LLC (continued)

Candriam 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)  
Cleome Index Euro Long Term Bonds (LUX)  
Cleome Index Global Equities (LUX)  
Cleome Index World Equities (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)  
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)

STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (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	NO	
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	NO	
			13-4199614				New York Life Enterprises LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4081725	2928649	0001270096		NYLIFE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			46-4293486		0001606720		NYL Investors LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
			27-0166422				NYLIFE Real Estate Holdings, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
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	NO	
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	NO	
			06-1252418				LINA Benefit Payments, Inc.	DE	NIA	Life Insurance Company of North America	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Benefit Payments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2379075				NYL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2530753				NYL Emerging Manager LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Wind Investments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance Company	Ownership	67.974	New York Life Insurance Company	NO	
							New York Life Insurance and Annuity Corporation	DE	NIA		Ownership	32.026	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India Holdings IV	MUS	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Flatiron RR LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			98-1075997				Flatiron CLO 2013-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1180305				Flatiron CLO 2015-1 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1330289				Flatiron CLO 17 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 18 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 19 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 20 Funding Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 21 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 22 LLC	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 23 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 23 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 24 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR LLC, Manager Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Flatiron RR LLC, Retention Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Stratford CDO 2001-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	8
							Silver Spring, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Silver Spring Associates, L.P.	PA	NIA	Silver Spring, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-002 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-003 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-006 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-007-LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-008 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-009 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-017 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-018 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-021 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-025 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-031 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-036 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-041 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-043 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-048 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							SCP 2005-C21-061 LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							SCP 2005-C21-063 LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							SCP 2005-C21-067 LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							SCP 2005-C21-069 LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							SCP 2005-C21-070 LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							NYMH-Ennis GP, LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							NYMH-Ennis, L.P. ....	TX	NIA.....	NYMH-Ennis GP, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							NYMH-Freeport GP, LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							NYMH-Freeport, L.P. ....	TX	NIA.....	NYMH-Freeport GP, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							NYMH-Houston GP, LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							NYMH-Houston, L.P. ....	TX	NIA.....	NYMH-Houston GP, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							NYMH-Plano GP, LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							NYMH-Plano, L.P. ....	TX	NIA.....	NYMH-Plano GP, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							NYMH-San Antonio GP, LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							NYMH-San Antonio, L.P. ....	TX	NIA.....	NYMH-San Antonio GP, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							NYMH-Stephenville GP, LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							NYMH-Stephenville, L.P. ....	TX	NIA.....	NYMH-Stephenville GP, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							NYMH-Taylor GP, LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							NYMH-Taylor, L.P. ....	TX	NIA.....	NYMH-Taylor GP, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							REEP-MF Salisbury Square Tower One TAF LLC ..	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	95.000	New York Life Insurance Company .....	..NO.....	
							REEP-MF Salisbury Square Tower One TAF LLC ..	DE	NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	0.500	New York Life Insurance Company .....	..NO.....	
							REEP-DRP Salisbury Square Tower One TAB JV LLC .....	DE	NIA.....	REEP-MF Salisbury Square Tower One TAF LLC ..	Ownership.....	80.000	New York Life Insurance Company .....	..NO.....	
							REEP-DRP Salisbury Square Tower One TAB JV LLC .....	DE	NIA.....	REEP-DRP Salisbury Square Tower One TAB JV LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							Salisbury Square Tower One LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							NYMH-Attleboro MA, LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							NYMH-Farmingdale, NY, LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							NYLMDC-King of Prussia GP, LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							NYLMDC-King of Prussia Realty, LP .....	DE	NIA.....	NYLMDC King of Prussia GP, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
			47-3304035 .....				2015 DIL PORTFOLIO HOLDINGS LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
			47-3444658 .....				PA 180 KOST RD LLC .....	DE	NIA.....	2015 DIL PORTFOLIO HOLDINGS LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
			82-2586171 .....				2017 CT REO HOLDINGS LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	62.308	New York Life Insurance Company .....	..NO.....	
							New York Life Insurance and Annuity Corporation .....	DE	NIA.....	New York Life Insurance and Annuity Corporation .....	Ownership.....	37.692	New York Life Insurance Company .....	..NO.....	
			82-2586171 .....				2017 CT REO HOLDINGS LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							Cortlandt Town Center LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							REEP-HZ SPENCER LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							REEP-IND 10 WEST AZ LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							REEP-IND 4700 Nail TX LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
			37-1768259 .....				REEP-IND Aegean MA LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							REEP-IND Alpha TX LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							REEP-IND MCP VIII NC LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
			83-2598877 .....				REEP-IND CHINO CA LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							REEP-MF STEWART AZ OLDER LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							REEP-MF STEWART AZ .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							REEP-IND FRANKLIN MA HOLDER LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							REEP-IND FREEDOM MA LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							REEP-IND Fridley MN LLC .....	MN	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							REEP-IND Green Oaks IL LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							REEP-IND Kent LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
			32-0442193 .....				REEP-IND LYMAN MA LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
			83-4607723 .....				REEP-IND MCP II NC LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
			83-4626597 .....				REEP-IND MCP III NC LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
			83-4646530 .....				REEP-IND MCP IV NC LLC .....	DE	NIA.....	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	

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### 13.2

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STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							NJIND Talmadge Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Melrich Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 18, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 19, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Enclave CAF, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Summitt Ridge Apartments, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							PTC Acquisitions, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Martingale Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Funding	CYM	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5
							New York Life Global Funding	DE	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5
							Government Energy Savings Trust 2003-A	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							UFI-NOR Federal Receivables Trust, Series 2009B	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							JREP Fund Holdings I, L.P.	CYM	NIA	New York Life Insurance Company	Ownership	12.500	New York Life Insurance Company	NO	
							Jaguar Real Estate Partners L.P.	CYM	NIA	New York Life Insurance Company	Ownership	30.300	New York Life Insurance Company	NO	
							NYLIFE Office Holdings Member LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
					0001711406		NYLIFE Office Holdings LLC	DE	NIA	NYLIFE Office Holdings Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
					0001728620		NYLIFE Office Holdings REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC DRAKES LANDING LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC CORPORATE POINTE CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC VON KARMAN CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE BOWDOIN SQUARE MA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 525 N Tryon NC LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2591038				525 Charlotte Office LLC	DE	NIA	REEP-OFC 525 N Tryon NC LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001728621		NYLIFE Office Holdings Acquisition REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP OFC Westory DC LLC	DE	NIA	NYLIFE Office Holdings Acquisition REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Skyhigh SPV Note Issuer 2020 Parent Trust	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							Skyhigh SPV Note Issuer 2020 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							Sol Invictus Note Issuer 2021-1 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
							Veritas Doctrina Note Issuer SPV LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
							MSVEF Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
					0001742549		MSVEF Feeder LP	DE	NIA	MSVEF Investor LLC	Ownership	55.560	New York Life Insurance Company	NO	
							MSVEF REIT LLC	DE	NIA	MSVEF Feeder LP	Ownership	55.560	New York Life Insurance Company	NO	
							Madison Square Value Enhancement Fund LP	DE	NIA	MSVEF REIT LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF Evanston GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF Evanston II LP	DE	NIA	MSVEF-MF Evanston GP LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF HUNTINGTON PARK GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-MF HUNTINGTON PARK WIA LP	DE	NIA	MSVEF-MF HUNTINGTON PARK GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-OFC Tampa GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-OFC WFC Tampa FL LP	DE	NIA	MSVEF-OFC Tampa GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-FG WFC Tampa JV LP	DE	NIA	MSVEF-OFC WFC Tampa FL LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-OFC WFC Tampa PO GP LLC	DE	NIA	MSVEF-FG WFC Tampa JV LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-FG WFC Property Owner LP	DE	NIA	MSVEF-OFC WFC Tampa PO GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 AZ LP	DE	NIA	MSVEF-IND Commerce 303 GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-SII Commerce 303 JV LP	DE	NIA	MSVEF-IND Commerce 303 AZ LP	Ownership	95.000	New York Life Insurance Company	NO	
							SEAF Sichuan SME Investment Fund LLC	DE	NIA	New York Life Enterprises LLC	Ownership	39.980	New York Life Insurance Company	NO	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	New York Life Enterprises LLC	Ownership	84.380	New York Life Insurance Company	NO	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	NYL Cayman Holdings Ltd.	Ownership	15.620	New York Life Insurance Company	NO	
							Max Ventures and Industries Limited	IND	NIA	New York Life International Holdings Limited	Ownership	21.300	New York Life Insurance Company	NO	



STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE Y**

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Max Ventures and Industries Limited .....	IND	NIA	New York Life Insurance Company .....	Ownership.....	1.400	New York Life Insurance Company .....	..NO	
							Max I Ltd. ....	IND	NIA	Max Ventures and Industries Limited .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							Max Assets Services Ltd. ....	IND	NIA	Max Ventures and Industries Limited .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							Max Specialty Films Ltd. ....	IND	NIA	Max Ventures and Industries Limited .....	Ownership.....	51.000	New York Life Insurance Company .....	..NO	
							Max Estates Ltd. ....	IND	NIA	Max Ventures and Industries Limited .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							Max Square Limited .....	IND	NIA	Max Estates Ltd. ....	Ownership.....	51.000	New York Life Insurance Company .....	..NO	
							Max Square Limited .....	IND	NIA	New York Life Insurance Company .....	Ownership.....	49.000	New York Life Insurance Company .....	..NO	
							Pharmax Corporation Ltd. ....	IND	NIA	Max Estates Ltd. ....	Ownership.....	85.170	New York Life Insurance Company .....	..NO	
							Wise Zone Builders Pvt. Ltd. ....	IND	NIA	Max Estates Ltd. ....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYL Cayman Holdings Ltd. ....	CYM	NIA	New York Life Enterprises LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYL Worldwide Capital Investments, LLC .....	DE	NIA	NYL Cayman Holdings Ltd. ....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							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 .....	..NO	
							Seguros Monterrey New York Life, S.A. de C.V. ....	MEX	IA	NYL Worldwide Capital Investments .....	Ownership.....	0.002	New York Life Insurance Company .....	..NO	
							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 .....	..NO	
							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 .....	..NO	
							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 .....	..NO	
							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 .....	..NO	
			26-1483563				Eagle Strategies LLC .....	DE	NIA	NYLIFE LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
			84-5183198				Fabric of Family LLC .....	DE	NIA	NYLIFE LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
			13-3853547				New York Life Capital Corporation .....	DE	NIA	NYLIFE LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
			13-3808042		0001033244		New York Life Trust Company .....	NY	NIA	NYLIFE LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
			27-0145686		0000071637		NYLIFE Securities LLC .....	DE	NIA	NYLIFE LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
			13-3929029				NYLINK Insurance Agency Incorporated .....	DE	NIA	NYLIFE LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYLUK I Company .....	GBR	NIA	NYLIFE LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYLUK II Company .....	GBR	NIA	NYLUK I Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							Gresham Mortgage .....	GBR	NIA	NYLUK II Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							W Construction Company .....	GBR	NIA	NYLUK II Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							WUT .....	GBR	NIA	NYLUK II Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							WIM (AIM) .....	GBR	NIA	NYLUK II Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYL Investors (U.K.) Limited .....	GBR	NIA	NYL Investors LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYL Investors REIT Manager LLC .....	DE	NIA	NYL Investors LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYL Investors NCVAD II GP, LLC .....	DE	NIA	NYL Investors LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							McMorgan Northern California Value .....			Add/Development Fund II, L.P. ....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							MNCVAD II-MF HENLEY CA LLC .....	DE	NIA	MNCVAD II-MF HENLEY CA LLC .....	Ownership.....	90.000	New York Life Insurance Company .....	..NO	
							MNCVAD II-SP HENLEY JV LLC .....	DE	NIA	MNCVAD II-SP HENLEY JV LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							McMorgan Northern California Value .....			Add/Development Fund II, L.P. ....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							MNCVAD II-OFC 770 L Street CA LLC .....	DE	NIA	McMorgan Northern California Value .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							McMorgan Northern California Value .....			Add/Development Fund II, L.P. ....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							MNCVAD II-MF UNION CA LLC .....	DE	NIA	MNCVAD II-MF UNION CA LLC .....	Ownership.....	90.000	New York Life Insurance Company .....	..NO	
							McMorgan Northern California Value .....			Add/Development Fund II, L.P. ....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							MNCVAD II-OFC HARBORS CA LLC .....	DE	NIA	MNCVAD II-OFC HARBORS CA LLC .....	Ownership.....	90.000	New York Life Insurance Company .....	..NO	
							McMorgan Northern California Value .....			Add/Development Fund II, L.P. ....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							MNCVAD II-SEAGATE HARBORS LLC .....	DE	NIA	NYL Investors LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							McMorgan Northern California Value .....			NYL Investors LLC .....	Ownership.....	35.000	New York Life Insurance Company .....	..NO	
			84-1758196				MSSDF GP LLC .....	DE	NIA	New York Life Insurance Company .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
			84-1781419				MSSDF Member LLC .....	DE	NIA						

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Company	NO	
			84-1797003				Madison Square Structured Debt Fund LP	DE	NIA	New York Life Insurance Company	Ownership	14.100	New York Life Insurance Company	NO	
			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	NO	
			84-1819107				MSSDF REIT LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1825208				MSSDF REIT Funding Sub I LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4113067				MSSDF REIT Funding Sub II LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4120070				MSSDF REIT Funding Sub III LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub IV LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-3760197				MSSDF REIT Funding Sub V LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCPP GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			94-3390961				Madison Core Property Fund LP	DE	NIA	NYL Investors LLC	Management	0.000	New York Life Insurance Company	NO	9
			83-4025228				MCPP Holdings Manager LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4049223				MCPP MA Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MCPP Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND TAMARAC FL	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC BRICKELL FL LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Mill Creek, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway Phases II and III, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Delta Court, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Fremont Distribution Center, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Century, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Saddle River LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Newport Commons, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Northlight, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Riverside, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Corporate Woods, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Bartons Lodge Apartments, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	90.000	New York Life Insurance Company	NO	
							MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Hawthorne, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Auburn 277, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Sumner North, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Wellington, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Warner Center, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Duluth GA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone I CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone III CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB Centerstone IV CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerpoint Plaza CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2279230				MADISON-IND Logistics NC LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2283899				MCPP-LRC Logistics LLC	DE	NIA	MADISON-IND Logistics NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MADISON-MF Desert Mirage AZ LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC One Main Place OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND Fenton MO LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND Hitzert Roadway MO LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Hoyt OR LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5172577				MADISON-RTL Clifton Heights PA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND Locust CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5640009				MADISON-OFC Weston Pointe FL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-SP Henderson LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	90.000	New York Life Insurance Company	NO	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			83-4019048				MADISON-MF MCCADDEN CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC 1201 WEST IL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MCCAFFERY 1201 WEST IL LLC	DE	NIA	MADISON-OFC 1201 WEST IL LLC	Ownership	92.500	New York Life Insurance Company	NO	
							MADISON-MF CRESTONE AZ LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF TECH RIDGE TX LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-RTL SARASOTA FL, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB CITRACADO CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS WA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS JV LLC	DE	NIA	MADISON-ACG THE MEADOWS WA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS OWNER LLC	DE	NIA	MADISON-ACG THE MEADOWS JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
		87-4097153					Madison-MF Osprey QRS Inc	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
		87-4075458					Madison-MF Osprey NC GP LLC	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	99.000	New York Life Insurance Company	NO	
							Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey NC LP	Ownership	1.000	New York Life Insurance Company	NO	
							New York Life Investment Management Asia Limited	CYM	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4080466		0000061227		MackKay Shields LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Shields Emerging Markets Debt Portfolio	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-2850988				MackKay Shields Core Plus Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-2851036		0001502131		MackKay Shields Core Plus / Opportunities Fund LP	DE	NIA	MackKay Shields Core Plus Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676586				MackKay Municipal Managers Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2332835		0001432467		MackKay Municipal Opportunities Master Fund, L.P.	DE	NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			22-2267512		0001432468		MackKay Municipal Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676650				MackKay Municipal Managers Credit Opportunities GP, LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523736		0001460030		MackKay Municipal Credit Opportunities Master Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523739		0001460023		MackKay Municipal Credit Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4019880		0001700102		MackKay Municipal Credit Opportunities HL Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1374021				MackKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	CYM	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1370729		0001710885		MackKay Municipal Credit Opportunities HL (Cayman) Fund, LP	CYM	NIA	MackKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3040968				MackKay Municipal Short Term Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3041041		0001532022		MackKay Municipal Short Term Opportunities Fund LP	DE	NIA	MackKay Municipal Short Term Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MackKay Shields LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MackKay Shields LLC	Board of Directors	0.000	New York Life Insurance Company	NO	
			27-3064248				MackKay Shields High Yield Active Core Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4248749		0001502130		MackKay Shields High Yield Active Core Fund LP	DE	NIA	MackKay Shields High Yield Active Core Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-0540507				MackKay Shields Credit Strategy Fund Ltd	CYM	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4357172	3859263			MackKay Shields Credit Strategy Partners LP	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	

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					0001502133		MackKay Shields Defensive Bond Arbitrage Fund Ltd.	.BMJ	.NIA	MackKay Shields LLC	Ownership	.0.160	New York Life Insurance Company	..NO	
					0001502133		MackKay Shields Defensive Bond Arbitrage Fund Ltd.	.BMJ	.NIA	New York Life Insurance Company	Ownership	.14.780	New York Life Insurance Company	..NO	
			45-2732939				MackKay Shields Core Fixed Income Fund GP LLC	.DE	.NIA	MackKay Shields LLC	Ownership	.100.000	New York Life Insurance Company	..NO	
			45-2733007		0001529525		MackKay Shields Core Fixed Income Fund LP	.DE	.NIA	MackKay Shields Core Fixed Income Fund GP LLC	Ownership	.100.000	New York Life Insurance Company	..NO	
			82-1760156				MackKay Shields Select Credit Opportunities Fund GP LLC	.DE	.NIA	MackKay Shields LLC	Ownership	.100.000	New York Life Insurance Company	..NO	
							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	..NO	
			81-4553436		0001703194		MackKay Shields (International) Ltd.	.GBR	.NIA	MackKay Shields LLC	Ownership	.100.000	New York Life Insurance Company	..NO	
			98-1108933				MackKay Shields (Services) Ltd.	.GBR	.NIA	MackKay Shields LLC	Ownership	.100.000	New York Life Insurance Company	..NO	
			98-1108959				MackKay Shields UK LLP	.GBR	.NIA	MackKay Shields (International) Ltd.	Ownership	.99.000	New York Life Insurance Company	..NO	
			98-1108940				MackKay Shields UK LLP	.GBR	.NIA	MackKay Shields (Services) Ltd.	Ownership	.1.000	New York Life Insurance Company	..NO	
							MackKay Municipal Managers California Opportunities GP LLC	.DE	.NIA	MackKay Shields LLC	Ownership	.100.000	New York Life Insurance Company	..NO	
							MackKay Municipal California Opportunities Fund, L.P.	.DE	.NIA	MackKay Municipal Managers California Opportunities GP LLC	Ownership	.100.000	New York Life Insurance Company	..NO	
			81-2401724				MackKay Municipal New York Opportunities GP LLC	.DE	.NIA	MackKay Shields LLC	Ownership	.100.000	New York Life Insurance Company	..NO	
			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	..NO	
					0001700100		MackKay Municipal Opportunity HL Fund LP	.DE	.NIA	MackKay Municipal New York Opportunities GP LLC	Ownership	.100.000	New York Life Insurance Company	..NO	
			81-2575585				MackKay Municipal Capital Trading GP LLC	.DE	.NIA	MackKay Shields LLC	Ownership	.100.000	New York Life Insurance Company	..NO	
			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	..NO	
			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	..NO	
			81-4932734				MackKay Municipal Managers Strategic Opportunities GP LLC	.DE	.NIA	MackKay Shields LLC	Ownership	.100.000	New York Life Insurance Company	..NO	
							MackKay Municipal Strategic Opportunities Fund LP	.DE	.NIA	MackKay Municipal Managers Strategic Opportunities GP LLC	Ownership	.100.000	New York Life Insurance Company	..NO	
			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	..NO	
			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	..NO	
			27-4320205		0001510983		MackKay Shields Intermediate Bond Fund GP LLC	.DE	.NIA	MackKay Shields Intermediate Bond Fund GP LLC	Ownership	.100.000	New York Life Insurance Company	..NO	
			82-1715543					.DE	.NIA	MackKay Shields LLC	Ownership	.100.000	New York Life Insurance Company	..NO	
			82-1716026		0001715261		MackKay Shields Intermediate Bond Fund LP	.DE	.NIA	MackKay Shields Intermediate Bond Fund GP LLC	Ownership	.100.000	New York Life Insurance Company	..NO	
			13-4080466				MackKay Shields General Partner (L/S) LLC	.DE	.NIA	MackKay Shields LLC	Ownership	.100.000	New York Life Insurance Company	..NO	
			02-0633343				MackKay Shields Long/Short Fund (Master)	.DE	.NIA	MackKay Shields General Partner (L/S) LLC	Ownership	.100.000	New York Life Insurance Company	..NO	
							MackKay Municipal Managers Opportunities Allocation GP LLC	.DE	.NIA	MackKay Shields LLC	Ownership	.100.000	New York Life Insurance Company	..NO	
			83-3051488				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	..NO	
			83-3085547				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	..NO	
			83-3088001				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	..NO	

STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			83-3010096				MackKay Municipal Managers U.S. Infrastructure – Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2017635				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	NO	
			84-2046842		0001783642		MackKay Municipal Managers High Yield Select GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-0605318		0001811009		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	NO	
							MackKay Flexible Income Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Flexible Income Fund LP	DE	NIA	MackKay Flexible Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Multi-Asset Real Return Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Multi-Asset Real Return Fund LP	DE	NIA	MackKay Multi-Asset Real Return Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Multi-Asset Income Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Multi-Asset Income Fund LP	DE	NIA	MackKay Multi-Asset Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal Managers High Income Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal High Income Opportunities Fund LP	DE	NIA	MackKay Municipal Managers High Income Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Cascade CLO Manager LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Holdings GP LLC	DE	NIA	Cascade CLO Manager LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Holdings, LP	CYM	NIA	MKS CLO Holdings GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Advisors, LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Shields Europe Investment Management Limited	IRL	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Shields European Credit Opportunity Fund Limited	NJ	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.000	New York Life Insurance Company	NO	
							MackKay Shields European Credit Opportunity Fund Limited	NJ	NIA	MackKay Shields LLC	Ownership	67.000	New York Life Insurance Company	NO	
			87-1580419				MKS Global Sustainable Emerging Markets Equities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
			87-1598388				MKS Global Emerging Markets Equities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	
					0001453415		Cornerstone Capital Management Holdings LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	NO	
							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	NO	
					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	NO	
							MCF Optimum Sub LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-1664787				Apogem Capital LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance Company	Ownership	21.900	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	78.100	New York Life Insurance Company	NO	
			26-2806813				MCF Co-Investment GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806864		0001538585		MCF Co-Investment GP LP	DE	NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

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			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	NO	
			80-0920962				Madison Avenue Loan Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-1711540		0001577927		Madison Avenue Loan Fund LP	DE	NIA	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Fund I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1143853				MCF Hanwha Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Ironshore Investment BL I Ltd.	BMJ	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			46-2213974				MCF CLO IV LLC	DE	NIA	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company	NO	
			46-2213974				MCF CLO IV LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			81-4067250				MCF CLO V LLC	DE	NIA	New York Life Insurance Company	Ownership	5.000	New York Life Insurance Company	NO	
			81-4067250				MCF CLO V LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-1943737				MCF CLO VI LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-2734635				MCF CLO VII LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII Ltd	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Ltd	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO IX LLC	DE	NIA	MCF CLO IX Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
			36-4883128				MCF KB Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			61-1907486				MCF KB Fund II LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			84-3329380				MCF Hyundai Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			85-1708233				MCF Senior Debt Fund 2020 LP	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			37-1749427				Montpelier Carry Parent, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Montpelier Carry, LLC	DE	NIA	Montpelier Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2042988				Montpelier GP, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2042988		0001570694		Montpelier Fund, L.P.	DE	NIA	Montpelier GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			35-2537165				MCF Mezzanine Carry I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance Company	Ownership	66.670	New York Life Insurance Company	NO	
										New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							MCF Mezzanine Fund I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF PD Fund GP LLC	DE	NIA	MCF PD Fund GP LLC	Other	0.000	New York Life Insurance Company	NO	1
			98-1450997				MCF PD Fund LP	DE	NIA	MCF PD Fund GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF Senior Debt Fund 2019-I GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	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	NO	1
							Warwick Seller Representative, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Young America Holdings, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	36.350	New York Life Insurance Company	NO	
							YAC.ECOM Incorporated	MN	NIA	Young America Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
				2644154			Young America, LLC	MN	NIA	Young America Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Global Fulfillment Services, Inc.	AZ	NIA	Young America, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							SourceOne Worldwide, Inc.	MN	NIA	Young America, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							YA Canada Corporation	CAN	NIA	Young America, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001293285		New York Life Capital Partners II, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners III GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	NO	
								DE	NIA	New York Life Capital Partners IV GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV, LP	DE	NIA	LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund, L.P.	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund II L.P.	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	NO	

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**SCHEDULE Y**

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

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							GoldPoint Mezzanine Partners IV GenPar LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					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	NO	
					0001652367		GoldPoint Mezzanine Partners IV, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV A Blocker LP (GPPMBA)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV A Preferred Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV B Blocker LP (GPPMBB)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV C Blocker LP (GPPMBC)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV D Blocker LP (GPPMBD)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV E Blocker LPP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV ECI Aggregator LP	DE	NIA	GPP Mezz IV E Blocker LPP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV F Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV G Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV H Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV I Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners Offshore IV, L.P.	CYM	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar GP LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	NO	
					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	NO	
					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	NO	
							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	NO	
							GPP V ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP V G Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	NO	
							GPP Private Debt V RS LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	NO	
							GoldPoint Partners Private Debt V, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V A Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V-ECI Aggregator LP	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V B Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V C Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V D Blocker LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP LuxCo V GP Sarl	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt LuxCo V SCSp	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	NO	

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SCHEDULE Y

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					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	..NO..	
							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	..NO..	
							GoldPoint Partners Select Manager IV GenPar GP, LLC	.DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	..NO..	
							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	..NO..	
					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	..NO..	
							GoldPoint Partners Select Manager V GenPar GP, LLC	.DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	..NO..	
							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	..NO..	
							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	..NO..	
							GoldPoint Partners Canada V GenPar Inc.	.CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	..NO..	
							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	..NO..	
							GoldPoint Partners Canada III GenPar, Inc.	.CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	..NO..	
							GoldPoint Partners Select Manager Canada Fund III, L.P.	.CAN	NIA	GoldPoint Parners Canada III GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	..NO..	
							GoldPoint Parners Canada IV GenPar Inc	.CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	..NO..	
							GoldPoint Partners Select Manager Canada Fund IV, L.P.	.CAN	NIA	GoldPoint Parners Canada IV GenPar Inc	Ownership	100.000	New York Life Insurance Company	..NO..	
							GoldPoint Partners Co-Investment VI GenPar GP LLC	.DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	..NO..	
							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	..NO..	
					0001712763		GoldPoint Partners Co-Investment VI LP	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	..NO..	
							GPP VI – ECI Aggregator LP	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	..NO..	
							GPP VI Blocker A LLC	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	..NO..	
							GPP VI Blocker B LLC	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	..NO..	
							GPP VI Blocker C LLC	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	..NO..	
							GPP VI Blocker D LLC	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	..NO..	
							GPP VI Blocker E LLC	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	..NO..	
							GPP VI Blocker I LLC	.DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	..NO..	
							GPP Co-Invest VII GenPar, GP LLC	.DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	..NO..	
							GPP Co-Invest VII, GenPar LP	.DE	NIA	GPP Co-Invest VII GenPar, GP LLC	Ownership	100.000	New York Life Insurance Company	..NO..	
							GoldPoint Partners Co-Investment VII, LP	.DE	NIA	GPP Co-Invest VII, GenPar LP	Ownership	100.000	New York Life Insurance Company	..NO..	
							GoldPoint Private Credit GenPar GP, LLC	.DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	..NO..	
					0001718352		GoldPoint Private Credit Fund, LP	.DE	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	..NO..	
							Goldpoint Partners Canada GenPar, Inc.	.CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	..NO..	
							NVLCAP Select Manager Canada Fund, LP	.CAN	NIA	NVLCAP Canada GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	..NO..	
							NVLCAP Canada II GenPar, Inc.	.CAN	NIA	GoldPoint Partners LLC	Ownership	100.000	New York Life Insurance Company	..NO..	
							NVLCAP Select Manager Canada Fund II, L.P.	.CAN	NIA	NVLCAP Canada II GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	..NO..	



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**SCHEDULE Y**

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							NYLIM Mezzanine Partners II GenPar GP, LLC ..	DE	NIA	GoldPoint Partners LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYLIM Mezzanine Partners II GenPar, LP .....	DE	NIA	NYLIM Mezzanine Partners II GenPar GP, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYLCAP Mezzanine Partners III GenPar GP, LLC	DE	NIA	GoldPoint Partners LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYLCAP Mezzanine Partners III GenPar, LP .....	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYLCAP Mezzanine Partners III 2012 Co-Invest	DE	NIA	NYLCAP Mezzanine Partners III GenPar, LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							ECI Blocker Holdco B, LP .....	DE	NIA	NYLCAP Mezzanine Partners III 2012 Co-Invest	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYLCAP Mezzanine Partners III 2012 Co-Invest	DE	NIA	Invest ECI Blocker Holdco B, LP .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							ECI Blocker B, LP .....	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
					0001483925		NYLCAP Mezzanine Offshore Partners III, LP .....	CYM	NIA	GoldPoint Partners LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYLCAP Select Manager GenPar GP, LLC .....	DE	NIA	NYLCAP Select Manager GenPar GP, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
					0001441093		NYLCAP Select Manager Fund, LP .....	DE	NIA	NYLCAP Select Manager GenPar, LP .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYLCAP Select Manager Cayman Fund, LP .....	CYM	NIA	NYLCAP Select Manager GenPar GP, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYLCAP Select Manager II GenPar GP, LLC .....	DE	NIA	GoldPoint Partners LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYLCAP Select Manager II GenPar, L.P. ....	CYM	NIA	NYLCAP Select Manager II GenPar GP, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
					0001520743		NYLCAP Select Manager Fund II, L.P. ....	CYM	NIA	NYLCAP Select Manager II GenPar GP, LP ....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYLCAP India Funding LLC .....	DE	NIA	GoldPoint Partners LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYLIM-JB Asset Management Co. (Mauritius) LLC	MUS	NIA	NYLCAP India Funding LLC .....	Ownership.....	24.660	New York Life Insurance Company .....	..NO	2
					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 .....	..NO	
							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 .....	..NO	
							NYLCAP India Funding III LLC .....	DE	NIA	GoldPoint Partners LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYLIM-Jacob Ballas Asset Management Co. III, LLC .....	MUS	NIA	NYLCAP India Funding III LLC .....	Ownership.....	24.660	New York Life Insurance Company .....	..NO	3
					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 .....	..NO	
							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 .....	..NO	
							NYLIM Jacob Ballas India (FII) III, LLC .....	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							Evolvement Asset Management, Ltd. ....	CYM	NIA	GoldPoint Partners LLC	Ownership.....	24.500	New York Life Insurance Company .....	..NO	
							EIF Managers Limited .....	MUS	NIA	Evolvement Asset Management, Ltd. ....	Ownership.....	58.720	New York Life Insurance Company .....	..NO	
							EIF Managers II Limited .....	MUS	NIA	Evolvement Asset Management, Ltd. ....	Ownership.....	55.000	New York Life Insurance Company .....	..NO	
							Tetra Opportunities Partners .....	DE	NIA	GoldPoint Partners LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
			54-1886751				PA Capital LLC .....	DE	NIA	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
			84-2631913				BMG PAPM GP, LLC .....	DE	NIA	PA Capital LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
			84-2611868				BMG PA Private Markets (Delaware) LP .....	DE	NIA	BMG PAPM GP, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
			98-1503475				BMG Private Markets (Cayman) LP .....	CYM	NIA	BMG PAPM GP, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
			84-2641258				PACD MM, LLC .....	DE	NIA	PA Capital LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
			84-2106547				PA Capital Direct, LLC .....	DE	NIA	PACD MM, LLC	Other.....	0.000	New York Life Insurance Company .....	..NO	7
							PA Credit Program Carry Parent, LLC .....	DE	NIA	PA Capital LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
			82-1396530				PA Credit Program Carry, LLC .....	DE	NIA	PA Credit Program Carry Parent, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
			45-2572635				PACIF Carry Parent, LLC .....	DE	NIA	PA Capital LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
			45-2591793				PACIF Carry, LLC .....	DE	NIA	PACIF Carry Parent, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							PACIF GP, LLC .....	DE	NIA	PA Capital LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
			20-4877177		0001368975		Private Advisors Coinvestment Fund, LP .....	DE	NIA	PACIF GP, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							PACIF II GP, LLC .....	DE	NIA	PA Capital LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
			26-1662477		0001489910		Private Advisors Coinvestment Fund II, LP ....	DE	NIA	PACIF II GP, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			45-2591588 45-2591860				PACIF II Carry Parent, LLC PACIF II Carry, LLC PACIF III GP, LLC	DE DE DE	NIA NIA NIA	PA Capital LLC PACIF II Carry Parent, LLC PA Capital LLC	Ownership Ownership Ownership	100.000 100.000 100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company	NO NO NO	
			46-1360141 46-2548534 80-0916710		0001562375		Private Advisors Coinvestment Fund III, LP PACIF III Carry Parent, LLC PACIF III Carry, LLC PACIF IV GP, LLC	DE DE DE DE	NIA NIA NIA NIA	PACIF III GP, LLC PA Capital LLC PACIF III Carry Parent, LLC PA Capital LLC	Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company	NO NO NO NO	
			47-4247870 47-4489053		0001646588		Private Advisors Coinvestment Fund IV, LP PACIF IV Carry Parent, LLC PACIF IV Carry, LLC PAMMF GP, LLC	DE DE DE DE	NIA NIA NIA NIA	PACIF IV GP, LLC PA Capital LLC PACIF IV Carry Parent, LLC PA Capital LLC	Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company	NO NO NO NO	
			83-1689912 03-0532213		0001762448 0001322607		PA Middle Market Fund, LP PA Hedged Equity Fund, L.P. Private Advisors Hedged Equity Fund (QP), L.P.	DE DE DE	NIA NIA NIA	PAMMF GP, LLC PA Capital LLC PA Capital LLC	Ownership Ownership Ownership	100.000 100.000 100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company	NO NO NO	
			54-2051483		0001459910		Private Advisors Hedged Equity Fund (QP), L.P.	DE	NIA	PA Capital LLC Private Advisors Hedged Equity Fund (QP), L.P.	Ownership Other	100.000 0.000	New York Life Insurance Company New York Life Insurance Company	NO NO	7
			20-5904617 83-0892695 83-0875251				Private Advisors Hedged Equity Master Fund PASOF GP, LLC PA Strategic Opportunities Fund, LP PASCBF III GP, LLC	DE DE DE DE	NIA NIA NIA NIA	PA Capital LLC PASOF GP, LLC PASOF GP, LLC PA Capital LLC	Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company	NO NO NO NO	
			20-4838202		0001374891		Private Advisors Small Company Buyout Fund III, LP PASCBF IV GP, LLC Private Advisors Small Company Buyout Fund IV, LP	DE DE DE	NIA NIA NIA	PASCBF III GP, LLC PA Capital LLC PASCBF IV GP, LLC	Ownership Ownership Ownership	100.000 100.000 100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company	NO NO NO	
			26-1662399 45-2573409 45-2591925		0001442524		PASCBF IV Carry Parent, LLC PASCBF IV Carry, LLC PASCBF V GP, LLC Private Advisors Small Company Buyout Fund V, LP	DE DE DE DE	NIA NIA NIA NIA	PASCBF IV GP, LLC PA Capital LLC PASCBF IV Carry Parent, LLC PA Capital LLC	Ownership Ownership Ownership Ownership	100.000 100.000 100.000 100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company	NO NO NO NO	
			45-4078336		0001537995		Private Advisors Small Company Buyout Fund V, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-1799496 46-2714292 35-2476750		0001576987		Private Advisors Small Company Buyout V – ERISA Fund, LP PASCBF V Carry Parent, LLC PASCBF V Carry, LLC	DE DE DE	NIA NIA NIA	PASCBF V GP, LLC PA Capital LLC PASBF V Carry Parent, LLC	Ownership Ownership Ownership	100.000 100.000 100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company	NO NO NO	
			47-4523581				PASCPF VI Carry Parent, LLC PASCPF VI Carry, LLC PASCPF VI GP, LLC	DE DE DE	NIA NIA NIA	PA Capital LLC PASCPF VI Carry Parent, LLC PA Capital LLC	Ownership Ownership Ownership	100.000 100.000 100.000	New York Life Insurance Company New York Life Insurance Company New York Life Insurance Company	NO NO NO	
			46-4301623		0001595889		Private Advisors Small Company Private Equity Fund VI, LP	DE	NIA	PASCPF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1223903		0001635254		Private Advisors Small Company Private Equity Fund VI (Cayman), LP PASCPF VII GP, LLC	CYM DE	NIA NIA	PASCPF VI GP, LLC PA Capital LLC	Ownership Ownership	100.000 100.000	New York Life Insurance Company New York Life Insurance Company	NO NO	
			47-5430553		0001657189		Private Advisors Small Company Private Equity Fund VII, LP	DE	NIA	PASCPF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1286549		0001711424		Private Advisors Small Company Private Equity Fund VII (Cayman), LP PASCPF VII Carry Parent, LLC	CYM DE	NIA NIA	PASCPF VII GP, LLC PA Capital LLC	Ownership Ownership	100.000 100.000	New York Life Insurance Company New York Life Insurance Company	NO NO	
			47-5442078				PASCPF VII Carry, LLC PASCPF VIII GP, LLC	DE DE	NIA NIA	PASCPF VII Carry Parent LLC PA Capital LLC	Ownership Ownership	100.000 100.000	New York Life Insurance Company New York Life Insurance Company	NO NO	
			82-2042371				Private Advisors Small Company Private Equity Fund VIII, LP	DE	NIA	PASCPF VIII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1417728 84-1939809		0001711426		Private Advisors Small Company Private Equity Fund VIII (Cayman), LP PASCPF IX GP, LLC	CYM DE	NIA NIA	PASCPF VIII GP, LLC PA Capital LLC	Ownership Ownership	100.000 100.000	New York Life Insurance Company New York Life Insurance Company	NO NO	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			84-1800282				PA Small Company Private Equity Fund IX, LP	DE	NIA	PASCOPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1516465				PA Small Company Private Equity Fund IX, (Cayman), LP	CYM	NIA	PASCOPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							APEF X GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund X, LP	DE	NIA	APEF X GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331000				Cuyahoga Capital Partners IV Management Group LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	7
			26-3698069	3835342			Cuyahoga Capital Emerging Buyout Partners Management Group LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	NO	7
							PA Real Assets Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4479441				PA Real Assets Carry, LLC	DE	NIA	PA Real Assets Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Real Assets Carry Parent II, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2582122				PA Real Assets Carry II, LLC	DE	NIA	PA Real Assets Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4468334				PA Emerging Manager Carry, LLC	DE	NIA	PA Emerging Manager Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent II, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2884836				PA Emerging Manager Carry II, LLC	DE	NIA	PA Emerging Manager Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4146929				Richmond Coinvestment Partners I, LP	DE	NIA	RIC I GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4511149				RIC I Carry, LLC	DE	NIA	RIC I Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4252449		0001646590		Private Advisors Secondary Fund V, LP	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4498336				PASF V Carry, LLC	DE	NIA	PASF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3310049				PASF VI GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3090059				PA Secondary Fund VI, LP	DE	NIA	PASF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Secondary Fund VI Coinvestments, LP	DE	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PA Secondary Fund VI (Cayman), LP	CYM	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PARAF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5323045		0001656546		Private Advisors Real Assets Fund, LP	DE	NIA	PARAF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PARAF Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5392508				PARAF Carry, LLC	DE	NIA	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5230804		0001660017		Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF II GP, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4614299		0001691962		PA Small Company Coinvestment Fund II, LP	DE	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II (Cayman), LP	CYM	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF Carry Parent, LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5472308				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3120890				PARAF II GP LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209		0001721164		PARAF III GP LLC	DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1973380				PA Real Assets Fund III, LP	DE	NIA	PARAF III GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1678206		0001223706		Private Advisors Hedged Equity Fund, Ltd.	CYM	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company	NO	7

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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	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			20-1079864		0001459910		Private Advisors Hedged Equity Fund (QP), Ltd.	.CYM	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company	.NO	.7
			98-0626772				Private Advisors Hedged Equity Master Fund, Ltd.	.CYM	NIA	Private Advisors Hedged Equity Fund (QP), Ltd.	Other	0.000	New York Life Insurance Company	.NO	.7
			87-1875231				SAF GP LLC	.DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	.NO	
			87-1371149				Social Advancement Fund, LP	.DE	NIA	SAF GP LLC	Ownership	100.000	New York Life Insurance Company	.NO	
							WTP GP, LLC	.DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	.NO	
			46-5163324		0001605509		West Tower Partners, LP	.DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	.NO	
			98-1164867		0001605502		West Tower Partners, Ltd.	.CYM	NIA	PA Capital LLC	Other	0.000	New York Life Insurance Company	.NO	.7
			98-1164329				West Tower Partners SPC	.CYM	NIA	West Tower Partners, Ltd.	Other	0.000	New York Life Insurance Company	.NO	.7
			83-2670366				Washington Pike GP, LLC	.DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	.NO	
			83-2634832				Washington Pike, LP	.DE	NIA	Washington Pike GP, LLC	Ownership	100.000	New York Life Insurance Company	.NO	
			84-5036706				RidgeLake Partners GP, LLC	.DE	NIA	PA Capital LLC	Ownership	100.000	New York Life Insurance Company	.NO	
			84-5053710				RidgeLake Partners, LP	.DE	NIA	RidgeLake Partners GP, LLC	Ownership	100.000	New York Life Insurance Company	.NO	
							NYLCAP Holdings (Mauritius)	.MUS	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	.NO	
							Jacob Ballas Capital India PVT, Ltd.	.MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company	.NO	
							Industrial Assets Holdings Limited	.MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	.NO	
							JB Cerestra Investment Management LLP	.MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	.NO	
			22-3704242		0001103598		NYLIM Service Company LLC	.DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	.NO	
							NYL Workforce GP LLC	.DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	.NO	
			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	.NO	
							NYLIM Fund II GP, LLC	.DE	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	.NO	
							NYLIM-TND, LLC	.DE	NIA	NYLIM Fund II GP, LLC	Ownership	100.000	New York Life Insurance Company	.NO	
							New York Life Investment Management Hong Kong Limited	.CHN	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	.NO	
				4643807	0001406803		WFHG, GP LLC	.DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	.NO	
							Workforce Housing Fund I - 2007, LP	.DE	NIA	WFHG, GP LLC	Ownership	50.000	New York Life Insurance Company	.NO	
							IndexIQ Holdings Inc.	.DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	.NO	
			02-0811751		0001483922		IndexIQ LLC	.DE	NIA	New York Life Investment Management Holdings LLC	Ownership	74.370	New York Life Insurance Company	.NO	
			02-0811751		0001483922		IndexIQ LLC	.DE	NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company	.NO	
			02-0811753		0001415996		IndexIQ Advisors LLC	.DE	NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	.NO	
							IndexIQ Active ETF Trust	.DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	98.500	New York Life Insurance Company	.NO	
							IQ MacKay ESG Core Plus Bond ETF	.DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	95.020	New York Life Insurance Company	.NO	
							IQ MacKay California Municipal Intermediate ETF	.DE	NIA	New York Life Investment Management LLC	Ownership	49.010	New York Life Insurance Company	.NO	
							IQ MacKay California Municipal Intermediate ETF	.DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	50.000	New York Life Insurance Company	.NO	
							IndexIQ ETF Trust	.DE	NIA	New York Life Insurance Company	Ownership	10.200	New York Life Insurance Company	.NO	
							IQ 50 Percent Hedged FTSE International ETF	.DE	NIA	New York Life Investment Management LLC	Ownership	48.910	New York Life Insurance Company	.NO	
							IQ 500 International ETF	.DE	NIA	New York Life Investment Management LLC	Ownership	98.860	New York Life Insurance Company	.NO	
							IQ Chaikin US Large Cap ETF	.DE	NIA	New York Life Investment Management LLC	Ownership	98.040	New York Life Insurance Company	.NO	
							IQ Chaikin US Small Cap ETF	.DE	NIA	New York Life Investment Management LLC	Ownership	80.250	New York Life Insurance Company	.NO	
							IQ Clean Oceans ETF	.DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	94.850	New York Life Insurance Company	.NO	
							IQ Cleaner Transport ETF	.DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	75.900	New York Life Insurance Company	.NO	

STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							IQ Engender Equality ETF .....	.DE	.NIA	New York Life Insurance and Annuity Corporation .....	Ownership.....	66.690	New York Life Insurance Company .....	..NO	
							IQ Healthy Hearts ETF .....	.DE	.NIA	New York Life Insurance and Annuity Corporation .....	Ownership.....	79.770	New York Life Insurance Company .....	..NO	
							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 .....	..NO	
							IQ Candriam ESG International Equity ETF .....	.DE	.NIA	New York Life Investment Management Holdings LLC .....	Ownership.....	95.090	New York Life Insurance Company .....	..NO	
							IQ Candriam ESG US Equity ETF .....	.DE	.NIA	New York Life Investment Management LLC .....	Ownership.....	88.540	New York Life Insurance Company .....	..NO	
							New York Life Investment Management Holdings International .....	.LUX	.NIA	New York Life Investment Management Holdings LLC .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							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 .....	..NO	
							Candriam Group .....	.LUX	.NIA	New York Life Investment Management Holdings II International .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							CGH UK Acquisition Company Limited .....	.GBR	.NIA	Candriam Group .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							Tristan Capital Partners Holdings Limited .....	.GBR	.NIA	CGH UK Acquisition Company Limited .....	Ownership.....	49.000	New York Life Insurance Company .....	..NO	
							Tristan Capital Holdings Limited .....	.GBR	.NIA	Tristan Capital Partners Holdings Limited .....	Ownership.....	40.000	New York Life Insurance Company .....	..NO	
							Tristan Capital Partners LLP .....	.GBR	.NIA	Tristan Capital Partners Holdings Limited .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							EPISO 4 Co-Investment LLP .....	.GBR	.NIA	Tristan Capital Partners Holdings Limited .....	Ownership.....	50.000	New York Life Insurance Company .....	..NO	
							EPISO 4 (GP) LLP .....	.GBR	.NIA	EPISO 4 Co-Investment LLP .....	Ownership.....	16.000	New York Life Insurance Company .....	..NO	
							EPISO 4 Incentive Partners LLP .....	.GBR	.NIA	Tristan Capital Partners Holdings Limited .....	Ownership.....	4.700	New York Life Insurance Company .....	..NO	
							COP 5 Co-Investment LLP .....	.GBR	.NIA	Tristan Capital Partners Holdings Limited .....	Ownership.....	50.000	New York Life Insurance Company .....	..NO	
							Tristan Capital Limited .....	.GBR	.NIA	Tristan Capital Partners Holdings Limited .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							Tristan Capital Partners LLP .....	.GBR	.NIA	Tristan Capital Limited .....	Ownership.....	92.000	New York Life Insurance Company .....	..NO	
							COP III Co-Investment (GP) Limited .....	.GBR	.NIA	Tristan Capital Partners LLP .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							COP III Co-Investment LP .....	.GBR	.NIA	COP III Co-Investment (GP) Limited .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							COP IV Co-Investment LP .....	.GBR	.NIA	COP III Co-Investment (GP) Limited .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							COP III (GP) LLP .....	.GBR	.NIA	Tristan Capital Partners LLP .....	Ownership.....	50.000	New York Life Insurance Company .....	..NO	
							COP III Incentive Partners (GP) Limited .....	.GBR	.NIA	Tristan Capital Partners LLP .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							COP III Incentive Partners LP .....	.GBR	.NIA	COP III Incentive Partners (GP) Limited .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							COP IV Incentive Partners LP .....	.GBR	.NIA	COP III Incentive Partners (GP) Limited .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							Curzon Capital Partners III (GP) Limited .....	.GBR	.NIA	Tristan Capital Partners LLP .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							COP III (GP) LLP .....	.GBR	.NIA	Curzon Capital Partners III (GP) Limited .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							EPISO 3 Co-Investment (GP) Limited .....	.GBR	.NIA	Tristan Capital Partners LLP .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							EPISO 3 Co-Investment LP .....	.GBR	.NIA	EPISO 3 Co-Investment (GP) Limited .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							EPISO 3 Incentive Partners (GP) Limited .....	.GBR	.NIA	Tristan Capital Partners LLP .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							EPISO 3 Incentive Partners LP .....	.GBR	.NIA	EPISO 3 Incentive Partners (GP) Limited .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							EPISO 3 IOM Limited .....	.IMN	.NIA	Tristan Capital Partners LLP .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							COP IV (GP) LLP .....	.GBR	.NIA	Tristan Capital Partners LLP .....	Ownership.....	50.000	New York Life Insurance Company .....	..NO	
							Curzon Capital Partners IV (GP) Limited .....	.GBR	.NIA	Tristan Capital Partners LLP .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							COP 5 GP LLP .....	.GBR	.NIA	Tristan Capital Partners LLP .....	Ownership.....	33.000	New York Life Insurance Company .....	..NO	
							COP 5 Pool Partnership GP Limited .....	.NJ	.NIA	Tristan Capital Partners LLP .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							COP 5 Pool Partnership SLP .....	.NJ	.NIA	COP 5 Pool Partnership GP Limited .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							Tristan Capital Partners Asset Management Limited .....	.GBR	.NIA	Tristan Capital Partners LLP .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							TCP Poland Spółka z ograniczona odpowiedzialnoscia .....	.POL	.NIA	Tristan Capital Partners Asset Management Limited .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							TCP Co-Investment (GP) S.á.r.l. ....	.LUX	.NIA	Tristan Capital Partners LLP .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							TCP Co-Investment SCSP .....	.LUX	.NIA	TCP Co-Investment (GP) S.á.r.l. ....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							TCP Incentive Partners SCSP .....	.LUX	.NIA	TCP Co-Investment (GP) S.á.r.l. ....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							TCP Incentive Partners (GP) S.á.r.l. ....	.LUX	.NIA	Tristan Capital Partners LLP .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							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 .....	..NO	
							EPISO 4 (GP) S.á.r.l. ....	.LUX	.NIA	Tristan Capital Partners LLP .....	Ownership.....	100.000	New York Life Insurance Company .....	..NO	

STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							EPISO 4 (GP) II S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.NO.	
							Tristan (Holdings) Limited	.GBR	NIA	CGH UK Acquisition Company Limited	Ownership	40.000	New York Life Insurance Company	.NO.	
							EPISO 3 Feeder (GP) Limited	.GBR	NIA	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	.NO.	
							COP V Feeder (GP) LLP	.GBR	NIA	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	.NO.	
							EPISO 4 Feeder (GP) LLP	.GBR	NIA	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	.NO.	
							COP 5 Feeder LLP	.GBR	NIA	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	.NO.	
							Tristan Global Securities GP Limited	.CYM	NIA	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	.NO.	
							Tristan Global Securities LP	.CYM	NIA	Tristan Global Securities GP Limited	Ownership	40.000	New York Life Insurance Company	.NO.	
							Candriam Luxco S.á.r.l.	.LUX	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	.NO.	
							Candriam Luxembourg	.LUX	NIA	Candriam Group	Ownership	90.394	New York Life Insurance Company	.NO.	
							Candriam Belgium	.BEL	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	.NO.	
							Candriam France	.FRA	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	.NO.	
							Candriam Monétaire SICAV	.FRA	NIA	Candriam Belgium	Ownership	2.860	New York Life Insurance Company	.NO.	
							Candriam Monétaire SICAV	.FRA	NIA	Candriam France	Ownership	2.380	New York Life Insurance Company	.NO.	
							Candriam Monétaire SICAV	.FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	.NO.	
							Candriam Switzerland LLC	.CHE	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	.NO.	
							Candriam GP	.LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	.NO.	
							KTA Holdco	.LUX	NIA	Candriam Luxembourg	Ownership	66.670	New York Life Insurance Company	.NO.	
							KTA Holdco	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	.NO.	
							Kartesia Management SA	.LUX	NIA	KTA Holdco	Ownership	33.000	New York Life Insurance Company	.NO.	
							Kartesia UK Ltd.	.GBR	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	.NO.	
							Kartesia Belgium	.BEL	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	.NO.	
							Kartesia Credit FFS	.FRA	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	.NO.	
							Kartesia GP III	.LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	.NO.	
							Kartesia Credit Opportunities III S.C.A., SICAV-SIF	.LUX	NIA	Kartesia GP III	Ownership	100.000	New York Life Insurance Company	.NO.	
							Kartesia Securities	.LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	.NO.	
							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	.NO.	
							Kartesia GP IV	.LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	.NO.	
							Kartesia Credit Opportunities IV SCS SICAV-SIF	.LUX	NIA	Kartesia GP IV	Ownership	100.000	New York Life Insurance Company	.NO.	
							Kartesia Securities IV	.LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	.NO.	
							Kartesia Securities IV Topco S.?.r.l.	.LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	.NO.	
							Kartesia Master GP	.LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	.NO.	
							Kartesia Credit Opportunities V Feeder SCS	.LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	.NO.	
							Kartesia Senior Opportunities I SCS, SICAV-RAIF	.LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	.NO.	
							KASS Unleveled S.?.r.l.	.LUX	NIA	Kartesia Senior Opportunities I SCS, SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	.NO.	
							KSO I Topco S.?.r.l.	.LUX	NIA	KASS Unleveled S.?.r.l.	Ownership	100.000	New York Life Insurance Company	.NO.	
							Kartesia Credit Opportunities V SCS	.LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	.NO.	
							Kartesia Securities V S.?.r.l.	.LUX	NIA	Kartesia Credit Opportunities V SCS	Ownership	100.000	New York Life Insurance Company	.NO.	
							Cordius	.LUX	NIA	Candriam Luxembourg	Ownership	4.520	New York Life Insurance Company	.NO.	
							Cordius	.LUX	NIA	Candriam Belgium	Ownership	4.680	New York Life Insurance Company	.NO.	
							Cordius CIG	.LUX	NIA	Candriam Belgium	Ownership	50.880	New York Life Insurance Company	.NO.	
							Cordius CIG	.LUX	NIA	Candriam Luxembourg	Ownership	49.120	New York Life Insurance Company	.NO.	
							IndexIQ	.LUX	NIA	Cordius CIG	Ownership	28.000	New York Life Insurance Company	.NO.	
							IndexIQ Factors Sustainable Corporate Euro Bond	.LUX	NIA	Cordius CIG	Ownership	19.000	New York Life Insurance Company	.NO.	

STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

**SCHEDULE Y**

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							IndexIQ Factors Sustainable EMU Equity .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	3.490 .....	New York Life Insurance Company .....	..NO	
							IndexIQ Factors Sustainable Europe Equity .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	9.000 .....	New York Life Insurance Company .....	..NO	
							IndexIQ Factors Sustainable Japan Equity .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	14.000 .....	New York Life Insurance Company .....	..NO	
							IndexIQ Factors Sustainable Sovereign Euro Bond .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	48.000 .....	New York Life Insurance Company .....	..NO	
							Candriam Absolute Return .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	1.250 .....	New York Life Insurance Company .....	..NO	
							Candriam Absolute Return Equity Market Neutral .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	1.250 .....	New York Life Insurance Company .....	..NO	
							Candriam Alternative .....	.LUX	.NIA	Candriam Luxembourg .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..NO	
							Candriam Alternative Systemat .....	.LUX	.NIA	Candriam Luxembourg .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..NO	
										New York Life Insurance and Annuity Corporation .....	Ownership.....	0.200 .....	New York Life Insurance Company .....	..NO	
							Candriam Bonds .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO	
							Candriam Bonds Capital Securities .....	.LUX	.NIA	New York Life Insurance and Annuity Corporation .....	Ownership.....	22.710 .....	New York Life Insurance Company .....	..NO	
							Candriam Bonds Credit Alpha .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO	
							Candriam Bonds Credit Alpha .....	.LUX	.NIA						
							Candriam Bonds Emerging Debt Local Currencies .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	0.020 .....	New York Life Insurance Company .....	..NO	
							Candriam Bonds Euro Long Term .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	0.020 .....	New York Life Insurance Company .....	..NO	
							Candriam Bonds Global Sovereign Quality .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO	
							Candriam Bonds International .....	.LUX	.NIA	Candriam Luxembourg .....	Ownership.....	0.020 .....	New York Life Insurance Company .....	..NO	
							Candriam Diversified Futures .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	2.440 .....	New York Life Insurance Company .....	..NO	
										New York Life Insurance and Annuity Corporation .....	Ownership.....	0.090 .....	New York Life Insurance Company .....	..NO	
							Candriam Equities L .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO	
							Candriam Equities L EMU Innovation .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO	
							Candriam Equities L Europe Conviction .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	0.030 .....	New York Life Insurance Company .....	..NO	
							Candriam Equities L Life Care .....	.LUX	.NIA	New York Life Insurance and Annuity Corporation .....	Ownership.....	12.950 .....	New York Life Insurance Company .....	..NO	
							Candriam Equities L Risk Arbitrage Opportunities .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO	
							Candriam Equities L Risk Arbitrage Opportunities .....	.LUX	.NIA	New York Life Insurance and Annuity Corporation .....	Ownership.....	53.500 .....	New York Life Insurance Company .....	..NO	
							Candriam GF .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	0.020 .....	New York Life Insurance Company .....	..NO	
							Candriam GF .....	.LUX	.NIA	New York Life Insurance and Annuity Corporation .....	Ownership.....	77.050 .....	New York Life Insurance Company .....	..NO	
							Infrastructure .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	0.020 .....	New York Life Insurance Company .....	..NO	
							Candriam GF AUSBIL Global Essential Infrastructure .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	0.120 .....	New York Life Insurance Company .....	..NO	
							Candriam GF Short Duration US High Yield Bonds .....	.LUX	.NIA	New York Life Insurance and Annuity Corporation .....	Ownership.....	95.060 .....	New York Life Insurance Company .....	..NO	
							Candriam GF US Corporate Bonds .....	.LUX	.NIA	New York Life Insurance and Annuity Corporation .....	Ownership.....	41.150 .....	New York Life Insurance Company .....	..NO	
							Candriam GF US High Yield Corporate Bonds .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO	
							Candriam GF US High Yield Corporate Bonds .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	0.310 .....	New York Life Insurance Company .....	..NO	
							Candriam Global Alpha .....	.LUX	.NIA	New York Life Insurance and Annuity Corporation .....	Ownership.....	32.790 .....	New York Life Insurance Company .....	..NO	
							Candriam Impact One .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	0.060 .....	New York Life Insurance Company .....	..NO	
							Candriam L .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	0.060 .....	New York Life Insurance Company .....	..NO	
							Candriam L Defensive Asset Allocation .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	4.410 .....	New York Life Insurance Company .....	..NO	
							Candriam L Dynamic Asset Allocation .....	.LUX	.NIA	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO	
							Candriam L Multi-Asset Income & Growth .....	.LUX	.NIA	New York Life Insurance and Annuity Corporation .....	Ownership.....	10.000 .....	New York Life Insurance Company .....	..NO	
							Candriam L Multi-Asset Premia .....	.LUX	.NIA						

STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Loca-tion	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Candriam L Multi-Asset Premia .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.030 .....	New York Life Insurance Company .....	..NO.....	
							Candriam M .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.030 .....	New York Life Insurance Company .....	..NO.....	
							Candriam M Global Trading .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.030 .....	New York Life Insurance Company .....	..NO.....	
							Candriam M Impact Finance .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.030 .....	New York Life Insurance Company .....	..NO.....	
							Candriam Multi-Strategies .....	.LUX	NIA.....	Candriam Belgium .....	Ownership.....	16.510 .....	New York Life Insurance Company .....	..NO.....	
							Candriam Multi-Strategies .....	.LUX	NIA.....	Candriam France .....	Ownership.....	25.320 .....	New York Life Insurance Company .....	..NO.....	
							Candriam Multi-Strategies .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	58.140 .....	New York Life Insurance Company .....	..NO.....	
							Candriam Multi-Strategies .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO.....	
							Candriam Quant Equities Multi-Factor EMU .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.060 .....	New York Life Insurance Company .....	..NO.....	
							Candriam Quant Equities Multi-Factor Global .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO.....	
							Candriam Quant Equities USA .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO.....	
							Candriam SRI .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO.....	
							Candriam SRI Bond Emerging Markets .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO.....	
							Candriam SRI Bond Euro .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	0.040 .....	New York Life Insurance Company .....	..NO.....	
							Candriam SRI Bond Euro Aggregate Index .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO.....	
							Candriam SRI Bond Euro Corporate .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	0.030 .....	New York Life Insurance Company .....	..NO.....	
							Candriam SRI Bond Global High Yield .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	0.020 .....	New York Life Insurance Company .....	..NO.....	
							Candriam SRI Equity Circular Economy .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO.....	
							Candriam SRI Equity Emerging Markets .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO.....	
							Candriam SRI Equity EMU .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	0.020 .....	New York Life Insurance Company .....	..NO.....	
							Candriam SRI Equity Europe .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO.....	
							Candriam SRI Equity North America .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO.....	
							Candriam SRI Equity Pacific .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO.....	
							Candriam SRI Equity World .....	.LUX	NIA.....	Candriam Luxembourg .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO.....	
										New York Life Insurance and Annuity Corporation .....	Ownership.....	0.120 .....	New York Life Insurance Company .....	..NO.....	
							Candriam Sustainable .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.020 .....	New York Life Insurance Company .....	..NO.....	
							Candriam Sustainable Bond Global .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO.....	
										New York Life Insurance and Annuity Corporation .....	Ownership.....	46.130 .....	New York Life Insurance Company .....	..NO.....	
							Candriam Sustainable Bond Impact .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO.....	
							Candriam Sustainable Equity Children .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..NO.....	
							Candriam Sustainable Equity Future Mobility .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO.....	
										New York Life Insurance and Annuity Corporation .....	Ownership.....	41.720 .....	New York Life Insurance Company .....	..NO.....	
										New York Life Insurance and Annuity Corporation .....	Ownership.....	42.270 .....	New York Life Insurance Company .....	..NO.....	
							Cleome Index Euro Long Term Bonds .....	.LUX	NIA.....	Cleome Index .....	Ownership.....	0.050 .....	New York Life Insurance Company .....	..NO.....	
							Cleome Index Global Equities .....	.LUX	NIA.....	Cleome Index .....	Ownership.....	0.090 .....	New York Life Insurance Company .....	..NO.....	
							Cleome Index World Equities .....	.LUX	NIA.....	Cleome Index .....	Ownership.....	0.010 .....	New York Life Insurance Company .....	..NO.....	
							Paricor .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.060 .....	New York Life Insurance Company .....	..NO.....	
							Paricor Patrimonium .....	.LUX	NIA.....	Cordius CIG .....	Ownership.....	0.070 .....	New York Life Insurance Company .....	..NO.....	
										New York Life Investment Management Holdings II International .....	Ownership.....	79.920 .....	New York Life Insurance Company .....	..NO.....	
							Ausbil Investment Management Limited .....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..NO.....	
							Ausbil Australia Pty. Ltd. ....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..NO.....	
							Ausbil Asset Management Pty. Ltd. ....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..NO.....	
							Ausbil Global Infrastructure Pty. Limited ....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	55.000 .....	New York Life Insurance Company .....	..NO.....	
							ISPT Holding .....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	0.370 .....	New York Life Insurance Company .....	..NO.....	
							Ausbil Investment Management Limited Employee Share Trust .....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..NO.....	
							Ausbil 130/30 Focus Fund .....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..NO.....	10
										New York Life Insurance and Annuity Corporation .....	Ownership.....	14.260 .....	New York Life Insurance Company .....	..NO.....	
							Ausbil Active Sustainable Equity Fund .....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..NO.....	
							Ausbil Australian Active Equity Fund .....	.AUS	NIA.....	Ausbil Investment Management Limited .....	Ownership.....	100.000 .....	New York Life Insurance Company .....	..NO.....	



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

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

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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 .....	GoldPoint Partners LLC owns 24.66% of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares. ....
3 .....	GoldPoint Partners LLC owns 24.66% of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares. ....
4 .....	Investment Pool – Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company. ....
5 .....	Reliance Relationship – Entire proceeds of the entity are invested in a funding agreement of the Company. ....
6 .....	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. ....
7 .....	Control of this entity is pursuant to an investment management contract with Private Advisors LLC, or affiliate, not through ownership of voting interests. ....
8 .....	Investment Pool – Investment pool of mixed assets managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company. ....
9 .....	Control of this entity is pursuant to a management contract with NYL Investors LLC. ....
10 .....	Ausbii Investment Management Limited has sole authority over the management of the fund. ....
11 .....	Investment Pool – Bankruptcy-remote special purpose investment pool vehicle for issuing notes. ....

STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

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

1.
2.
3.
4.
5.
6.
7.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Amount due for undelivered securities .....	12,111,699	12,111,699		
2597. Summary of remaining write-ins for Line 25 from overflow page	12,111,699	12,111,699		

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504. Deferred gains liability .....		5,810,064	5,980,257
2505. Other payable .....		1,560,058	777,471
2506. Reserves required on certain group annuity separate accounts .....		229,816	
2597. Summary of remaining write-ins for Line 25 from overflow page		7,599,938	6,757,728

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	95,731,842	98,014,693
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....		
3. Current year change in encumbrances .....		
4. Total gain (loss) on disposals .....		
5. Deduct amounts received on disposals .....		
6. Total foreign exchange change in book/adjusted carrying value .....		
7. Deduct current year's other than temporary impairment recognized .....		
8. Deduct current year's depreciation .....	570,714	2,282,851
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	95,161,128	95,731,842
10. Deduct total nonadmitted amounts .....		
11. Statement value at end of current period (Line 9 minus Line 10)	95,161,128	95,731,842

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	14,314,663,800	14,955,268,892
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	1,044,059,508	2,292,798,797
2.2 Additional investment made after acquisition .....	72,116,390	199,364,701
3. Capitalized deferred interest and other .....	798,179	3,008,543
4. Accrual of discount .....	2,436,727	8,605,253
5. Unrealized valuation increase (decrease) .....	3,575,000	(3,463,266)
6. Total gain (loss) on disposals .....		4,111,710
7. Deduct amounts received on disposals .....	189,826,228	3,144,951,800
8. Deduct amortization of premium and mortgage interest points and commitment fees .....	16,422	79,030
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....		
10. Deduct current year's other than temporary impairment recognized .....	3,466,150	
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	15,244,340,804	14,314,663,800
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	15,244,340,804	14,314,663,800
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14)	15,244,340,804	14,314,663,800

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	3,120,163,858	2,318,128,754
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	198,228,003	924,293,716
2.2 Additional investment made after acquisition .....	48,956,751	287,386,601
3. Capitalized deferred interest and other .....		
4. Accrual of discount .....		397,813
5. Unrealized valuation increase (decrease) .....	35,455,005	344,912,438
6. Total gain (loss) on disposals .....		731,712
7. Deduct amounts received on disposals .....	47,924,701	718,827,383
8. Deduct amortization of premium and depreciation .....	5,833,947	31,517,697
9. Total foreign exchange change in book/adjusted carrying value .....	(23,242)	464,291
10. Deduct current year's other than temporary impairment recognized .....	458,226	5,806,386
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	3,348,563,501	3,120,163,858
12. Deduct total nonadmitted amounts .....	23,759,230	23,888,617
13. Statement value at end of current period (Line 11 minus Line 12)	3,324,804,272	3,096,275,241

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	92,402,104,684	91,180,953,380
2. Cost of bonds and stocks acquired .....	3,430,533,051	21,727,333,868
3. Accrual of discount .....	36,644,743	152,835,362
4. Unrealized valuation increase (decrease) .....	(105,297,904)	259,530,724
5. Total gain (loss) on disposals .....	56,574,823	259,269,904
6. Deduct consideration for bonds and stocks disposed of .....	4,093,267,884	21,064,244,359
7. Deduct amortization of premium .....	20,690,146	93,732,751
8. Total foreign exchange change in book/adjusted carrying value .....	(80,640,148)	(130,799,214)
9. Deduct current year's other than temporary impairment recognized .....	3,020,445	26,326,197
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	18,493,773	137,283,967
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	91,641,434,547	92,402,104,684
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12)	91,641,434,547	92,402,104,684

STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a) .....	58,520,850,216	16,363,589,685	17,290,366,742	231,330,950	57,825,404,109			58,520,850,216
2. NAIC 2 (a) .....	29,366,847,951	1,817,460,294	1,615,535,076	(275,704,264)	29,293,068,905			29,366,847,951
3. NAIC 3 (a) .....	2,509,321,454	183,920,538	75,900,292	(15,958,803)	2,601,382,897			2,509,321,454
4. NAIC 4 (a) .....	1,637,413,016	88,181,481	71,713,652	51,897,312	1,705,778,157			1,637,413,016
5. NAIC 5 (a) .....	398,857,727	14,643,794	18,989,244	(82,781,225)	311,731,052			398,857,727
6. NAIC 6 (a) .....	113,693,469	6,119,011	17,660,151	2,368,887	104,521,216			113,693,469
7. Total Bonds	92,546,983,833	18,473,914,803	19,090,165,157	(88,847,143)	91,841,886,336			92,546,983,833
PREFERRED STOCK								
8. NAIC 1 .....		92,629		(11,273)	81,356			
9. NAIC 2 .....	3,788,023		4,535	(483,869)	3,299,619			3,788,023
10. NAIC 3 .....								
11. NAIC 4 .....								
12. NAIC 5 .....								
13. NAIC 6 .....	37,380,345		146,078	(43,433)	37,190,834			37,380,345
14. Total Preferred Stock .....	41,168,368	92,629	150,613	(538,575)	40,571,809			41,168,368
15. Total Bonds and Preferred Stock	92,588,152,201	18,474,007,432	19,090,315,770	(89,385,718)	91,882,458,145			92,588,152,201

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:  
NAIC 1 \$ .....1,361,888,795 ; NAIC 2 \$ .....263,767,813 ; NAIC 3 \$ ..... NAIC 4 \$ .....1,734,000 ; NAIC 5 \$ ..... ; NAIC 6 \$ .....

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	96,690,338	xxx	96,629,611		

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	198,683,653	87,814,020
2. Cost of short-term investments acquired .....	11,703,667	463,018,486
3. Accrual of discount .....	61,189	251,610
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....		802
6. Deduct consideration received on disposals .....	113,756,914	352,395,764
7. Deduct amortization of premium .....	1,257	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) .....	96,690,338	198,683,653
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	96,690,338	198,683,653

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	556,153,206
2.	Cost Paid/(Consideration Received) on additions	6,948,065
3.	Unrealized Valuation increase/(decrease)	(13,764,055)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	3,880,502
6.	Considerations received/(paid) on terminations	6,851,563
7.	Amortization	(821,324)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	545,544,832
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	545,544,832

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(18,371)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	(46,642)
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
3.11	Section 1, Column 15, current year to date minus	
3.12	Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
3.13	Section 1, Column 18, current year to date minus	(57,034)
3.14	Section 1, Column 18, prior year	87,248 (144,282) (144,282)
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	(57,034)
3.24	Section 1, Column 19, prior year plus	87,248
3.25	SSAP No. 108 adjustments	(144,282) (144,282)
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	(65,013)
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	(65,013)



STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
94978*AT8	Long Bond Replication	1.C	100,000,000	100,619,564	89,128,615	02/27/2020	08/29/2022	Bond Forward		(13,319,283)	023135-BC-9	AMAZON.COM INC	1.E FE	649,353	658,340
											02361D-AS-9	AMEREN ILLINOIS COMPANY	1.F FE	1,149,364	1,180,107
												AMERICAN CAMPUS COMMUNITIES OPERAT			
											024836-AD-0		2.B FE	399,813	396,564
												AMERICAN HONDA FINANCE CORPORATION			
											02665W-CE-9		1.G FE	249,543	252,590
											03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2.A FE	582,836	594,192
											03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2.A FE	848,462	841,772
											03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2.A FE	149,839	148,548
											031162-CQ-1	AMGEN INC	2.A FE	349,184	352,093
											037735-CW-5	APPALACHIAN POWER CO	2.A FE	349,030	351,883
											037833-DK-3	APPLE INC	1.B FE	349,410	352,160
											046353-AN-8	ASTRAZENECA PLC	1.G FE	360,712	352,233
											046353-AN-8	ASTRAZENECA PLC	1.G FE	206,141	201,276
											046353-AN-8	ASTRAZENECA PLC	1.G FE	97,298	100,638
											046353-AN-8	ASTRAZENECA PLC	1.G FE	498,603	503,190
											049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	948,644	943,407
											049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	100,232	99,306
											049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	150,320	148,959
											049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	50,091	49,653
											049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	250,292	248,265
											05348E-BC-2	AVALONBAY COMMUNITIES INC	1.G FE	149,645	148,139
											05348E-BC-2	AVALONBAY COMMUNITIES INC	1.G FE	49,759	49,380
											055650-DN-5	BP CAPITAL MARKETS PLC	1.F FE	950,000	958,569
											06406R-AF-4	BANK OF NEW YORK MELLON/THE	1.E FE	149,956	152,088
											09247X-AN-1	BLACKROCK INC	1.D FE	588,037	606,516
											09247X-AN-1	BLACKROCK INC	1.D FE	1,197,453	1,213,032
											124857-AT-0	PARAMOUNT GLOBAL	2.B FE	447,406	440,420
											125523-AZ-3	CIGNA CORP	2.A FE	851,543	842,299
											126408-HH-9	CSX CORP	2.A FE	1,199,241	1,207,908
											14149Y-BJ-6	CARDINAL HEALTH INC	2.B FE	700,000	703,038
											142339-AH-3	CARLISLE COMPANIES INCORPORATED	2.B FE	50,256	50,755
											142339-AH-3	CARLISLE COMPANIES INCORPORATED	2.B FE	50,237	50,755
											142339-AH-3	CARLISLE COMPANIES INCORPORATED	2.B FE	199,531	203,020
											171340-AN-2	CHURCH & DWIGHT CO INC	2.A FE	499,723	499,930
											189054-AV-1	CLOROX COMPANY	2.A FE	299,956	297,828
											20030N-CA-7	COMCAST CORPORATION	1.G FE	399,863	399,312
											20030N-CH-2	COMCAST CORPORATION	1.G FE	99,779	101,771
											202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	399,372	394,316
												CONSOLIDATED EDISON COMPANY OF NEW			
											209111-FW-0		2.A FE	599,935	594,396
												CONSOLIDATED EDISON COMPANY OF NEW			
											209111-FP-3		1.G FE	1,149,925	1,178,440
											25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	1,895,470	1,954,872
											25468P-DV-5	WALT DISNEY CO	2.A FE	698,572	696,584
											26138E-AX-7	DR PEPPER SNAPPLE GROUP INC	2.B FE	249,947	249,908
											26441C-AX-3	DUKE ENERGY CORP	2.B FE	199,679	197,818
											26441Y-BA-4	DUKE REALTY LP	2.A FE	288,135	296,430
											26441Y-BA-4	DUKE REALTY LP	2.A FE	668,974	642,265
											26884A-BG-7	ERP OPERATING LP	1.G FE	499,522	495,115
											26884A-BJ-1	ERP OPERATING LP	1.G FE	149,443	150,540
											278062-AG-9	EATON CORPORATION	2.A FE	1,250,000	1,251,838
											278865-BD-1	ECOLAB INC	1.G FE	207,885	203,348
											278865-BD-1	ECOLAB INC	1.G FE	156,611	152,511
											278865-BD-1	ECOLAB INC	1.G FE	415,772	406,696
											28364D-AV-2	ENTERGY ARKANSAS LLC	1.F FE	399,869	411,216
											28364N-AU-2	ENTERGY MISSISSIPPI INC	1.F FE	199,599	196,964
											313747-AY-3	FEDERAL REALTY INVESTMENT TRUST	2.A FE	287,169	294,777
											369550-AZ-1	GENERAL DYNAMICS CORPORATION	1.G FE	1,135,396	1,131,991
											369550-BC-1	GENERAL DYNAMICS CORPORATION	1.G FE	1,145,815	1,180,360
											37045V-AN-0	GENERAL MOTORS CO	2.C FE	649,492	652,691
											377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	702,942	678,659
											377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	950,000	991,886

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Value	Value			Description	Value	Value
											377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	401,742	417,636
											377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	604,631	626,454
											404280-BK-4	HSBC HOLDINGS PLC	1.G FE	750,000	752,078
											427866-AL-2	HERSHEY CO	1.E FE	1,074,234	1,192,010
											427866-AL-2	HERSHEY CO	1.E FE	529,672	596,005
											427866-AL-2	HERSHEY CO	1.E FE	531,226	596,005
											427866-AL-2	HERSHEY CO	1.E FE	531,438	596,005
											431282-AQ-5	HIGHWOODS REALTY LP	2.B FE	99,248	101,361
											437076-BT-8	HOME DEPOT INC	1.F FE	399,404	395,268
											443510-AH-5	HUBBELL INCORPORATED	2.A FE	647,050	643,598
											443510-AH-5	HUBBELL INCORPORATED	2.A FE	99,750	99,015
											443510-AH-5	HUBBELL INCORPORATED	2.A FE	349,127	346,553
											458180-AD-1	INTER-AMERICAN DEVELOPMENT BANK	1.A FE	1,587,742	1,775,565
											45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	1.G FE	649,238	646,188
											45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	1.G FE	437,565	447,361
											46647P-AF-3	JPMORGAN CHASE & CO	1.F FE	700,000	701,834
											478160-CK-8	JOHNSON & JOHNSON	1.A FE	299,804	300,924
											487836-BU-1	KELLOGG COMPANY	2.B FE	199,683	199,590
											494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	920,952	1,052,253
											494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	518,721	584,585
											494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	1,041,568	1,169,170
											49456B-AP-6	KINDER MORGAN INC	2.B FE	99,757	103,624
											50540R-AU-6	LABORATORY CORPORATION OF AMERICA	2.B FE	49,368	50,623
											50540R-AU-6	LABORATORY CORPORATION OF AMERICA	2.B FE	849,329	860,583
											524660-AY-3	LEGGETT & PLATT INC	2.B FE	498,082	493,530
											524660-AY-3	LEGGETT & PLATT INC	2.B FE	145,225	148,059
											524660-AY-3	LEGGETT & PLATT INC	2.B FE	673,637	690,942
											539439-AR-0	LLOYDS BANKING GROUP PLC	1.F FE	598,625	613,128
												MANUFACTURERS AND TRADERS TRUST CO			
											55279H-AQ-3		1.G FE	499,935	498,325
											565849-AP-1	MARATHON OIL CORP	2.C FE	1,447,056	1,494,791
											570535-AR-5	MARKEL CORPORATION	2.B FE	299,628	299,886
											571903-AY-9	MARRIOTT INTERNATIONAL INC	2.C FE	597,225	600,960
											573284-AQ-9	MARTIN MARIETTA MATERIALS INC	2.B FE	799,236	802,480
											576360-AJ-3	MASTERCARD INC	1.E FE	49,926	51,458
											57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC	2.A FE	728,481	747,000
											57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC	2.A FE	949,619	946,200
											579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2.B FE	258,176	251,675
											579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2.B FE	401,750	402,680
											579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2.B FE	399,241	402,680
											580135-BY-6	MCDONALD'S CORP	2.A FE	1,024,857	1,152,860
											59523U-AN-7	MID-AMERICA APARTMENTS LP	2.A FE	150,117	150,287
											59523U-AN-7	MID-AMERICA APARTMENTS LP	2.A FE	723,385	726,385
											604059-AE-5	3M COMPANY	1.E FE	103,235	116,191
											604059-AE-5	3M COMPANY	1.E FE	260,527	290,478
											604059-AE-5	3M COMPANY	1.E FE	511,599	580,955
												MITSUBISHI UFJ FINANCIAL GROUP INC			
											606822-AR-5		1.G FE	400,000	396,352
												MITSUBISHI UFJ FINANCIAL GROUP INC			
											606822-AV-6		1.G FE	100,000	101,447
											615369-AM-7	MOODY'S CORPORATION	2.A FE	338,420	349,440
											637417-AK-2	NATIONAL RETAIL PROPERTIES INC	2.A FE	1,047,525	1,045,044
												NATIONAL RURAL UTILITIES COOPERATI			
											637432-NP-6		1.E FE	149,731	149,777
											66765R-CE-4	NORTHWEST NATURAL GAS COMPANY	1.F FE	200,000	194,252
											68389X-BN-4	ORACLE CORPORATION	2.A FE	299,829	291,342
											693506-BP-1	PPG INDUSTRIES INC	2.A FE	249,793	255,710
											69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	649,903	648,772
											69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION	1.F FE	249,373	249,420
											695156-AT-6	PACKAGING CORP OF AMERICA	2.B FE	867,887	845,249
											713448-DY-1	PEPSICO INC	1.E FE	648,951	654,869
											742718-EV-7	PROCTER & GAMBLE COMPANY	1.D FE	200,579	200,164
											742718-EV-7	PROCTER & GAMBLE COMPANY	1.D FE	599,309	600,492

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Value	Value			Description	Value	Value
											74432Q-CC-7	PRUDENTIAL FINANCIAL INC PUBLIC SERVICE ELECTRIC AND GAS CO	1.G FE	878,000	904,358
											74456Q-BU-9		1.F FE	598,512	610,800
											74460D-AC-3	PUBLIC STORAGE	1.F FE	600,000	600,162
											75973Q-AA-5	RENAISSANCE FINANCE INC	1.G FE	497,785	501,485
											75973Q-AA-5	RENAISSANCE FINANCE INC	1.G FE	398,381	401,188
											75973Q-AA-5	RENAISSANCE FINANCE INC	1.G FE	249,461	250,743
											760759-AS-9	REPUBLIC SERVICES INC	2.B FE	199,814	200,726
											79466L-AF-1	SALESFORCE INC	1.F FE	1,149,860	1,188,169
											808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	484,905	497,245
											808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	339,469	348,072
											816851-BA-6	SEMPRA ENERGY	2.B FE	698,819	690,011
											824348-AW-6	SHERWIN-WILLIAMS COMPANY (THE)	2.B FE	499,016	501,110
											845011-AA-3	SOUTHWEST GAS CORP	2.A FE	105,136	99,536
											845011-AA-3	SOUTHWEST GAS CORP	2.A FE	1,348,550	1,343,736
												SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-AR-1		1.G FE	400,000	397,508
												SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-AY-6		1.G FE	50,000	49,606
												SUMITOMO MITSUI FINANCIAL GROUP IN			
											86562M-AY-6		1.G FE	99,907	99,212
											871829-BF-3	SYSCO CORPORATION	2.B FE	398,826	397,832
											87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	401,017	409,100
											87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	175,468	178,981
											87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	175,485	178,981
											87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	1,000,000	1,022,750
											87971M-BF-9	TELUS CORPORATION	2.A FE	1,998,951	2,040,800
											882508-BC-7	TEXAS INSTRUMENTS INC	1.E FE	576,918	601,698
											882508-BC-7	TEXAS INSTRUMENTS INC	1.E FE	96,104	100,283
											88579Y-AY-7	3M CO	1.E FE	1,046,241	1,033,494
											89236T-EM-3	TOYOTA MOTOR CREDIT CORP	1.E FE	725,764	743,993
												TRANSCONTINENTAL GAS PIPE LINE COM			
											893574-AK-9		2.A FE	747,327	767,175
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	49,823	49,804
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	50,090	49,804
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	149,998	149,412
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	99,979	99,608
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	497,746	498,040
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	49,840	49,804
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	348,881	348,628
											902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	344,190	348,628
											902494-BC-6	TYSON FOODS INC	2.B FE	201,160	201,566
											902494-BC-6	TYSON FOODS INC	2.B FE	549,578	554,307
											90265E-AM-2	UDR INC	2.A FE	699,084	701,603
											90265E-AN-0	UDR INC	2.A FE	49,052	49,866
											904764-BC-0	UNILEVER CAPITAL CORP	1.E FE	1,980,703	2,047,820
											904764-BC-0	UNILEVER CAPITAL CORP	1.E FE	695,471	716,737
											906548-CM-2	UNION ELECTRIC CO	1.F FE	948,293	936,197
											911312-BM-7	UNITED PARCEL SERVICE INC	1.G FE	339,417	353,273
											911312-BM-7	UNITED PARCEL SERVICE INC	1.G FE	299,230	302,805
											91159H-HR-4	US BANCORP	1.F FE	949,764	956,546
											91159H-HS-2	US BANCORP	1.F FE	1,697,073	1,745,254
											91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	1,196,694	1,218,924
											92343V-DY-7	VERIZON COMMUNICATIONS INC	2.A FE	752,465	779,580
											92826C-AH-5	VISA INC	1.D FE	746,781	747,570
											94106L-BE-8	WASTE MANAGEMENT INC	2.A FE	649,993	651,235
											95000U-2A-0	WELLS FARGO & COMPANY	2.A FE	402,267	399,348
											961214-DK-6	WESTPAC BANKING CORP	1.D FE	699,682	705,789
											961214-DW-0	WESTPAC BANKING CORP	1.D FE	149,670	150,980
											96145D-AD-7	WESTROCK CO	2.B FE	649,888	644,761
											96145D-AD-7	WESTROCK CO	2.B FE	199,945	198,388
											96145D-AH-8	WESTROCK CO	2.B FE	1,098,883	1,119,899
											976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1.G FE	449,243	446,562

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Number	Description	Description						Description					Description		
949746K@9	Long Bond Replication	1.F	250,000,000	280,300,922	265,813,487	07/26/2021	04/19/2024	Bond Forward		(17,706,532)	976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1.G FE	200,603	198,472
											98978V-AL-7	ZOETIS INC	2.A FE	623,867	647,316
											98978V-AL-7	ZOETIS INC	2.A FE	847,289	846,490
												NEW YORK STATE ELECTRIC & GAS CORP			
											649840-B#-1		1.G	2,100,000	2,114,895
											83569C-A*-3	SONOVA HOLDING AG	2.A	3,500,000	3,458,125
											0010EP-AN-8	AEP TEXAS INC	2.A FE	498,112	505,095
											05523U-AK-6	BAE SYSTEMS HOLDINGS INC	2.B FE	4,321,695	4,359,903
											114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,400,000	1,386,084
											114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,834,523	1,774,188
											195869-AP-7	COLONIAL PIPELINE CO	1.G FE	2,996,784	3,035,730
											225401-AM-0	CREDIT SUISSE GROUP AG	2.A FE	1,000,000	966,010
											233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC	1.G FE	1,648,954	1,646,601
											268317-AS-3	ELECTRICITE DE FRANCE SA	2.A FE	747,519	751,440
												EASTERN GAS TRANSMISSION AND STORA			
											276480-AJ-9		1.G FE	106,372	100,937
												EASTERN GAS TRANSMISSION AND STORA			
											276480-AJ-9		1.G FE	35,103	33,309
												JACKSON NATIONAL LIFE GLOBAL FUND I			
											46849L-TC-5		1.F FE	999,082	1,016,370
												MONDELEZ INTERNATIONAL HOLDINGS NE			
											60920L-AF-1		2.B FE	1,049,297	1,032,654
											638602-BP-6	NATIONWIDE BUILDING SOCIETY	1.E FE	1,497,953	1,528,275
												NEW YORK STATE ELECTRIC & GAS CORP			
											649840-CQ-6		1.G FE	2,789,798	2,777,544
											6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II	1.D FE	2,549,162	2,248,973
											709599-BF-0	PENSKO TRUCK LEASING CO LP	2.B FE	998,975	1,002,080
											74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	1.E FE	1,398,433	1,387,162
											771196-BK-7	ROCHE HOLDINGS INC	1.C FE	2,041,133	2,022,735
											78462Q-AE-9	SP POWERASSETS LTD	1.B FE	2,497,995	2,487,675
												SCENTRE GROUP TRUST 1 / SCENTRE GR			
											806213-AD-6		1.F FE	799,090	796,048
											826200-AD-9	SIEMENS FINANCIERINGSMAT	1.E FE	399,505	447,932
											82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	799,354	805,400
											82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,497,952	1,444,365
											90351D-AB-3	UBS GROUP FUNDING JERSEY LTD	1.G FE	449,782	458,402
											90351D-AF-4	UBS GROUP FUNDING JERSEY LTD	1.G FE	1,348,833	1,374,746
												VOLKSWAGEN GROUP OF AMERICA FINANC			
											928668-BB-7		2.A FE	199,926	196,262
											980236-AN-3	WOODSIDE FINANCE LTD	2.A FE	599,806	600,954
											02401B-AF-6	AMERICAN ASSETS TRUST LP	2.B FE	9,500,000	9,439,784
											05279#-AG-4	AUTOLIV ASP INC	2.B FE	5,000,000	5,145,050
											23357*-AB-7	DTE GAS COMPANY	1.F	3,200,000	3,261,373
											23386#-AH-5	DAIRY FARMERS OF AMERICA	2.B	3,200,000	3,242,614
											23386#-AK-8	DAIRY FARMERS OF AMERICA	2.B	5,500,000	5,563,162
											27731#-AF-2	EASTGROUP PROPERTIES INC	2.B	3,800,000	3,781,498
												FOOTBALL CLUB TERM NOTES 2033 TRUS			
											34489*-AA-7		1.F FE	900,000	922,358
											353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	5,900,000	6,060,043
											37636#-AL-4	GIVAUDAN UNITED STATES INC	2.C	8,000,000	8,009,352
											41242*-AT-9	HARDWOOD FUNDING LLC	1.G FE	1,000,000	1,013,572
											42241B-AD-1	HEARST COMMUNICATIONS INC	1.G	12,000,000	12,532,332
											45167B-B*-4	IDEX CORPORATION	2.A FE	14,400,000	14,370,191
											53700B-C*-3	LITTELFUSE INC	2.C	800,000	800,850
											553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	1,600,000	1,627,523
											56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	100,841
											56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	605,046
											56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,200,000	2,285,573
											56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,000,000	3,009,639
											59450#-AD-9	MICHIGAN GAS UTILITIES CORP	1.G	1,300,000	1,275,028
											60402#-AD-6	MINNESOTA ENERGY RESOURCES CORP	1.G	1,100,000	1,078,870
											70432*-AA-9	PAYCHEX OF NEW YORK LLC	2.A	1,400,000	1,447,439
											720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	5,000,000	5,004,155

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SCHEDULE DB - PART C - SECTION 1

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											720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	11,000,000	11,061,930
											720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	3,045,784	3,016,890
											74170*-AL-3	PRIME PROPERTY FUND LLC	1.F	2,600,000	2,629,021
											74264*-AC-0	PRISA LHC LLC	1.F	900,000	915,674
											74264*-AC-0	PRISA LHC LLC	1.F	400,000	406,966
												PROLOGIS TARGETED US LOGISTICS FUN			
											74340*-AC-8		2.B	14,000,000	13,916,461
											749868-BB-6	RREEF AMERICA REIT II INC	1.G	600,000	556,101
											775198-AP-5	ROGERS GROUP INC	2.C	1,400,000	1,426,393
											775198-AQ-3	ROGERS GROUP INC	2.C	3,800,000	3,905,230
											81725T-F#-2	SENSIENT TECHNOLOGIES CORPORATION	2.B	2,000,000	2,015,100
											864688-AG-7	SUEZ WATER RESOURCES LLC	1.F	800,000	845,122
											864688-AH-5	SUEZ WATER RESOURCES LLC	1.F	5,800,000	5,806,026
											87305N-A#-5	TTX COMPANY	1.F	5,100,000	5,061,982
											88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	4,500,000	4,449,138
											91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	3,750,000	3,875,681
											92239M-A#-8	VECTREN UTILITY HOLDINGS INC.	2.A	4,000,000	4,292,604
											941848-D*-1	WATERS CORPORATION	2.B	2,400,000	2,439,204
											97670M-A*-7	WISCONSIN GAS LLC	1.F	1,300,000	1,314,492
											97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000	1,524,887
											F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	6,000,000	6,056,328
											F85688-AD-1	SONEPAR SA	2.A	5,000,000	5,040,845
												ANGLIAN WATER SERVICES FINANCING P			
											G03698-AW-6		1.G FE	1,500,000	1,497,835
											G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	5,000,000	5,212,740
											G2044#-BC-8	COMPASS GROUP PLC	1.G	9,000,000	9,214,560
											G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	8,500,000	8,986,787
											G5147*-AC-0	JOHNSON MATTHEY PLC	1.G	8,000,000	7,988,199
											G8228*-AD-4	SMITH & NEPHEW PLC	2.B	16,000,000	16,440,896
											Q3393*-AH-4	ELECTRANET PTY LTD	2.B	1,500,000	1,508,334
											Q3917#-AA-2	FLINDERS PORT HOLDINGS	2.B PL	700,000	712,993
												FONTERRA COOPERATIVE GROUP LIMITED			
											Q3920#-AJ-8		1.G FE	2,500,000	2,492,619
											Q3958#-AJ-5	GAIF BOND ISSUER PTY LTD	1.G FE	9,000,000	9,195,246
											Q3971#-AA-7	GPT RE LTD	1.F FE	800,000	803,174
											Q3977*-AA-3	GENESIS ENERGY LIMITED	2.A FE	6,500,000	6,531,103
											Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	4,400,000	4,601,208
											Q6235#-AL-6	MIRVAC GROUP FINANCE LTD	1.G PL	1,000,000	1,015,085
94978*BE0	Long Bond Replication	1.G	300,000,000	391,220,940	349,312,685	10/05/2020	04/04/2023	Bond Forward		(46,430,004)	05583J-AF-9	BPOE SA	2.A FE	4,042,009	4,104,149
												CREDIT AGRICOLE SA (LONDON BRANCH)			
											22535W-AE-7		1.G FE	3,597,156	3,647,736
											23636T-AD-2	DANONE SA	2.A FE	3,722,986	3,695,671
											26874R-AG-3	ENI SPA	2.A FE	3,943,581	4,003,799
											33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	2,250,000	2,299,590
											40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	3,599,094	3,656,448
											5006EP-AJ-0	KOREA EAST-WEST POWER CO LTD	1.C FE	4,993,108	5,070,700
											65557C-AY-9	NORDEA BANK ABP	1.F FE	5,998,091	6,083,940
											74368C-AP-9	PROTECTIVE LIFE GLOBAL FUNDING	1.E FE	9,300,000	9,283,167
											756250-AB-5	RECKITT BENCKISER PLC	1.G FE	809,306	810,424
											82460C-AH-6	SHINHAN BANK	1.E FE	499,053	509,060
												VOLKSWAGEN GROUP OF AMERICA FINANC			
											928668-AR-3		2.A FE	3,293,262	3,361,479
											Q38336-D8-9	APTARGROUP INC	2.B	3,500,000	3,545,056
											12541W-A*-1	CH ROBINSON WORLDWIDE INC	2.B	5,000,000	5,084,135
												CLARION LION PROPERTIES FUND HOLDI			
											18055#-AT-9		1.G	12,300,000	12,464,242
											220068-AB-2	CORPORATION SERVICE COMPANY	2.B	3,100,000	3,179,624
											278058-F*-8	EATON CORP	2.A	4,984,891	5,078,655
											311900-A#-1	FASTENAL COMPANY	1.G	5,300,000	5,359,323
											349553-B8-5	FORTIS INC	2.A	29,500,000	29,919,992
											449298-AG-9	ICRE REIT HOLDINGS	2.B	2,000,000	2,035,664
											45167R-A#-1	IDEX CORPORATION	2.A FE	21,600,000	21,719,534
											461127-C8-9	INTERTEK FINANCE PLC	2.A	12,000,000	12,237,108

STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											553530-AA*-7	MSC INDUSTRIAL DIRECT CO INC	2.B	15,700,000	15,741,731
											775198-AA-2	ROGERS GROUP INC	2.C	5,900,000	6,091,254
											786584-AA*-9	SAFRAN	2.A	8,000,000	8,231,712
											910637-T8-6	THE UNITED ILLUMINATING COMPANY	1.G	3,000,000	3,055,584
											G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	12,000,000	12,098,172
												RRPF ENGINE LEASING LIMITED AND RR			
											G7332#-AD-5		2.C FE	90,000,000	90,440,100
												THAMES WATER UTILITIES CAYMAN FINA			
											G8781#-AB-3		2.A	1,800,000	1,835,051
											Q7724#-AE-8	POWERCO LIMITED	2.B FE	3,200,000	3,271,226
											07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	98,323	100,371
											07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	49,161	50,186
											07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	49,161	50,186
											33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	1,975,000	2,018,529
											40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	99,975	101,568
											756250-AB-5	RECKITT BENCKISER PLC	1.G FE	520,991	521,710
											82460C-AA-6	SHINHAN BANK	1.E FE	548,958	559,966
												VOLKSWAGEN GROUP OF AMERICA FINANC			
											928668-AR-3		2.A FE	1,546,835	1,578,877
											12541W-AA*-1	CH ROBINSON WORLDWIDE INC	2.B	9,000,000	9,151,443
											220068-AB-2	CORPORATION SERVICE COMPANY	2.B	6,200,000	6,359,247
											45167R-AA*-1	IDEX CORPORATION	2.A FE	14,400,000	14,479,690
											553530-AA*-7	MSC INDUSTRIAL DIRECT CO INC	2.B	10,400,000	10,427,643
											F85688-AB-5	SONEPAR SA	2.A	7,000,000	7,157,934
											G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	2,500,000	2,566,948
											G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	8,000,000	8,065,448
											G8228*-AC-6	SMITH & NEPHEW PLC	2.B	16,000,000	16,327,120
											G8228*-AJ-1	SMITH & NEPHEW PLC	2.B	14,000,000	14,146,650
												THAMES WATER UTILITIES CAYMAN FINA			
											G8781#-AB-3		2.A	1,700,000	1,733,104
											G98508-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	3,000,000	3,051,639
											Q7724#-AE-8	POWERCO LIMITED	2.B FE	6,200,000	6,338,000
											Q91948-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	3,000,000	3,042,108
94978*BF7	Long Bond Replication	1.G	50,000,000	55,682,848	49,644,102	10/06/2020	04/04/2023	Bond Forward		(7,275,808)	33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	450,000	459,918
												JACKSON NATIONAL LIFE GLOBAL FUNDI			
											46849L-SS-1		1.F FE	799,848	805,488
											12541W-AA*-1	CH ROBINSON WORLDWIDE INC	2.B	5,000,000	5,084,135
											220068-AB-2	CORPORATION SERVICE COMPANY	2.B	2,800,000	2,871,918
											278058-F*-8	EATON CORP	2.A	1,200,000	1,218,877
											349553-B8-5	FORTIS INC	2.A	6,500,000	6,592,541
											42210*-BD-9	HE BUTT GROCERY	1.G	2,945,000	3,169,200
											42251#-AH-7	HEB GROCERY COMPANY, L.P.	1.G	294,000	307,764
											42251#-AH-7	HEB GROCERY COMPANY, L.P.	1.G	294,000	307,764
											449298-AG-9	ICRE REIT HOLDINGS	2.B	1,800,000	1,832,098
											461127-C8-9	INTERTEK FINANCE PLC	2.A	10,000,000	10,197,590
											775198-AA-2	ROGERS GROUP INC	2.C	1,300,000	1,342,141
											910637-T8-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000	611,117
											G20448-AY-1	COMPASS GROUP PLC	1.G	6,000,000	6,146,460
											G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000	3,593,727
											G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	4,000,000	4,032,724
											G8228*-AC-6	SMITH & NEPHEW PLC	2.B	4,000,000	4,081,780
											G98508-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,800,000	1,830,983
											Q91948-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,400,000	2,433,686
12607@NUO	Corporate Bond Replication	2.B	50,000,000	53,802,890	45,192,538	12/07/2021	12/20/2026	OD SWAP	973,100	845,038	912803-FT-5	TREASURY STRIP (PRIN)	1.A	52,829,790	44,347,500
CDX8	Corporate Bond Replication	2.BZ	50,000,000	65,390,106	54,989,051	03/24/2022	06/20/2027	OD SWAP	704,679	789,433	912803-FW-0	TREASURY STRIP	1.A	30,178,038	25,293,500
											912810-SS-8	TREASURY BOND	1.A	10,201,254	8,419,868
											912810-SS-8	TREASURY BOND	1.A	24,306,135	20,486,250
12607@RXO	Corporate Bond Replication	2.BZ	50,000,000	60,023,627	49,890,905	01/20/2022	12/20/2026	OD SWAP	1,008,350	845,038	912810-SP-4	TREASURY BOND	1.A	18,966,321	15,817,130
											912810-SS-8	TREASURY BOND	1.A	20,216,154	16,839,738
											912810-SS-8	TREASURY BOND	1.A	19,832,801	16,389,000
94978*BG5	Long Bond Replication	1.F	300,000,000	399,849,821	362,331,419	10/21/2020	04/18/2023	Bond Forward		(43,538,845)	349553-B8-5	FORTIS INC	2.A	1,000,000	1,014,237
											G20448-AY-1	COMPASS GROUP PLC	1.G	500,000	512,205
											G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000	513,390

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Value	Value			Description	Value	Value
											Q7724#-AE-8	POWERCO LIMITED	2.B FE	400,000	408,903
											Q9194#-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	200,000	202,807
											06659#-AC-1	BANNER SEVENTEEN LLC	2.B PL	900,000	912,943
											06659#-AD-9	BANNER SEVENTEEN LLC	2.B PL	900,000	914,635
											N1492#-AE-6	BOSKALIS FINANCE BV	2.B	3,500,000	3,538,217
											Q7724#-AE-8	POWERCO LIMITED	2.B FE	4,100,000	4,191,258
											06659#-AC-1	BANNER SEVENTEEN LLC	2.B PL	500,000	507,191
											06659#-AD-9	BANNER SEVENTEEN LLC	2.B PL	500,000	508,131
											349553-B#-5	FORTIS INC	2.A	6,000,000	6,085,422
											42251#-AH-7	HEB GROCERY COMPANY, L.P.	1.G	206,000	215,644
											42251#-AH-7	HEB GROCERY COMPANY, L.P.	1.G	206,000	215,644
											910637-T#-6	THE UNITED ILLUMINATING COMPANY	1.G	1,000,000	1,018,528
											G2044#-AY-1	COMPASS GROUP PLC	1.G	6,000,000	6,146,460
											G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000	3,583,727
											G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	3,000,000	3,024,543
											G9850#-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,800,000	1,830,983
											N1492#-AE-6	BOSKALIS FINANCE BV	2.B	2,000,000	2,021,838
											Q7724#-AE-8	POWERCO LIMITED	2.B FE	3,900,000	3,986,806
											Q9194#-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,400,000	2,433,686
											06659#-AC-1	BANNER SEVENTEEN LLC	2.B PL	2,700,000	2,738,829
											06659#-AD-9	BANNER SEVENTEEN LLC	2.B PL	2,700,000	2,743,905
											57169*-AV-9	MARS INC	1.F	6,887,466	7,015,435
												NATIONAL BASKETBALL ASSOCIATION IN			
											63486*-AA-9		1.G FE	3,000,000	2,988,388
											G2044#-AY-1	COMPASS GROUP PLC	1.G	7,500,000	7,683,075
											G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	5,000,000	5,133,895
											N1492#-AE-6	BOSKALIS FINANCE BV	2.B	10,500,000	10,614,650
											G2044#-AY-1	COMPASS GROUP PLC	1.G	3,000,000	3,073,230
											G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	2,000,000	2,053,558
											G9850#-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,800,000	1,830,983
											Q9194#-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	1,200,000	1,216,843
											00913R-AC-0	AIR LIQUIDE FINANCE SA	1.G FE	1,349,242	1,345,572
											05565E-AT-2	BMW US CAPITAL LLC	1.F FE	1,445,749	1,448,652
											05583J-AG-7	BPOE SA	2.A FE	647,775	626,152
											07274E-AG-8	BAYER US FINANCE LLC	2.B FE	4,437,663	4,442,658
											07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	245,807	250,928
											07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	245,807	250,928
											07274N-AX-1	BAYER US FINANCE II LLC	2.B FE	287,748	291,423
											07274N-AY-9	BAYER US FINANCE II LLC	2.B FE	1,035,600	1,039,750
											09659W-2D-5	BNP PARIBAS SA	1.G FE	999,290	994,930
											09659W-2G-8	BNP PARIBAS SA	1.G FE	2,000,000	2,042,000
											09659W-2L-7	BNP PARIBAS SA	1.G FE	475,000	451,682
											111013-AL-2	SKY PLC	1.G FE	644,990	660,777
											12626P-AW-5	CRH AMERICA INC.	2.A FE	1,224,563	1,243,155
											12636Y-AA-0	CRH AMERICA INC	2.A FE	2,091,579	2,093,217
												CHEVRON PHILLIPS CHEMICAL CO LLC /			
											166754-AW-1		1.G FE	1,299,926	1,370,278
											2027AO-KB-4	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	749,861	758,250
											233851-DX-9	DAIMLER FINANCE NORTH AMERICA LLC	1.G FE	1,099,149	1,091,651
											26867L-AL-4	EMD FINANCE LLC	1.G FE	4,540,995	4,573,569
											26884T-AL-6	ERAC USA FINANCE LLC	2.A FE	2,324,045	2,364,060
											26884T-AL-6	ERAC USA FINANCE LLC	2.A FE	2,755,210	2,796,200
											40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	324,850	325,111
												JACKSON NATIONAL LIFE GLOBAL FUNDI			
											46849L-SS-1		1.F FE	1,699,676	1,711,662
											500631-AT-3	KOREA ELECTRIC POWER CORP	1.C FE	598,755	596,934
											501955-AA-6	LG CHEM LTD	2.A FE	1,249,133	1,252,900
											57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,349,872	1,348,029
											57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,099,104	1,100,000
											57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II	1.B FE	698,940	675,934
											60688X-AG-5	MIZUHO BANK LTD	1.F FE	1,748,967	1,780,660
											60688X-AU-4	MIZUHO BANK LTD	1.F FE	1,549,023	1,553,860
											65364U-AK-2	NIAGARA MOHAWK POWER CORPORATION	2.A FE	4,300,000	4,311,696

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SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
											693483-AE-9	POSCO HOLDINGS INC	2.A FE	1,396,205	1,387,876
											693483-AH-2	POSCO HOLDINGS INC	2.A FE	996,678	976,690
											74977R-DF-8	COOPERATIEVE RABOBANK UA	1.G FE	649,274	644,735
											74977R-DF-8	COOPERATIEVE RABOBANK UA	1.G FE	399,481	396,760
												RECKITT BENCKISER TREASURY SERVICE			
											75625Q-AD-1		1.G FE	1,399,517	1,396,920
												RECKITT BENCKISER TREASURY SERVICE			
											75625Q-AE-9		1.G FE	3,594,077	3,564,576
											771196-BE-1	ROCHE HOLDINGS INC	1.C FE	5,346,496	5,421,369
											771196-BL-5	ROCHE HOLDINGS INC	1.C FE	1,342,642	1,309,811
												ROCHESTER GAS AND ELECTRIC CORPORA			
											771367-CD-9		1.F FE	1,048,856	1,038,524
											80622G-AC-8	SCENTRE MGMT LTD/RE1 LTD	1.F FE	1,096,097	1,111,209
											82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,199,401	1,212,000
											88032W-AL-0	TENCENT HOLDINGS LTD	1.E FE	1,249,952	1,242,813
												VOLKSWAGEN GROUP OF AMERICA FINANC			
											928668-BA-9		2.A FE	1,498,832	1,484,100
											980236-AM-5	WOODSIDE FINANCE LTD	2.A FE	2,249,741	2,256,165
											00003H-AC-7	A&E TELEVISION NETWORKS LLC	1.G	6,000,000	6,089,700
											015823-AA-5	ALGONQUIN GAS TRANSMISSION LLC	1.G	7,000,000	7,091,084
											06659H-AC-1	BANNER SEVENTEEN LLC	2.B PL	500,000	507,191
											06659H-AD-9	BANNER SEVENTEEN LLC	2.B PL	500,000	508,131
											07132F-AE-2	BATTELLE MEMORIAL INSTITUTE	1.E	5,000,000	5,096,935
											15189S-DA-7	CENTERPOINT PROPERTIES TRUST	1.G FE	3,700,000	3,713,853
												CLARION LION PROPERTIES FUND HOLDI			
											18055H-AX-0		1.G	900,000	903,066
											27556*-AA-9	EAST TENNESSEE NATURAL GAS LLC	1.G	8,000,000	7,978,134
												FOOTBALL CLUB TERM NOTES 2024 TRUST			
											34486*-AA-0		1.F FE	2,000,000	2,029,238
												FOOTBALL CLUB TERM NOTES 2024 TRUS			
											34488@-AA-6		1.F FE	5,900,000	6,007,374
												FOOTBALL CLUB TERM NOTES 2032 TRUS			
											34502*-AA-0		1.F FE	1,000,000	1,006,505
												FOOTBALL CLUB TERM NOTES 2032-A TR			
											34502@-AA-8		1.F FE	900,000	917,454
											41242*-AQ-5	HARDWOOD FUNDING LLC	1.G FE	727,273	749,177
											41242*-AQ-5	HARDWOOD FUNDING LLC	1.G FE	272,727	280,942
											41242*-AV-4	HARDWOOD FUNDING LLC	1.G FE	2,800,000	2,866,646
											41242*-BE-1	HARDWOOD FUNDING LLC	1.G FE	200,000	202,023
											42241@-AE-9	HEARST COMMUNICATIONS INC	1.G	9,000,000	9,206,739
											42241@-AH-2	HEARST COMMUNICATIONS INC	1.G	5,053,000	4,995,277
											44929@-AG-9	LORE REIT HOLDINGS	2.B	4,100,000	4,173,111
											450319-AH-5	ITC MIDWEST LLC	1.F	511,785	520,130
											450319-AH-5	ITC MIDWEST LLC	1.F	1,066,667	1,109,610
											450319-AH-5	ITC MIDWEST LLC	1.F	933,333	970,908
											461127-C@-9	INTERTEK FINANCE PLC	2.A	7,000,000	7,138,313
											46361*-BE-5	THE IRVINE COMPANY LLC	1.E PL	18,400,000	18,737,033
											46659*-AA-5	JM FAMILY ENTERPRISES INC	2.B	5,600,000	5,633,174
											57169*-AT-4	MARS INC	1.F	10,000,000	10,164,940
											74170*-AG-4	PRIME PROPERTY FUND LLC	1.F	6,400,000	6,359,836
											74273@-AC-7	PRIT CORE REALTY HOLDINGS LLC	2.A	2,300,000	2,348,769
											786584-AH-9	SAFFRAN	2.A	8,000,000	8,231,712
											88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY	1.D	10,000,000	10,301,660
											882884-A*-0	TEXAS NEW MEXICO POWER COMPANY	1.F	4,400,000	4,501,556
											910637-T@-6	THE UNITED ILLUMINATING COMPANY	1.G	2,600,000	2,648,173
											91319H-AG-6	SUEZ WATER RESOURCES INC	1.F	1,500,000	1,574,732
											955306-BH-1	WEST PHARMACEUTICAL SERVICES INC	1.G	1,000,000	1,020,790
											97786H-AN-2	WOLSELEY CAPITAL INC	2.A FE	900,000	909,275
											98478*-AV-9	YANKEE GAS SERVICES CO	1.F	1,000,000	981,390
											F0164H-AC-6	AIR LIQUIDE FINANCE	1.G	3,000,000	3,022,815
											G0646H-AN-9	ASSOCIATED BRITISH FOODS PLC	1.G	500,000	509,984
											G1696H-BA-3	BUNZL FINANCE PLC	2.A	4,600,000	4,658,452
											G1696H-BF-2	BUNZL FINANCE PLC	2.A	16,100,000	16,813,584



STATEMENT AS OF MARCH 31, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		Book/Adjusted Carrying Value	Fair Value			NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
Number	Description	Description						Description			CUSIP	Description	Description		
											G2044@-AY-1 ..	COMPASS GROUP PLC .....	1.G .....	4,500,000	4,609,845
											G4691#-AJ-4 ..	IMI GROUP LIMITED .....	2.A .....	2,500,000	2,585,448
											G7332#-AG-8 ..	RRPF ENGINE LEASING LIMITED .....	2.C FE .....	2,000,000	1,961,166
												THAMES WATER UTILITIES CAYMAN FINA ..			
											G8781#-AB-3 ..		2.A .....	6,400,000	6,524,627
											G9850@-AC-7 ..	YORKSHIRE WATER SERVICES BRADFORD ..	1.G .....	3,900,000	3,967,131
											N1492@-AE-6 ..	BOSKALIS FINANCE BV .....	2.B .....	2,000,000	2,021,838
											N4282*-AF-3 ..	KONINKLIJKE FRIESLANDCAMPINA NV ..	2.B .....	5,500,000	5,656,123
											Q3189*-AG-4 ..	DEXUS FUNDS MANAGEMENT LTD .....	1.G .....	2,900,000	2,938,648
											Q3189*-AH-2 ..	DEXUS FUNDS MANAGEMENT LTD .....	1.G .....	16,200,000	16,461,565
											Q3977*-AC-9 ..	GENESIS ENERGY LIMITED .....	2.A FE .....	8,700,000	8,779,649
											R2284#-AA-8 ..	STATNETT SF .....	1.F .....	10,000,000	10,008,440
											W0805#-AN-8 ..	ASSA ABLOY FINANCIAL SERVICES AB ..	1.G .....	1,700,000	1,728,499
											O6659#-AC-1 ..	BANNER SEVENTEEN LLC .....	2.B PL .....	100,000	101,438
											O6659#-AD-9 ..	BANNER SEVENTEEN LLC .....	2.B PL .....	100,000	101,626
											G2044@-AY-1 ..	COMPASS GROUP PLC .....	1.G .....	1,000,000	1,024,410
											G4622#-AF-6 ..	HOWARD DE WALDEN ESTATES LIMITED ..	1.G .....	500,000	513,390
											G5147*-AB-2 ..	JOHNSON MATTHEY PLC .....	1.G .....	1,000,000	1,008,181
											G9850@-AC-7 ..	YORKSHIRE WATER SERVICES BRADFORD ..	1.G .....	600,000	610,328
											N1492@-AE-6 ..	BOSKALIS FINANCE BV .....	2.B .....	500,000	505,460
											Q7724#-AE-8 ..	POWERCO LIMITED .....	2.B FE .....	700,000	715,581
											G9850@-AC-7 ..	YORKSHIRE WATER SERVICES BRADFORD ..	1.G .....	2,400,000	2,441,311
9999999999 - Totals				1,406,890,717	1,266,302,802	XXX	XXX	XXX	2,686,130	(125,790,963)	XXX	XXX	XXX	1,404,204,587	1,392,093,766

STATEMENT AS OF MARCH 31, 2022 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 .....	6	1,280,239,177							6	1,280,239,177
2. Add: Opened or Acquired Transactions.....	2	123,700,702							2	123,700,702
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	10,964,088	XXX		XXX		XXX		XXX	10,964,088
4. Less: Closed or Disposed of Transactions.....										
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	10,699,379	XXX		XXX		XXX		XXX	10,699,379
7. Ending Inventory	8	1,404,204,588							8	1,404,204,588

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.....	545,544,835
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(65,013)
3.	Total (Line 1 plus Line 2) .....	545,479,822
4.	Part D, Section 1, Column 6 .....	645,538,674
5.	Part D, Section 1, Column 7 .....	(100,058,847)
6.	Total (Line 3 minus Line 4 minus Line 5) .....	(5)
		Fair Value Check
7.	Part A, Section 1, Column 16 .....	418,220,004
8.	Part B, Section 1, Column 13 .....	(65,013)
9.	Total (Line 7 plus Line 8) .....	418,154,991
10.	Part D, Section 1, Column 9 .....	645,760,025
11.	Part D, Section 1, Column 10 .....	(227,605,035)
12.	Total (Line 9 minus Line 10 minus Line 11) .....	1
		Potential Exposure Check
13.	Part A, Section 1, Column 21 .....	290,027,089
14.	Part B, Section 1, Column 20 .....	318,360
15.	Part D, Section 1, Column 12 .....	290,345,449
16.	Total (Line 13 plus Line 14 minus Line 15) .....	

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	1,747,991,569	2,863,388,864
2. Cost of cash equivalents acquired .....	18,479,518,831	96,555,803,593
3. Accrual of discount .....	495,025	1,259,684
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	9,275	54,038
6. Deduct consideration received on disposals .....	18,450,529,640	97,672,514,610
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) .....	1,777,485,060	1,747,991,569
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	1,777,485,060	1,747,991,569