



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 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, Chief Executive Officer
and President*

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

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:
Eric Feldstein
B74211AF1570433...

DocuSigned by:
Thomas A Hendry
568AB0805FAE404...

DocuSigned by:
Robert Gardner
672FD5DFE9A045A...

ERIC ANSEL FELDSTEIN
Executive Vice President
and Chief Financial Officer

THOMAS ALEXANDER HENDRY
Senior Vice President
and Treasurer

ROBERT MICHAEL GARDNER
Senior Vice President
and Controller

Subscribed and sworn to before me this
__ day of November 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.

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	93,813,533,562		93,813,533,562	90,767,354,133
2. Stocks:				
2.1 Preferred stocks	51,851,435		51,851,435	41,168,369
2.2 Common stocks	1,199,546,742		1,199,546,742	1,593,582,240
3. Mortgage loans on real estate:				
3.1 First liens	15,179,794,495		15,179,794,495	13,724,777,498
3.2 Other than first liens.....	516,976,346		516,976,346	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)	94,019,702		94,019,702	95,731,841
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$(171,345,768)), cash equivalents (\$2,265,419,422) and short-term investments (\$298,649,688)	2,392,723,342		2,392,723,342	1,762,777,810
6. Contract loans (including \$354,303 premium notes)	870,664,476	20,331,709	850,332,767	856,848,819
7. Derivatives	1,701,917,427		1,701,917,427	580,947,822
8. Other invested assets	3,461,661,292	4,768,667	3,456,892,625	3,096,275,241
9. Receivables for securities	6,109,225		6,109,225	9,295,742
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	276,041,468		276,041,468	36,240,540
12. Subtotals, cash and invested assets (Lines 1 to 11)	119,564,839,512	25,100,376	119,539,739,136	113,154,886,357
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	833,335,169		833,335,169	714,564,801
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	426,064,932	736	426,064,196	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	39,345,394		39,345,394	71,319,901
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	621,267		621,267	145,551
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	6,598,796		6,598,796	
18.2 Net deferred tax asset	899,852,753	331,224,696	568,628,057	403,125,013
19. Guaranty funds receivable or on deposit	1,203,994		1,203,994	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	22,775,444		22,775,444	25,194,920
24. Health care (\$) and other amounts receivable	16,870,375	16,870,375		
25. Aggregate write-ins for other than invested assets	10,210,613,358	149,802,995	10,060,810,363	9,888,663,597
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	132,022,303,888	522,999,178	131,499,304,710	124,647,055,269
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	47,755,001,060		47,755,001,060	58,484,108,921
28. Total (Lines 26 and 27)	179,777,304,948	522,999,178	179,254,305,770	183,131,164,190
DETAILS OF WRITE-INS				
1101. Derivatives-collateral assets	276,041,468		276,041,468	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)	276,041,468		276,041,468	36,240,540
2501. Interest in annuity contracts	10,049,821,588		10,049,821,588	9,875,306,061
2502. Miscellaneous	128,381,754	118,739,894	9,641,860	12,356,608
2503. Administrative and other fees due and unpaid	1,346,915		1,346,915	1,000,928
2598. Summary of remaining write-ins for Line 25 from overflow page	31,063,101	31,063,101		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,210,613,358	149,802,995	10,060,810,363	9,888,663,597

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$106,342,976,388 less \$ included in Line 6.3 (including \$64,531,582 Modco Reserve)	106,342,976,388	99,971,778,304
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	1,468,425,882	1,482,001,365
4. Contract claims:		
4.1 Life	974,539,809	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 \$39,002,597 ceded	39,002,597	81,405,546
9.4 Interest Maintenance Reserve	(10,546,649)	11,753,035
10. Commissions to agents due or accrued-life and annuity contracts \$5,313,363 , accident and health \$ and deposit-type contract funds \$	5,313,363	5,559,409
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	4,002,924	6,103,227
13. Transfers to Separate Accounts due or accrued (net) (including \$(1,031,464,752) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,071,220,444)	(1,218,675,596)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	21,181,473	8,829,636
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		3,983,133
15.2 Net deferred tax liability		
16. Unearned investment income	14,100,561	5,762,030
17. Amounts withheld or retained by reporting entity as agent or trustee	1,406,879	2,159,979
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	244,846,702	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	109,907,260	115,637,010
22. Borrowed money \$ and interest thereon \$		210,281
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	1,887,602,958	1,873,870,292
24.02 Reinsurance in unauthorized and certified (\$) companies	7,149,510	9,083,359
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	163,470,385	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	336,757,975	24,812,978
24.09 Payable for securities	288,274,456	117,895,091
24.10 Payable for securities lending	675,973,339	675,168,841
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	11,181,283,623	10,395,378,402
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	122,684,449,778	114,926,575,396
27. From Separate Accounts Statement	47,720,643,250	58,470,227,787
28. Total liabilities (Lines 26 and 27)	170,405,093,028	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)	4,366,637,432	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 \$34,357,811 in Separate Accounts Statement)	8,824,212,742	9,709,361,007
38. Totals of Lines 29, 30 and 37	8,849,212,742	9,734,361,007
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	179,254,305,770	183,131,164,190
DETAILS OF WRITE-INS		
2501. Obligations under structured settlement agreements	10,049,821,588	9,875,306,061
2502. Derivatives-collateral liability	1,118,241,050	505,711,024
2503. Liability for interest on claims	7,169,196	7,603,589
2598. Summary of remaining write-ins for Line 25 from overflow page	6,051,789	6,757,728
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,181,283,623	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)		

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	14,746,599,220	10,553,410,142	13,964,265,071
2. Considerations for supplementary contracts with life contingencies	29,422,380	36,895,167	47,500,796
3. Net investment income	3,051,496,233	3,142,099,322	4,156,268,954
4. Amortization of Interest Maintenance Reserve (IMR)	24,081,154	34,487,436	48,272,282
5. Separate Accounts net gain from operations excluding unrealized gains or losses	36,323,549	42,721,499	55,979,765
6. Commissions and expense allowances on reinsurance ceded	361,859	234,385	257,369
7. Reserve adjustments on reinsurance ceded	828,112	(2,102,745)	(3,792,927)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	657,353,692	626,896,205	846,441,710
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	161,193,350	168,444,349	226,285,052
9. Totals (Lines 1 to 8.3)	18,707,659,549	14,603,085,760	19,341,478,072
10. Death benefits	1,793,656,930	1,718,913,300	2,339,724,717
11. Matured endowments (excluding guaranteed annual pure endowments)	2,712,061	2,263,408	3,079,180
12. Annuity benefits	2,547,966,881	2,597,383,544	3,429,904,372
13. Disability benefits and benefits under accident and health contracts	(26,576)	213,203	256,632
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	6,406,374,672	7,232,348,989	9,054,066,124
16. Group conversions	83,115	154,993	339,576
17. Interest and adjustments on contract or deposit-type contract funds	28,499,774	27,012,292	38,279,356
18. Payments on supplementary contracts with life contingencies	38,312,719	36,030,090	48,501,993
19. Increase in aggregate reserves for life and accident and health contracts	6,371,198,083	228,871,847	413,466,470
20. Totals (Lines 10 to 19)	17,188,777,659	11,843,191,666	15,327,618,420
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	398,058,304	331,616,116	440,376,487
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	681,976,508	636,908,628	880,822,297
24. Insurance taxes, licenses and fees, excluding federal income taxes	112,101,056	81,587,288	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	711,422,047	1,138,998,657	1,908,852,192
27. Aggregate write-ins for deductions	46,114	64,502	65,540
28. Totals (Lines 20 to 27)	19,092,381,688	14,032,366,857	18,668,818,821
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(384,722,139)	570,718,903	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)	(384,722,139)	570,718,903	672,659,251
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	43,619,005	118,409,889	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)	(428,341,144)	452,309,014	485,634,924
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 11,130,882 (excluding taxes of \$(7,759,443) transferred to the IMR)	(19,282,899)	(135,051,627)	(156,322,272)
35. Net income (Line 33 plus Line 34)	(447,624,043)	317,257,387	329,312,652
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	9,734,361,008	9,447,894,052	9,447,894,052
37. Net income (Line 35)	(447,624,043)	317,257,387	329,312,652
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (45,720,717)	611,943,350	509,608,390	719,279,629
39. Change in net unrealized foreign exchange capital gain (loss)	(684,632,964)	(121,804,601)	(130,436,535)
40. Change in net deferred income tax	183,251,302	37,919,178	106,073,893
41. Change in nonadmitted assets	(156,598,239)	43,820,417	(7,374,589)
42. Change in liability for reinsurance in unauthorized and certified companies	1,933,849	(847,951)	(2,617,406)
43. Change in reserve on account of change in valuation basis, (increase) or decrease		561,536,506	536,474,978
44. Change in asset valuation reserve	(13,732,666)	(161,950,605)	(270,434,929)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	36,218,182	41,490,314	54,891,358
47. Other changes in surplus in Separate Accounts Statement	(15,846,873)	(31,607,783)	(43,572,428)
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles		13,997,802	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	(400,000,000)	(942,000,000)	(942,000,000)
53. Aggregate write-ins for gains and losses in surplus	(60,164)	(77,127,472)	(77,127,472)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(885,148,266)	190,291,582	286,466,955
55. Capital and surplus, as of statement date (Lines 36 + 54)	8,849,212,742	9,638,185,634	9,734,361,008
DETAILS OF WRITE-INS			
08.301. Intercompany Income Other	68,222,497	74,541,931	100,322,232
08.302. Sundry Income	57,108,567	54,899,484	75,903,097
08.303. Fee income from deposit contract	39,038,023	36,402,841	47,581,859
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(3,175,737)	2,600,093	2,477,864
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	161,193,350	168,444,349	226,285,052
2701. Fines, penalties and fees from regulatory authorities	45,585	64,502	65,540
2702. Other expenses	529		
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	46,114	64,502	65,540
5301. Correction of errors		(77,240,396)	(77,240,396)
5302. Change in special reserves on certain group annuity separate accounts	(60,164)	112,924	112,924
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(60,164)	(77,127,472)	(77,127,472)

STATEMENT AS OF SEPTEMBER 30, 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
Cash from Operations			
1. Premiums collected net of reinsurance	14,695,449,013	10,114,855,793	13,622,958,948
2. Net investment income	2,771,845,766	3,310,656,764	4,237,392,350
3. Miscellaneous income	821,917,853	791,405,683	1,079,319,289
4. Total (Lines 1 to 3)	18,289,212,632	14,216,918,240	18,939,670,587
5. Benefit and loss related payments	10,895,213,088	10,994,825,661	14,154,472,047
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	568,306,880	1,211,840,192	2,019,838,136
7. Commissions, expenses paid and aggregate write-ins for deductions	1,119,048,010	1,000,554,655	1,355,745,591
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ 17,202,821 tax on capital gains (losses)	55,461,199	298,180,152	285,234,827
10. Total (Lines 5 through 9)	12,638,029,177	13,505,400,661	17,815,290,601
11. Net cash from operations (Line 4 minus Line 10)	5,651,183,455	711,517,580	1,124,379,986
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	10,010,630,337	12,764,143,688	17,358,701,370
12.2 Stocks	241,014,214	156,792,775	209,512,194
12.3 Mortgage loans	949,276,290	1,248,810,585	3,074,908,365
12.4 Real estate			
12.5 Other invested assets	287,405,326	677,751,509	702,713,371
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(890,530)	70,130	205,608
12.7 Miscellaneous proceeds	512,423,076	160,410,407	(98,917,375)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	11,999,858,713	15,007,979,094	21,247,123,533
13. Cost of investments acquired (long-term only):			
13.1 Bonds	13,663,341,611	13,206,395,812	18,489,696,558
13.2 Stocks	104,462,478	112,460,765	217,727,820
13.3 Mortgage loans	2,352,044,353	875,981,413	2,492,163,496
13.4 Real estate			
13.5 Other invested assets	509,476,200	829,473,580	913,901,013
13.6 Miscellaneous applications	30,263,580	1,490,428	283,429,370
13.7 Total investments acquired (Lines 13.1 to 13.6)	16,659,588,222	15,025,801,998	22,396,918,257
14. Net increase (or decrease) in contract loans and premium notes	(3,259,406)	(32,683,611)	(34,063,683)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(4,656,470,103)	14,860,707	(1,115,731,041)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	(210,281)	502,322,303	(617,031)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(28,374,098)	(17,467,899)	(60,833,780)
16.5 Dividends to stockholders	400,000,000	942,000,000	942,000,000
16.6 Other cash provided (applied)	63,816,559	(592,678,222)	(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)	(364,767,820)	(1,049,823,818)	(1,045,138,550)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	629,945,532	(323,445,531)	(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)	2,392,723,342	2,475,821,884	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	365,269,420	320,058,268	1,347,756,267
20.0002. Low income housing tax credit unfunded commitments	72,097,315	238,391	80,413,699
20.0003. Capitalized interest on bonds	68,981,756	62,313,997	115,693,341
20.0004. Transfer/exchange of bond investment to equity investment	66,768,510	2,128,648	
20.0005. Depreciation/amortization on fixed assets	52,768,624	54,365,341	73,110,710
20.0006. Transfer of other invested assets to bonds	28,585,396		
20.0007. Transfer of mortgage loans to other invested assets	22,504,983	70,393,290	71,719,049
20.0008. Bonds to be announced commitments - purchased/sold	19,345,991	525,768,867	1,535,154,040
20.0009. Transfer/merger/spinoff of equity investment to equity investment	10,019,899	1,944,532	2,991,565
20.0010. Distribution of shares from other invested assets to equity	6,046,110	14,875,641	15,587,613

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

20.0011. Capitalized interest on mortgage loans	3,477,446	2,046,751	3,008,544
20.0012. Dividend reinvestment of equities	16,157	15,435	16,539
20.0013. Dividend transfer of bonds to parent company		374,483,053	402,145,641
20.0014. Distribution of shares to/ from operating income		434,188	
20.0015. Transfer/merger/spinoff of bond investment to equity investment			66,382,068
20.0016. Transfer of equity to charitable organizations			2,043,856
20.0017. Exchange of bonds to stocks			2,710,086

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	1,497,343,010	2,020,993,041	3,142,556,043
3. Ordinary individual annuities	12,676,395,589	8,016,201,853	10,201,920,705
4. Credit life (group and individual)			
5. Group life insurance	51,258,884	51,206,805	67,933,896
6. Group annuities	(8,000)	247,598	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)	14,224,989,483	10,088,649,297	13,412,684,482
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	14,224,989,483	10,088,649,297	13,412,684,482
14. Deposit-type contracts	154,194,509	161,388,647	187,314,916
15. Total (Lines 13 and 14)	14,379,183,992	10,250,037,944	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 September 30, 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	\$ (447,624,043)	\$ 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>\$ (447,624,043)</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	\$ 8,849,212,742	\$ 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>\$ 8,849,212,742</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.

The Inflation Reduction Act (“IRA”) of 2022 was enacted during the reporting period on August 16, 2022. The IRA includes a new Federal corporate alternative minimum tax (CAMT), effective in 2023, that is based on the adjusted financial statement income set forth on the applicable financial statement of an applicable corporation. The Company has not determined as of the reporting date if it will be liable for CAMT in 2023. The financial statements, for the nine months ended September 30, 2022 do not include an estimated impact of the CAMT, because a reasonable estimate cannot be made.

There were no other significant accounting changes or error corrections that occurred during the period ended September 30, 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 has the following loan-backed and structured securities, which are other-than-temporarily impaired where the Company intends to sell, or does not have the intent and ability to hold until recovery, at September 30, 2022.

		OTTI Recognized in Loss			
		Amortized Cost Basis Before OTTI	2a	2b	Fair Value
			Interest	Non-interest	1-(2a+2b)
General Account:					
OTTI recognized 1st Quarter					
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	—	—	—	—
OTTI recognized 2nd Quarter					
d.	Intent to sell	8,403,961	—	1,300,938	7,103,023
	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	8,403,961	—	1,300,938	7,103,023
OTTI recognized 3rd Quarter					
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	—	—	—	—
OTTI recognized 4th Quarter					
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)		<u>\$ —</u>	<u>\$ 1,300,938</u>	
Separate Account:					
OTTI recognized 1st Quarter					
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	—	—	—	—
OTTI recognized 2nd Quarter					
d.	Intent to sell	667,694	—	103,638	564,056
	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	667,694	—	103,638	564,056
OTTI recognized 3rd Quarter					
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	—	—	—	—
OTTI recognized 4th Quarter					
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)		<u>\$ —</u>	<u>\$ 103,638</u>	
Grand Total			<u>\$ —</u>	<u>\$ 1,404,576</u>	

(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 ¹	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
General Account						
02147QAF9	\$ 161,418	\$ 158,209	\$ 3,209	\$ 158,209	\$ 150,449	9/30/2022
05946XY72	302,790	302,583	207	302,583	271,755	9/30/2022
12544ABN4	301,683	290,224	11,459	290,224	273,235	9/30/2022
12544TAH7	236,040	230,227	5,813	230,227	219,680	9/30/2022
12544VAB5	18,368	18,130	238	18,130	17,227	9/30/2022
12667F5H4	1,079,298	987,401	91,897	987,401	946,461	9/30/2022
12667GRG0	1,033,075	1,008,066	25,009	1,008,066	947,992	9/30/2022

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP ¹	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
12668AYL3	561,836	548,497	13,339	548,497	501,894	9/30/2022
12668BFL2	168,342	166,317	2,025	166,317	159,418	9/30/2022
17029PAA3	2,083,093	1,621,613	461,480	1,621,613	1,542,383	9/30/2022
225458XZ6	3,719,998	3,664,874	55,124	3,664,874	3,467,610	9/30/2022
251513AV9	874,582	852,974	21,608	852,974	830,809	9/30/2022
36228F3Q7	5,790	5,719	71	5,719	5,672	9/30/2022
69336QAL6	427,367	420,240	7,127	420,240	397,569	9/30/2022
81744HAF0	240,169	237,326	2,843	237,326	234,255	9/30/2022
86359AWR0	163,478	153,744	9,734	153,744	150,977	9/30/2022
87222PAD5	264,372	202,128	62,244	202,128	216,696	9/30/2022
93934FEM0	536,786	533,632	3,154	533,632	491,497	9/30/2022
93934FLW0	566,657	566,352	305	566,352	519,239	9/30/2022
94988PAE3	16,143,816	13,503,814	2,640,002	13,503,814	16,143,863	9/30/2022
02147QAF9	177,979	166,999	10,980	166,999	164,900	6/30/2022
05946XY72	305,233	305,045	188	305,045	286,369	6/30/2022
05951FAK0	193,136	186,856	6,280	186,856	184,702	6/30/2022
05951KAZ6	36,454	36,446	8	36,446	35,528	6/30/2022
05951KBA0	31,476	29,965	1,511	29,965	29,909	6/30/2022
12544ABN4	326,527	315,455	11,072	315,455	310,516	6/30/2022
12544TAH7	253,641	237,907	15,734	237,907	233,857	6/30/2022
12544VAB5	20,840	19,078	1,762	19,078	18,925	6/30/2022
12667GRG0	1,113,533	1,042,049	71,484	1,042,049	1,029,370	6/30/2022
12667GXM0	856,439	855,184	1,255	855,184	793,479	6/30/2022
12667GXN8	306,323	298,542	7,781	298,542	281,347	6/30/2022
12668AYL3	609,896	591,265	18,631	591,265	578,180	6/30/2022
15132EKT4	11,990	10,102	1,888	10,102	36,192	6/30/2022
17029RAA9	80,988	34,414	46,574	34,414	10,244	6/30/2022
225458XZ6	4,010,315	3,880,148	130,167	3,880,148	3,826,817	6/30/2022
46628BBD1	139,314	138,064	1,250	138,064	134,007	6/30/2022
61750YAB5	651,149	594,139	57,010	594,139	608,462	6/30/2022
61750YAE9	160,242	146,913	13,329	146,913	141,418	6/30/2022
61752RAJ1	669,106	627,892	41,214	627,892	584,991	6/30/2022
69336QAL6	190,679	177,175	13,504	177,175	174,874	6/30/2022
93934FEM0	548,650	542,153	6,497	542,153	529,347	6/30/2022
94988YAC8	3,694,748	2,871,052	823,696	2,871,052	2,879,687	6/30/2022
94988YAD6	811,948	2	811,946	2	158	6/30/2022
94988YAE4	3,684,675	2,870,918	813,757	2,870,918	2,871,099	6/30/2022
94988YAF1	813,041	2	813,039	2	158	6/30/2022
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
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	8,085,547	XXX	XXX	
Guaranteed Separate Accounts						
00256DAB8	66,872	52,398	14,474	52,398	68,640	9/30/2022
02147QAF9	215,223	210,870	4,353	210,870	200,598	9/30/2022
04546KAB4	148,010	120,405	27,605	120,405	114,903	9/30/2022
12544VAB5	7,347	7,197	150	7,197	6,891	9/30/2022
12668BFL2	224,977	221,761	3,216	221,761	212,557	9/30/2022
36228F3Q7	665	657	8	657	651	9/30/2022
94988PAE3	2,201,429	1,841,429	360,000	1,841,429	2,201,436	9/30/2022
001406AB3	42,034	31,735	10,299	31,735	32,080	6/30/2022
00256DAB8	104,685	68,215	36,470	68,215	60,060	6/30/2022

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP ¹	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
02147QAF9	237,306	222,666	14,640	222,666	219,866	6/30/2022
04546KAB4	173,085	149,092	23,993	149,092	149,537	6/30/2022
12544VAB5	7,976	7,631	345	7,631	7,570	6/30/2022
61750YAB5	75,452	68,826	6,626	68,826	70,751	6/30/2022
61750YAE9	40,060	36,728	3,332	36,728	35,355	6/30/2022
94988YAC8	503,829	391,507	112,322	391,507	392,685	6/30/2022
94988YAD6	110,720	0	110,720	0	22	6/30/2022
94988YAE4	502,456	391,489	110,967	391,489	391,513	6/30/2022
94988YAF1	110,868	0	110,868	0	22	6/30/2022
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	1,007,233	XXX	XXX	
Grand Total	XXX	XXX \$	9,092,780	XXX	XXX	

¹ 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 September 30, 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	\$21,345,284,884	\$ 1,987,708,298	\$ 3,314,105,394	\$ 637,156,583	\$24,659,390,278	\$ 2,624,864,881
Guaranteed Separate Accounts	1,173,610,346	117,053,905	236,531,499	68,350,036	1,410,141,845	185,403,941
Total	<u>\$22,518,895,230</u>	<u>\$ 2,104,762,203</u>	<u>\$ 3,550,636,893</u>	<u>\$ 705,506,619</u>	<u>\$26,069,532,123</u>	<u>\$ 2,810,268,822</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 re-pledged collateral received from securities lending agreements. All collateral is received in cash.
 - c. No change.
- (4) - (7) No change.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

- (1) The Company enters into tri-party reverse repurchase agreements to purchase and resell short-term securities. The Company as a cash provider receives securities as collateral, having a fair value at least equal to 102% of the purchase price paid by the Company for the securities and the Company's designated custodian takes possession of this collateral. The Company is not permitted to sell or repledge these securities. The collateral is not recorded on the Company's financial statements. However, if the counterparty defaults, the Company would then exercise its rights with respect to the collateral, including a sale of the collateral. The fair value of the securities held as collateral is monitored daily and additional collateral is obtained, where appropriate, to protect against credit exposure. The Company records the amount paid for securities purchased under agreements to resell in cash, cash equivalents and short-term investments. At September 30, 2022, the carrying value and fair value of securities held under agreements to purchase and resell was \$150,991,000, 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 three day and a weighted average yield of 2.96%.

NOTES TO FINANCIAL STATEMENTS

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

		First Quarter 2022		Second Quarter 2022		Third Quarter 2022
a. Maximum Amount						
1. Open - no maturity	\$	—	\$	—	\$	—
2. Overnight	\$	140,531,000	\$	140,911,000	\$	—
3. 2 days to 1 week	\$	—	\$	—	\$	173,726,000
4. > 1 week to 1 month	\$	—	\$	—	\$	—
5. > 1 month to 3 months	\$	—	\$	—	\$	—
6. > 3 months to 1 year	\$	—	\$	—	\$	—
7. > 1 year	\$	—	\$	—	\$	—
b. Ending Balance						
1. Open - no maturity	\$	—	\$	—	\$	—
2. Overnight	\$	130,797,000	\$	130,787,000	\$	—
3. 2 days to 1 week	\$	—	\$	—	\$	150,991,000
4. > 1 week to 1 month	\$	—	\$	—	\$	—
5. > 1 month to 3 months	\$	—	\$	—	\$	—
6. > 3 months to 1 year	\$	—	\$	—	\$	—
7. > 1 year	\$	—	\$	—	\$	—

(4) Not applicable.

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

		First Quarter 2022		Second Quarter 2022		Third Quarter 2022
a. Maximum Amount	\$	140,531,000	\$	140,911,000	\$	173,726,000
b. Ending Balance	\$	130,797,000	\$	130,787,000	\$	150,991,000

(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	\$ —	\$ 150,991,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
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	\$ —	\$ 150,991,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

(7) Collateral pledged - secured borrowing

		First Quarter 2022		Second Quarter 2022		Third Quarter 2022
a. Maximum Amount						
1. Cash	\$	—	\$	—	\$	—
2. Securities (FV)	\$	143,341,620	\$	143,729,220	\$	177,200,520
3. Securities (BACV)		XXX		XXX		XXX
4. Nonadmitted subset (BACV)		XXX		XXX		XXX
b. Ending Balance						
1. Cash	\$	—	\$	—	\$	—
2. Securities (FV)	\$	133,414,063	\$	133,403,287	\$	154,011,072
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	\$ 154,011,072	\$ 154,011,072

(9) At September 30, 2022, the Company did not have a recognized receivable for return of collateral.

(10) At September 30, 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	139	75
Aggregate Amount of Investment Income	\$ 34,763,499	\$ 2,572,105

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 - C. The Company paid a \$400,000,000 dividend to its parent company, New York Life Insurance Company, on August 29, 2022.

NOTES TO FINANCIAL STATEMENTS

D - O. No change.

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	25,000,000	25,000,000	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate Total	<u>\$ 25,000,000</u>	<u>\$ 25,000,000</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by insurer	\$ 6,574,965,235	\$ 6,574,965,235	\$ —

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	\$ 25,000,000	\$ 25,000,000	\$ —	\$ —	\$ —	\$ —

(3) Collateral pledged to FHLB of Pittsburgh

a. At September 30, 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 ¹	Carrying Value ¹	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts	\$ 1,361,817,392	\$ 1,361,817,392	\$ —
2. Current year general account	\$ 1,361,817,392	\$ 1,361,817,392	\$ —
3. Current year separate accounts	\$ —	\$ —	\$ —
4. Prior year total general and separate accounts	\$ 1,665,012,432	\$ 1,665,012,432	\$ —

¹ Includes amounts in excess of minimum requirements.

(4) Borrowing from FHLB of Pittsburgh

a. At September 30, 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, Post employment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A - I. No change.

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

(1) - (3) No change.

(4) Not applicable.

(5) - (13) No change.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No change.

B. Assessments

(1) No change.

(2) No change.

(3) Long-term care guarantee fund assessments

Not applicable.

C. Gain Contingencies

Not applicable.

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

No change.

E. Joint and Several Liabilities

Not applicable.

F. All Other Contingencies

No change.

15. Leases

A. Lessee Operating Lease

No change.

B. Lessor Leases

Not applicable.

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

No change.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1) No change.

(2) - (7) Not applicable.

C. Wash Sales

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

(2) The details by NAIC designation of 3 or below, or unrated, of securities sold during the nine months ended September 30, 2022 and reacquired within 30 days of the sale date are as follows:

NOTES TO FINANCIAL STATEMENTS

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		13	617,079	612,452	(4,572)
		13	\$ 617,079	\$ 612,452	\$ (4,572)

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 September 30, 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	\$ —	\$ 17,771,008	\$ 34,080,427	\$ —	\$ 51,851,435
2. Bonds					
SVO identified bond ETF	337,173,440	—	—	—	337,173,440
U.S. corporate	—	2,153,825	—	—	2,153,825
Non-agency commercial mortgage-backed securities	—	—	—	—	—
Non-agency residential mortgage-backed securities	—	79,061	—	—	79,061
Non-agency asset-backed securities	—	1,723,677	39,510,294	—	41,233,971
Total bonds	337,173,440	3,956,563	39,510,294	—	380,640,297
3. Common stocks	1,020,251,121	10,301,203	117,811,952	51,182,466	1,199,546,742
4. Derivative assets					
Foreign currency swaps	—	1,047,744,643	—	—	1,047,744,643
Interest rate swaps	—	441,008,307	—	—	441,008,307
Equity options	—	17,082,125	—	—	17,082,125
Interest rate options	—	112,885,353	4,781,792	—	117,667,145
Foreign currency forwards	—	33,651,890	—	—	33,651,890
Futures	—	—	—	—	—
Total derivative assets	—	1,652,372,318	4,781,792	—	1,657,154,110
5. Separate accounts assets	39,986,407,229	10,430,272	19,735,982	1,162,283,810	41,178,857,293
6. Other invested assets	—	—	87,210,000	—	87,210,000
Total assets at fair value	\$ 41,343,831,790	\$ 1,694,831,364	\$ 303,130,447	\$ 1,213,466,276	\$ 44,555,259,877
b. Liabilities at fair value					
1. Derivative liabilities					
Interest rate swaps	\$ —	\$ 327,783,527	\$ —	\$ —	\$ 327,783,527
Foreign currency swaps	—	943,934	—	—	943,934
Foreign currency forwards	—	7,807,198	—	—	7,807,198
Futures	33,977	—	—	—	33,977
Total derivative liabilities	33,977	336,534,659	—	—	336,568,636
2. Separate accounts liabilities - derivatives ⁽¹⁾	—	3,934,829	—	—	3,934,829
Total liabilities at fair value	\$ 33,977	\$ 340,469,488	\$ —	\$ —	\$ 340,503,465

⁽¹⁾ 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 nine months ended September 30, 2022:

	Balance at 07/01/2022	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 09/30/2022
Assets:										
Preferred stocks	\$ 34,080,427	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 34,080,427
Bonds:										
Non-agency asset-backed securities	24,496,773	—	(7,322,808)	4,559	(2,959,097)	25,360,372	—	—	(69,505)	39,510,294
Total Bonds	24,496,773	—	(7,322,808)	4,559	(2,959,097)	25,360,372	—	—	(69,505)	39,510,294
Common stocks	99,577,678	—	(5,629,125)	—	23,863,399	—	—	—	—	117,811,952
Derivatives	14,616,719	—	(12,393,717)	(664,055)	3,222,845.21	—	—	—	—	4,781,792
Separate accounts assets	13,702,059	—	—	3,555,517	2,478,406	—	—	—	—	19,735,982
Other invested assets	87,210,000	—	—	—	—	—	—	—	—	87,210,000
Total	\$273,683,656	\$ —	\$(25,345,650)	\$ 2,896,021	\$ 26,605,553	\$25,360,372	\$ —	\$ —	\$(69,505)	\$303,130,447

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.

NOTES TO FINANCIAL STATEMENTS

The Company did not have any transfers into Level 3 for the nine months ended September 30, 2022. Transfers out of level 3 totaled \$25,345,650 for the nine months ended September 30, 2022, which relates to \$12,393,717 of Derivatives securities that had a level change due to the use of swaption valuation inputs that are now observable for the key rate duration hedging, \$7,322,808 of non-agency asset-backed securities that were measured at fair value at the beginning of the period and measured at amortized cost at the end of the period, and \$5,629,125 of a common stock security that had a level change due to the use of a quoted price in an active market.

(3) Determination of Fair Value

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

At September 30, 2022, the Company challenged the price it received from third party pricing services on general account securities with a book value of \$2,209,617 and a market value of \$2,209,617. 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

NOTES TO FINANCIAL STATEMENTS

broader U.S. public bond markets. The spreads derived from each matrix are adjusted for liquidity. The liquidity premium is standardized and based on market transactions.

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

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

Common Stocks

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

Derivatives (including separate accounts liabilities – derivatives)

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

Separate accounts assets

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

Level 3 measurements

Bonds

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

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

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

Preferred and common stocks

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

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 September 30, 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	\$83,052,516,198	\$93,813,533,562	\$ 337,173,440	\$79,516,645,368	\$ 3,198,697,390	\$ —	\$ —
Preferred stocks	51,851,435	51,851,435	—	17,771,008	34,080,427	—	—
Common stocks	1,199,546,742	1,199,546,742	1,020,251,121	10,301,203	117,811,952	51,182,466	—
Mortgage loans	14,535,759,145	15,696,770,841	—	—	14,535,759,145	—	—
Cash, cash equivalents and short-term investments	2,392,723,342	2,392,723,342	201,117,051	2,191,606,291	—	—	—
Derivatives	1,704,159,456	1,701,917,427	—	1,699,377,664	4,781,792	—	—
Derivatives - collateral	276,041,470	276,041,470	—	276,041,470	—	—	—
Other invested assets ¹	431,708,200	456,936,690	—	99,044,037	332,664,163	—	—
Investment income due and accrued	833,335,169	833,335,169	—	833,335,169	—	—	—
Separate accounts assets	46,946,286,354	47,755,001,060	40,002,229,635	4,751,644,230	1,030,128,679	1,162,283,810	—
Total assets	<u>\$151,423,927,511</u>	<u>\$164,177,657,738</u>	<u>\$41,560,771,247</u>	<u>\$89,395,766,440</u>	<u>\$19,253,923,548</u>	<u>\$1,213,466,276</u>	<u>\$ —</u>
Liabilities:							
Deposit fund contracts:							
Annuities certain	\$ 919,956,433	\$ 988,838,885	\$ —	\$ —	\$ 919,956,433	\$ —	\$ —
Derivatives	620,186,932	336,757,975	33,977	620,152,955	—	—	—
Derivatives - collateral	1,118,241,050	1,118,241,050	—	1,118,241,050	—	—	—
Payable to parent and affiliate	163,470,385	—	—	163,470,385	—	—	—
Borrowed money	—	—	—	—	—	—	—
Amounts payable for securities lending	675,973,339	675,973,339	—	675,973,339	—	—	—
Separate accounts liabilities - derivatives	28,182,149	21,931,008	—	21,931,008	6,251,141	—	—
Total liabilities	<u>\$ 3,526,010,288</u>	<u>\$ 3,141,742,257</u>	<u>\$ 33,977</u>	<u>\$ 2,599,768,737</u>	<u>\$ 926,207,574</u>	<u>\$ —</u>	<u>\$ —</u>

¹ 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 \$1,953,301,124 and a fair value of \$1,914,821,092 at September 30, 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 \$724,738,560 at September 30, 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, which takes into account matters such as property type, LTV and remaining term of each loan, etc. The spread is a significant component of the pricing inputs, and therefore, these investments are classified as Level 3.

NOTES TO FINANCIAL STATEMENTS

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

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

9/30/2022					
Category of Investment	Investment Strategy	Fair Value Determined using NAV	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge Fund	Multi-strategy	\$ 1,073,903,348	\$ —	Monthly, Quarterly, Semi-Annually, Annually	180 days or less
Hedge Fund	Fixed Income Arbitrage	34,288,183	—	Quarterly	100 days or less
Hedge Fund	Sector Investing	24,884,622	—	Monthly	30 days
Hedge Fund	Long/Short Equity	4,211,211	—	Monthly	30 days
Private Equity	Venture Capital	24,996,446	—	Quarterly	95 days
Mutual Funds	Multi Strategy, Global Allocation	51,182,466	—	Quarterly, Weekly	5 days - 45 days (Assets subject to lock up periods)
		<u>\$ 1,213,466,276</u>	<u>\$ —</u>		

21. Other Items

A. Unusual or Infrequent Items

The Company continues to monitor the economic environment and other potential impacts relating to the COVID-19 pandemic. The Company has maintained effective operations and levels of policyholder service throughout the course of the pandemic. 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.

B. Troubled Debt Restructuring: Debtors

Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Other Disclosures

Not applicable.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-transferable Tax Credits

Not applicable.

F. Subprime and Midprime Mortgage Related Risk Exposure

No change.

G. Retained Assets

No change.

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

Not applicable.

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

Not applicable.

22. Events Subsequent

At November 11, 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.

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

No change.

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No change.

34. Premium and Annuity Considerations Deferred and Uncollected

No change.

35. Separate Accounts

A. Separate Accounts Activity

No change.

B. General Nature and Characteristics of Separate Accounts Business

No change.

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

No change.

36. Loss/Claim Adjustment Expenses

Not applicable.

STATEMENT AS OF SEPTEMBER 30, 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
NYLIM Service Company LLC	Jersey City, NJ				YES
NYL Investors LLC	New York, NY				YES
IndexIQ Advisors LLC	New York, NY				YES
Flatiron RR LLC	New York, NY				YES
MKS CLO Advisors, LLC	New York, NY				YES
Cascade CLO Manager, LLC	New York, NY				YES
Apogem Capital LLC	New York, NY				YES
Candriam	Strassen, LUX				YES
Ausbil Investment Management Limited	Sydney, AUS				YES

STATEMENT AS OF SEPTEMBER 30, 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:

\$12,074,632

INVESTMENT

- 11.1

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

Yes [] No [X]
- 11.2

If yes, give full and complete information relating thereto:
12.

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

\$568,149,732
13.

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

\$
- 14.1

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

Yes [X] No []
- 14.2

If yes, please complete the following:

	1	2
	Prior Year-End Book/Adjusted Carrying Value	Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$2,895,559,880	\$2,715,301,124
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	\$2,220,390,420
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$4,844,695,156	\$4,935,691,544
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.

\$696,180,141

16.2

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

\$697,581,550

16.3

Total payable for securities lending reported on the liability page.

\$675,973,339

STATEMENT AS OF SEPTEMBER 30, 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
IndexIQ Advisors LLC	A
Mackay Shields LLC	A
Apogem Capital 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
144790	IndexIQ Advisors LLC	549300GES17SMB5H7677	SEC	DS
107717	Mackay Shields LLC	549300Y7LLC0FU7R8H16	SEC	DS
309234	Apogem Capital LLC	549300S5H0LSGCLLY165	SEC	DS
289468	Ausbil Investment Management Limited	213800CAHL6BV66NEZ11	SEC	DS
109591	New York Life Investment Management LLC	1GJ1X7QLRC5K7CY9GE11	SEC	NO
154625	Credit Value Partners, LLC	PH9L08JDKW4453VQ1706	SEC	NO
106595	Wellington Management Company LLP	549300YHP12TEZNL CX41	SEC	NO
107738	Goldman Sachs Asset Management LP	CF5M58QA35CFPUX70H17	SEC	NO
107038	J.P. Morgan Investment Management Inc.	549300W78QH V4XMM6K69	SEC	NO

- 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: 1

Fillings that have been submitted but not yet rated by the SVO: 10

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

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

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

STATEMENT AS OF SEPTEMBER 30, 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

\$

4,944,820

1.13

Commercial Mortgages

\$

15,561,536,021

1.14

Total Mortgages in Good Standing

\$

15,566,480,841

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

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

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

130,290,000

1.44

Total Mortgages in Process of Foreclosure

\$

130,290,000

1.5

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

\$

15,696,770,841

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

2.

Operating Percentages:

2.1

A&H loss percent

%

2.2

A&H cost containment percent

%

2.3

A&H expense percent excluding cost containment expenses

%

3.1

Do you act as a custodian for health savings accounts?

Yes

[]

No

[X]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes

[]

No

[X]

3.4

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

\$

4.

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

Yes

[X]

No

[]

4.1

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

Yes

[]

No

[]

Fraternal Benefit Societies Only:

5.1

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

Yes

[]

No

[]

N/A

[]

5.2

If no, explain:

6.1

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

Yes

[]

No

[]

6.2

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

Date	Outstanding Lien Amount

STATEMENT AS OF SEPTEMBER 30, 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 SEPTEMBER 30, 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	3				
			Active Status (a)	Life Insurance Premiums	Annuity Considerations				
1.	Alabama	AL	L	15,428,192	147,178,503			162,606,695	2,154,503
2.	Alaska	AK	L	4,227,159	53,981,064			58,208,223	738,942
3.	Arizona	AZ	L	24,176,470	349,695,605			373,872,075	3,261,194
4.	Arkansas	AR	L	5,800,551	45,839,716			51,640,267	556,151
5.	California	CA	L	212,391,058	1,921,877,232			2,134,268,290	15,901,386
6.	Colorado	CO	L	17,426,883	280,549,320			297,976,203	3,915,705
7.	Connecticut	CT	L	17,577,563	137,663,606			155,241,169	1,736,309
8.	Delaware	DE	L	5,605,414	31,358,651			36,964,065	730,467
9.	District of Columbia	DC	L	4,735,445	12,576,848			17,312,293	
10.	Florida	FL	L	88,040,739	1,015,024,694			1,103,065,433	10,754,783
11.	Georgia	GA	L	24,969,539	224,628,598			249,598,137	5,969,623
12.	Hawaii	HI	L	54,040,301	81,797,580			135,837,881	1,446,544
13.	Idaho	ID	L	3,601,372	52,133,513			55,734,885	485,710
14.	Illinois	IL	L	109,989,778	350,081,397			460,071,175	3,954,932
15.	Indiana	IN	L	19,318,708	102,995,035			122,313,743	699,315
16.	Iowa	IA	L	12,366,080	94,817,822			107,183,902	1,745,102
17.	Kansas	KS	L	8,844,853	68,320,053			77,164,906	940,528
18.	Kentucky	KY	L	7,389,299	91,002,281			98,391,580	1,777,346
19.	Louisiana	LA	L	26,530,402	249,524,555			276,054,957	4,103,526
20.	Maine	ME	L	2,119,583	40,382,141			42,501,724	1,698,042
21.	Maryland	MD	L	32,502,258	178,613,047			211,115,305	2,663,929
22.	Massachusetts	MA	L	51,378,675	469,173,284			520,551,959	7,707,813
23.	Michigan	MI	L	34,903,389	283,483,473			318,386,862	3,860,137
24.	Minnesota	MN	L	49,286,673	127,770,219			177,056,892	2,212,187
25.	Mississippi	MS	L	11,328,997	57,989,814			69,318,811	1,174,105
26.	Missouri	MO	L	17,162,919	354,834,235			371,997,154	4,017,900
27.	Montana	MT	L	3,775,486	35,918,637			39,694,123	794,075
28.	Nebraska	NE	L	6,201,583	43,856,419			50,058,002	177,072
29.	Nevada	NV	L	9,866,729	106,193,919			116,060,648	449,603
30.	New Hampshire	NH	L	7,145,140	76,474,492			83,619,632	1,170,623
31.	New Jersey	NJ	L	56,704,736	572,748,362			629,453,098	3,259,715
32.	New Mexico	NM	L	5,966,284	72,238,293			78,204,577	1,941,909
33.	New York	NY	L	180,641,460	1,434,691,032			1,615,332,492	9,628,146
34.	North Carolina	NC	L	25,010,039	271,829,687			296,839,726	5,270,054
35.	North Dakota	ND	L	7,137,985	30,128,308			37,266,293	692,680
36.	Ohio	OH	L	26,478,751	342,591,160			369,069,911	2,998,929
37.	Oklahoma	OK	L	10,137,034	79,433,537			89,570,571	587,454
38.	Oregon	OR	L	10,840,841	135,683,666			146,524,507	1,162,251
39.	Pennsylvania	PA	L	46,234,545	385,847,055			432,081,600	5,231,133
40.	Rhode Island	RI	L	3,427,301	37,749,852			41,177,153	1,229,630
41.	South Carolina	SC	L	14,878,074	148,549,653			163,427,727	2,889,626
42.	South Dakota	SD	L	12,454,265	68,651,713			81,105,978	161,835
43.	Tennessee	TN	L	15,665,829	153,519,762			169,185,591	1,328,630
44.	Texas	TX	L	123,156,400	880,391,657			1,003,548,057	17,761,820
45.	Utah	UT	L	8,399,851	109,280,237			117,680,088	892,320
46.	Vermont	VT	L	2,539,417	25,190,972			27,730,389	995,614
47.	Virginia	VA	L	48,335,475	278,343,181			326,678,656	5,624,481
48.	Washington	WA	L	40,990,189	361,312,627			402,302,816	1,745,711
49.	West Virginia	WV	L	2,148,481	41,345,994			43,494,475	657,374
50.	Wisconsin	WI	L	10,626,776	111,070,601			121,697,377	2,943,113
51.	Wyoming	WY	L	1,996,422	40,109,224			42,105,646	394,531
52.	American Samoa	AS	N						
53.	Guam	GU	L	4,545	8,042,421			8,046,966	
54.	Puerto Rico	PR	N	72,785	300			73,085	
55.	U.S. Virgin Islands	VI	L	23,670				23,670	
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N	639,020	(4,262)			634,758	
58.	Aggregate Other Aliens	OT	XXX	5,309,492	1,906,683			7,216,175	
59.	Subtotal	XXX		1,547,950,905	12,676,387,468			14,224,338,373	154,194,508
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		51,348	121			51,469	
94.	Aggregate or other amounts not allocable by State	XXX		599,641				599,641	
95.	Totals (Direct Business)	XXX		1,548,601,894	12,676,387,589			14,224,989,483	154,194,508
96.	Plus Reinsurance Assumed	XXX		850,803,219				850,803,219	
97.	Totals (All Business)	XXX		2,399,405,113	12,676,387,589			15,075,792,702	154,194,508
98.	Less Reinsurance Ceded	XXX		409,766,069				409,766,069	
99.	Totals (All Business) less Reinsurance Ceded	XXX		1,989,639,044	12,676,387,589			14,666,026,633	154,194,508
DETAILS OF WRITE-INS									
58001.	Other Alien	XXX		5,309,492	1,906,683			7,216,175	
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		5,309,492	1,906,683			7,216,175	
9401.	Parent Company Contributions for Employee Benefit Plans	XXX		599,641				599,641	
9402.	Aggregate or other amounts not allocable by State	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

b 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)
 NYLIM Jacob Ballas India (FPI) IV LLC (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)
Cortlandt Town Center LLC (DE)
REEP-1250 Forest LLC
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 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)	NJIND Melrich Road LLC (DE)
REEP-IND MCP III OWNER NC LLC (DE)	FP Building 18, LLC (DE)
REEP-IND RTG NC LLC (DE)	FP Building 19, LLC (DE)
REEP-IND STANFORD COURT LLC (DE)	Enclave CAF, LLC (DE)
REEP-IND Valley View TX LLC (DE)	Summitt Ridge Apartments, LLC (DE)
REEP-IND Valwood TX LLC (DE)	PTC Acquisitions, LLC (DE)
REEP-MF 960 East Paces Ferry GA LLC (DE)	Martingale Road LLC (DE)
REEP-MF 960 EPF Opco GA LLC (DE)	NYLIC HKP MEMBER LLC (DE)
REEP-MF Emblem DE LLC (DE)	NYLIC HKP VENTURE LLC (DE)
REEP-MF Gateway TAF UT LLC (DE)	NYLIC HKP REIT LLC (DE)
REEP-WP Gateway TAB JV LLC (DE)	New York Life Funding (CYM)
REEP-MF Issaquah WA LLC (DE)	New York Life Global Funding (DE)
REEP-MF Mount Vernon GA LLC (DE)	Government Energy Savings Trust 2003-A (NY)
REEP-MF Mount Laurel NJ LLC (DE)	UFI-NOR Federal Receivables Trust, Series 2009B (NY)
REEP-MF NORTH PARK CA LLC (DE)	JREP Fund Holdings I, L.P. (CYM)
REEP-AVERY OWNER LLC (DE)	Jaguar Real Estate Partners L.P. (CYM)
REEP-MF One City Center NC LLC (Delaware)	NYLIFE Office Holdings Member LLC (DE)
REEP-MF Verde NC LLC (DE)	NYLIFE Office Holdings LLC (DE)
REEP-MF Wallingford WA LLC (DE)	NYLIFE Office Holdings REIT LLC (DE)
REEP-MF STEWART AZ OLDER LLC (DE)	REEP-OFC DRAKES LANDING CA LLC (DE)
REEP-MF STEWART AZ (DE)	REEP-OFC CORPORATE POINTE CA LLC (DE)
REEP-OFC Bellevue WA LLC (DE)	REEP-OFC VON KARMAN CA LLC (DE)
REEP-OFC Financial Center FL LLC (DE)	REEP-OFC ONE BOWDOIN SQUARE MA LLC (DE)
REEP-OFC WATER RIDGE NC HOLDCO LLC (DE)	REEP-OFC 525 N Tryon NC LLC (DE)
REEP-OFC ONE WATER RIDGE NC LLC (DE)	525 Charlotte Office LLC (DE)
REEP-OFC TWO WATER RIDGE NC LLC (DE)	NYLIFE Office Holdings Acquisition REIT LLC (DE)
REEP-OFC FOUR WATER RIDGE NC LLC (DE)	REEP-OFC Westory DC LLC (DE)
REEP-OFC FIVE WATER RIDGE NC LLC (DE)	Skyhigh SPV Note Issuer 2020 Parent Trust (DE)
REEP-OFC SIX WATER RIDGE NC LLC (DE)	Skyhigh SPV Note Issuer 2020 LLC (DE)
REEP-OFC SEVEN WATER RIDGE NC LLC (DE)	Sol Invictus Note Issuer 2021-1 LLC (DE)
REEP-OFC EIGHT WATER RIDGE NC LLC (DE)	Veritas Doctrina Note Issuer SPV LLC (DE)
REEP-OFC NINE WATER RIDGE NC LLC (DE)	MSSIV NYL Investor Member LLC (DE)
REEP-OFC TEN WATER RIDGE NC LLC (DE)	MSVEF Investor LLC (DE)
REEP-OFC ELEVEN WATER RIDGE NC LLC (DE)	MSVEF Feeder LP (DE)
REEP-MF FOUNTAIN PLACE MN LLC (DE)	MSVEF REIT LLC (DE)
REEP-MF FOUNTAIN PLACE LLC (DE)	Madison Square Value Enhancement Fund LP (DE)
REEP-MF Park-Line FL LLC (DE)	MSVEF-MF Evanston GP LLC (DE)
REEP-OFC 2300 Empire CA LLC (DE)	MSVEF-MF Evanston IL LP (DE)
REEP-IND 10 WEST II AZ LLC (DE)	MSVEF-MF HUNTINGTON PARK GP LLC (DE)
REEP-IND MCP WEST NC LLC	MSVEF-MF HUNTINGTON PARK WA LP (DE)
REEP-RTL Flemington NJ LLC (DE)	MSVEF-OFC WFC Tampa GP LLC (DE)
REEP-RTL Mill Creek NJ LLC (DE)	MSVEF-OFC WFC Tampa FL LP (DE)
REEP-RTL NPM GA LLC (DE)	MSVEF-FG WFC Tampa JV LP (DE)
REEP OFC 515 Post Oak TX LLC (DE)	MSVEF-OFC WFC Tampa PO GP LLC (DE)
REEP-RTL DTC VA LLC (DE)	MSVEF-FG WFC Property Owner LP (DE)
REEP-RTL DTC-S VA LLC (DE)	MSVEF-IND Commerce 303 GP LLC (DE)
NJIND Raritan Center LLC (DE)	MSVEF-IND Commerce 303 AZ LP (DE)
NJIND Talmadge Road LLC (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 Insurance Company (Parent) (continued)

MSVEF-MF Pennbrook Station GP LLC (DE)
MSVEF-MF Pennbrook Station PA 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)
 MNCVAD II-IND SHILOH CA LLC (DE)
 MNCVAD II-BIG SHILOH JC 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)
 MSSDF REIT Funding Sub VI LLC (Delaware)
 MSSDF REIT Funding Sub VII LLC (Delaware)
MSSIV GP LLC (DE)
 Madison Square Strategic Investments Venture LP (DE)
 MSSIV REIT Manager LLC (DE)
 Madison Square Strategic Investments Venture REIT LLC (Delaware)
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)
 MADISON-IND POWAY CA LLC (DE)
 MADISON-LPC POWAY JV LLC (DE)
 MADISON-MF GRANARY FLATS TX LLC (DE)
 MADISON-AO GRANARY FLATS JV LLC (Delaware)
 MADISON-AO GRANARY FLATS OWNER LLC (Delaware)
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 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-MF 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

MacKay Shields LLC (DE) <ul style="list-style-type: none">MacKay Shields Emerging Markets Debt Portfolio (DE)MacKay Shields Core Plus Opportunities Fund GP LLC (DE)<ul style="list-style-type: none">MacKay Shields Core Plus / Opportunities Fund LP (DE)MacKay Municipal Managers Opportunities GP LLC (DE)<ul style="list-style-type: none">MacKay Municipal Opportunities Master Fund, L.P. (DE)MacKay Municipal Opportunities Fund, L.P. (DE)MacKay Municipal Managers Credit Opportunities GP, LLC (DE)<ul style="list-style-type: none">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)<ul style="list-style-type: none">MacKay Municipal Credit Opportunities HL (Cayman) Fund, LP (CYM)MacKay Municipal Short Term Opportunities Fund GP LLC (DE)<ul style="list-style-type: none">MacKay Municipal Short Term Opportunities Fund LP (DE)Plainview Funds plc (IRL)MacKay Shields High Yield Active Core Fund GP LLC (DE)<ul style="list-style-type: none">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)<ul style="list-style-type: none">MacKay Shields Core Fixed Income Fund LP (DE)MacKay Shields Select Credit Opportunities Fund GP LLC (DE)<ul style="list-style-type: none">MacKay Shields Select Credit Opportunities Fund LP (DE)MacKay Shields (International) Ltd. (GBR)MacKay Shields (Services) Ltd. (GBR)<ul style="list-style-type: none">MacKay Shields UK LLP (GBR)MacKay Municipal Managers California Opportunities GP LLC (DE)<ul style="list-style-type: none">MacKay Municipal California Opportunities Fund, L.P. (DE)MacKay Municipal New York Opportunities GP LLC (DE)<ul style="list-style-type: none">MacKay Municipal New York Opportunities Fund, L.P. (DE)MacKay Municipal Opportunity HL Fund, L.P. (DE)MacKay Municipal Capital Trading GP LLC (DE)<ul style="list-style-type: none">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)<ul style="list-style-type: none">MacKay Municipal Managers Strategic Opportunities Fund, L.P. (DE)MacKay Shields US Equity Market Neutral Fund GP LLC (DE)<ul style="list-style-type: none">MacKay Cornerstone US Equity Market Neutral Fund LP (DE)MacKay Shields Intermediate Bond Fund GP LLC (DE)<ul style="list-style-type: none">MacKay Shields Intermediate Bond Fund LP (DE)MacKay Municipal Managers Opportunities Allocation GP LLC (DE)<ul style="list-style-type: none">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)<ul style="list-style-type: none">MacKay Municipal U.S. Infrastructure Opportunities Fund LP (DE)MacKay Municipal Managers High Yield Select GP LLC (DE)	<ul style="list-style-type: none">MacKay Municipal High Yield Select Fund LP (DE)MacKay Flexible Income Fund GP LLC (DE)<ul style="list-style-type: none">MacKay Flexible Income Fund LP (DE)MacKay Multi-Asset Real Return Fund GP LLC (DE)<ul style="list-style-type: none">MacKay Multi-Asset Real Return Fund LP (DE)MacKay Multi-Asset Income Fund GP LLC (DE)<ul style="list-style-type: none">MacKay Multi-Asset Income Fund LP (DE)MacKay Municipal Managers High Income Opportunities GP LLC (DE)<ul style="list-style-type: none">MacKay Municipal High Income Opportunities Fund LP (DE)Cascade CLO Manager LLC (DE)<ul style="list-style-type: none">MKS CLO Holdings GP LLC (DE)<ul style="list-style-type: none">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)<ul style="list-style-type: none">Candriam Global Sustainable Emerging Markets Equities Fund LP (DE)MKS Global Emerging Markets Equities Fund GP LLC (DE)<ul style="list-style-type: none">Candriam Global Emerging Markets Equities Fund LP (DE)New York Life Investment Management Asia Limited (Cayman Islands)MCF Optimum Sub LLC (DE)Apogem Capital LLC (DE)<ul style="list-style-type: none">Madison Capital Funding LLC (DE)<ul style="list-style-type: none">MCF Co-Investment GP LLC (DE)<ul style="list-style-type: none">MCF Co-Investment GP LP (DE)<ul style="list-style-type: none">Madison Capital Funding Co-Investment Fund LP (DE)Madison Avenue Loan Fund GP LLC (DE)<ul style="list-style-type: none">Madison Avenue Loan Fund LP (DE)<ul style="list-style-type: none">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)<ul style="list-style-type: none">MCF CLO VIII LLC (DE)MCF CLO IX Ltd. (CYM)<ul style="list-style-type: none">MCF CLO IX LLC (DE)MCF KB Fund LLC (DE)MCF KB Fund II LLC (DE)MC KB Fund III LLC (DE)MCF Hyundai Fund LLC (DE)MCF Senior Debt Fund – 2020 LP (CYM)Montpelier Carry Parent, LLC (DE)<ul style="list-style-type: none">Montpelier Carry, LLC (DE)Montpelier GP, LLC (DE)<ul style="list-style-type: none">Montpelier Fund, L.P. (DE)MCF Mezzanine Carry I 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)

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

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

New York Life Investment Management Holdings LLC (continued)

NYLCAP 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)
Evolve Asset Management, Ltd. (CYM)
 EIF Managers Limited (MUS)
 EIF Managers II Limited (MUS)
Tetra Opportunities Partners (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)
 ApCap Strategic Partnership I LLC (Delaware)
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)
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)
 Richmond Coinvestment Partners I, LP (DE)
RIC I Carry Parent, LLC (DE)
 RIC I Carry, LLC (DE)
PASF V 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)

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 LLC. (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)
IQ MacKay Multi-Sector Income ETF
IQ Winslow Focused Large Cap Growth ETF
IQ Winslow Large Cap Growth ETF
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 FTSE International Eq Ccy Netrl ETF
IQ Global Equity R&D Leaders 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 Large Cap Equity ETF (DE)
IQ U.S. Large Cap R&D Leaders ETF (DE)
IQ U.S. Mid Cap R&D Leaders ETF (DE)
New York Life Investment Management Holdings International (LUX)
New York Life Investment Management Holdings II International (LUX)
Candriam Group (LUX)
CGH UK Acquisition Company Limited (GBR)
Tristan Capital Partners Holdings Limited (GBR)
Tristan Capital Holdings Limited (GBR)
Tristan Capital Partners LLP (GBR)
EPISO 4 Co-Investment LLP (GBR)
EPISO 4 (GP) LLP (GBR)
EPISO 4 Incentive Partners LLP (GBR)
CCP 5 Co-Investment LLP (GBR)
Tristan Capital Limited (GBR)
Tristan Capital Partners LLP (GBR)
CCP III Co-Investment (GP) Limited (GBR)
CCP III Co-Investment LP (GBR)
CCP IV Co-Investment LP (GBR)
CCP III (GP) LLP (GBR)
CCP III Incentive Partners (GP) Limited (GBR)
CCP III Incentive Partners LP (GBR)
CCP IV Incentive Partners LP (GBR)
Curzon Capital Partners III (GP) Limited (GBR)
CCP III (GP) LLP (GBR)
EPISO 3 Co-Investment (GP) Limited (GBR)

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

New York Life Investment Management Holdings LLC (continued)

EPISO 3 Co-Investment LP (GBR)
EPISO 3 Incentive Partners (GP) Limited (GBR)
EPISO 3 Incentive Partners LP (GBR)
EPISO 3 IOM Limited (IMN)
CCP IV (GP) LLP (GBR)
Curzon Capital Partners IV (GP) Limited (GBR)
CCP 5 GP LLP (GBR)
CCP 5 Pool Partnership GP Limited (NJ)
CCP 5 Pool Partnership SLP (NJ)
Tristan Capital Partners Asset Management Limited (GBR)
TCP Poland Spolka z ograniczoną odpowiedzialnością (POL)
TCP Co-Investment (GP) S.à.r.l. (LUX)
TCP Co-Investment SCSP (LUX)
TCP Incentive Partners SCSP (LUX)
TCP Incentive Partners (GP) S.à.r.l. (LUX)
German Property Performance Partners Investors Feeder Verwaltungs GmbH (DEU)
EPISO 4 (GP) S.à.r.l. (LUX)
EPISO 4 (GP) II S.à.r.l. (LUX)
Tristan (Holdings) Limited (GBR)
EPISO 3 Feeder (GP) Limited (GBR)
CCP V Feeder (GP) LLP (GBR)
EPISO 4 Feeder (GP) LLP (GBR)
CCP 5 Feeder LLP (GBR)
Tristan Global Securities GP Limited (CYM)
Tristan Global Securities LP (CYM)
KTA Holdco (LUX)
Kartesia Management SA (LUX)
Kartesia UK Ltd. (GBR)
Kartesia Belgium (BEL)
Kartesia Credit FFS (FRA)
Kartesia GP III (LUX)
Kartesia Credit Opportunities III S.C.A., SICAV-SIF (LUX)
Kartesia Securities (LUX)
Kartesia III Topco S.à.r.l. (LUX)
Kartesia GP IV (LUX)
Kartesia Credit Opportunities IV SCS SICAV-SIF (LUX)
Kartesia Securities IV (LUX)
Kartesia Securities IV Topco S.à.r.l. (LUX)
Kartesia Master GP (LUX)
Kartesia Credit Opportunities V Feeder SCS (LUX)
Kartesia Senior Opportunities I SCS, SICAV-RAIF (LUX)
KASS Unleveled S.à.r.l. (LUX)
KSO I Topco S.à.r.l. (LUX)
Kartesia Credit Opportunities V SCS (LUX)
Kartesia Securities V S.à.r.l. (LUX)
Candriam Luxco S.à.r.l. (LUX)

Candriam Luxembourg (LUX)
Candriam Belgium (BEL)
Candriam France (FRA)
Candriam Monétaire SICAV (FRA)
Candriam Switzerland LLC (CHE)
Candriam GP (LUX)
Cordius (LUX)
Cordius CIG (LUX)
IndexIQ (LUX)
IndexIQ Factors Sustainable Corporate Euro Bond (LUX)
IndexIQ Factors Sustainable EMU Equity (LUX)
IndexIQ Factors Sustainable Europe Equity (LUX)
IndexIQ Factors Sustainable Japan Equity (LUX)
IndexIQ Factors Sustainable Sovereign Euro Bond (LUX)
Candriam Absolute Return (LUX)
Candriam Absolute Return Equity Market Neutral (LUX)
Candriam 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 Emerging Markets Corporate
Candriam Bonds Emerging Markets Total Return (LUX)
Candriam Bonds Euro Long Term (LUX)
Candriam Bonds International (LUX)
Candriam Diversified Futures (BEL)
Candriam Equities L (LUX)
Candriam Equities L EMU Innovation (LUX)
Candriam Equities L Meta Globe (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 Impact One (LUX)
Candriam L (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 (FRA)
Candriam Sustainable (LUX)

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 Sustainable Bond Global (LUX)
	Candriam Sustainable Bond Global Convertible
	Candriam Sustainable Bond Impact (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 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)
REEP-IND ROMULUS MI LLC (Delaware)
 REEP-NPD ROMULUS JV LLC

STATEMENT AS OF SEPTEMBER 30, 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								
							NYLIC HKP Member LLC	DE	NIA	Corporation	Ownership	32.026	New York Life Insurance Company	NO	
							NYLIC HKP VENTURE LLC	DE	NIA	NYLIC HKP Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIC HKP REIT LLC	DE	NIA	NYLIC HKP VENTURE LLC	Ownership	51.000	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	
							NYLIM Jacob Ballas India (FPI) IV LLC (Mauritius)	MUS	NIA	NYLIM Jacob Ballas India Holdings IV	Ownership	100.000	New York Life Insurance Company	NO	
							Fiatiron RR LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			98-1075997				Fiatiron CLO 2013-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1180305				Fiatiron CLO 2015-1 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1330289				Fiatiron CLO 17 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Fiatiron CLO 18 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Fiatiron CLO 19 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Fiatiron CLO 20 Funding Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Fiatiron CLO 21 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Fiatiron RR CLO 22 LLC	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	12
							Fiatiron CLO 23 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Fiatiron CLO 23 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Fiatiron RR CLO 24 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Fiatiron RR LLC, Manager Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Fiatiron 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	

STATEMENT AS OF SEPTEMBER 30, 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)	*
							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	
							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-Freepport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freepport, L.P.	TX	NIA	NYMH-Freepport 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	95.500	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	
							Salisbury Square Tower One LLC	DE	NIA	REEP-DRP Salisbury Square Tower One TAB JV LLC	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-1250 Forest 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 Nall 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	
			83-2598877				REEP-IND MCP VIII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							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	
			61-1738919				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 Kent LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF SEPTEMBER 30, 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)	*
			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	
			83-4685915				REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4592121				REEP-IND MCP VII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP III OWNER NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND RTG NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND STANFORD COURT	DE	NIA	New York Life Insurance Company	Ownership	101.000	New York Life Insurance Company	NO	
							REEP-IND Simonton TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valley View TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valwood TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF 960 East Paces Ferry GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			82-1945938				REEP-MF 960 EPF Opco GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4102691				REEP-MF Emblem DE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	NO	
							New York Life Insurance and Annuity Corporation	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	1.000	New York Life Insurance Company	NO	
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	99.000	New York Life Insurance Company	NO	
							REEP-WP Gateway TAB JV LLC	DE	NIA	New York Life Insurance Company	Ownership	1.000	New York Life Insurance Company	NO	
							REEP-MF Issaquah WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Mount Vernon GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Mount Laurel NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF NORTH PARK CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AVERY OWNER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC LLC	DE	NIA	New York Life Insurance Company	Ownership	101.000	New York Life Insurance Company	NO	
							REEP-MF Verde NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wallingford WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			87-1661026				REEP-MF STEWART AZ HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Bellevue WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Financial Center FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC WATER RIDGE NC HOLDCO LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TWO WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC FOUR WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC FIVE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SIX WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC EIGHT WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC NINE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ELEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2351415				REEP-MF FOUNTAIN PLACE MN LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2456809				REEP-MF FOUNTAIN PLACE LLC	DE	NIA	REEP-MF FOUNTAIN PLACE MN LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3514927				REEP-MF Park-Line FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST II AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Flemington NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Mill Creek NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			85-3592979				REEP-RTL NPM GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP OFC 515 Post Oak TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance Company	Ownership	39.000	New York Life Insurance Company	NO	

STATEMENT AS OF SEPTEMBER 30, 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)	*
			87-2706041				REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	61.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
							REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	
							REEP-IND ROMULUS MI LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD ROMULUS JV LLC	DE	NIA	REEP-IND ROMULUS MI LLC	Ownership	87.140	New York Life Insurance Company	NO	
							NJIND Raritan Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	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		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 IIA 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	94.590	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	

STATEMENT AS OF SEPTEMBER 30, 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)	*
			88-2404158				MSVEF-SW Commerce 303 JV LP	.DE	NIA	MSVEF-IND Commerce 303 AZ LP	Ownership	95.000	New York Life Insurance Company	.NO	
							MSVEF-MF Pennbrook Station GP LLC	.DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	.NO	
			88-2389603				MSVEF-MF Pennbrook Station PA LP (Delaware) (MSVEFLP: 51%; GPLLC: 0%)	.DE	NIA	MSVEF-MF Pennbrook Station GP LLC	Ownership	51.000	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	
							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	
							MNCVAD II-MF HENLEY CA LLC	.DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	.NO	
							MNCVAD II-SP HENLEY JV LLC	.DE	NIA	MNCVAD II-MF HENLEY CA LLC	Ownership	90.000	New York Life Insurance Company	.NO	
							MNCVAD II-SP HENLEY OWNER LLC	.DE	NIA	MNCVAD II-SP HENLEY JV LLC	Ownership	100.000	New York Life Insurance Company	.NO	

STATEMENT AS OF SEPTEMBER 30, 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)	*
							MNCVAD 11-OFC 770 L Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership.....	100.000	New York Life Insurance Company	NO	
							MNCVAD 11-MF UNION CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership.....	100.000	New York Life Insurance Company	NO	
							MNCVAD 11- HOLLIDAY UNION JV LLC	DE	NIA	MNCVAD 11-MF UNION CA LLC	Ownership.....	90.000	New York Life Insurance Company	NO	
							MNCVAD 11-OFC HARBORS CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership.....	100.000	New York Life Insurance Company	NO	
							MNCVAD 11-SEAGATE HARBORS LLC	DE	NIA	MNCVAD 11-OFC HARBORS CA LLC	Ownership.....	90.000	New York Life Insurance Company	NO	
							MNCVAD 11-OFC 630 K Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership.....	100.000	New York Life Insurance Company	NO	
							MNCVAD 11-IND SHILOH CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership.....	100.000	New York Life Insurance Company	NO	
							MNCVAD 11-BIG SHILOH JC LLC	DE	NIA	MNCVAD 11-IND SHILOH CA LLC	Ownership.....	90.000	New York Life Insurance Company	NO	
			84-1758196				MSSDF GP LLC	DE	NIA	NYL Investors LLC	Ownership.....	100.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance Company	Ownership.....	35.000	New York Life Insurance Company	NO	
							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	MSSDF Member LLC	Ownership.....	40.400	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	
							MSSDF REIT Funding Sub VI LLC (Delaware)	DE	NIA	MSSDF REIT LLC	Ownership.....	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VII LLC (Delaware)	DE	NIA	MSSDF REIT LLC	Ownership.....	100.000	New York Life Insurance Company	NO	
							MSSIV GP LLC (Delaware)	DE	NIA	NYL Investors LLC	Ownership.....	100.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture LP	DE	NIA	MSSIV GP	Ownership.....	51.000	New York Life Insurance Company	NO	
							MSSIV REIT Manager LLC (Delaware)	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership.....	51.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture REIT LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership.....	51.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC (Delaware)	DE	NIA	New York Life Insurance Company	Ownership.....	90.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC (Delaware)	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	10.000	New York Life Insurance Company	NO	
							MSVEF GP LLC	DE	NIA	NYL Investors LLC	Ownership.....	100.000	New York Life Insurance Company	NO	
							MCPF 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				MCPF Holdings Manager LLC	DE	NIA	Madison Core Property Fund LP	Ownership.....	100.000	New York Life Insurance Company	NO	
			83-4049223				MCPF MA Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership.....	100.000	New York Life Insurance Company	NO	
							MCPF 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	
							MADISON-IND POWAY CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership.....	100.000	New York Life Insurance Company	NO	
							MADISON-LPC POWAY JV LLC (Delaware)	DE	NIA	Madison Core Property Fund LP	Ownership.....	100.000	New York Life Insurance Company	NO	
							MADISON-MF GRANARY FLATS TX LLC (Delaware)	DE	NIA	MADISON-LPC POWAY JV LLC (Delaware)	Ownership.....	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS JV LLC (Delaware)	DE	NIA	MADISON-MF GRANARY FLATS TX LLC (Delaware)	Ownership.....	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS OWNER LLC (Delaware)	DE	NIA	MADISON-AO GRANARY FLATS JV LLC (Delaware)	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	

STATEMENT AS OF SEPTEMBER 30, 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 Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/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 Newpoint Commons, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Northsight, 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	
			47-2279230				MADISON-OFC Centerpoint Plaza CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2283899				MADISON-IND Logistics NC LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF-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	
							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	
			83-4019048				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-MF 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	
							Madison-MF Osprey QRS Inc	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			87-4097153				Madison-MF Osprey NC GP LLC	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	100.000	New York Life Insurance Company	NO	
			87-4075458				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	
										New York Life Investment Management Holdings LLC					
			13-4080466		0000061227		MacKay Shields LLC	DE	NIA		Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Shields Emerging Markets Debt Portfolio	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Shields Core Plus Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF SEPTEMBER 30, 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)	*
			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	
							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	
			26-4248749		0001502130		MackKay Shields Credit Strategy Fund Ltd	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 Partners LP	CYM	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4357172	3859263			MackKay Shields Defensive Bond Arbitrage Fund Ltd.	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001502133		MackKay Shields Defensive Bond Arbitrage Fund Ltd.	BMJ	NIA	MackKay Shields LLC	Ownership	0.170	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.	DE	NIA	MackKay Shields Select Credit Opportunities Fund GP 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 LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108940				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	
			47-3358622				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	

STATEMENT AS OF SEPTEMBER 30, 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	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/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	
			37-1846456		0001701742		MackKay Municipal Strategic Opportunities Fund LP	DE	NIA	MackKay Municipal Managers Strategic Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1728099				MackKay Shields US Equity Market Neutral Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-4320205		0001510983		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	
			82-1715543				MackKay Shields Intermediate Bond Fund GP LLC	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	
							MackKay Municipal Managers U.S. Infrastructure – Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3010096				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	
			84-2017635				MackKay Municipal Managers High Yield Select GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2046842		0001783642		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	
			85-0605318				MackKay Flexible Income Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001811009		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	

STATEMENT AS OF SEPTEMBER 30, 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)	*
							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	
							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	
										New York Life Insurance and Annuity Corporation	Ownership	78.100	New York Life Insurance Company	..NO	
			36-4715120				Madison Capital Funding LLC	..DE	..NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	..NO	
			26-2806813		0001538585		MCF Co-Investment GP LLC	..DE	..NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	..NO	
			26-2806864				MCF Co-Investment GP LP	..DE	..NIA		Ownership	100.000	New York Life Insurance Company	..NO	
							Madison Capital Funding Co-Investment Fund LP	..DE	..NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company	..NO	
			26-2806918		0001538584			..DE	..NIA	Madison Capital Funding LLC	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.	..BMU	..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
							MC KB Fund III LLC (Delaware)	..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	
			32-0469843				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		Other	0.000	New York Life Insurance Company	..NO	1

STATEMENT AS OF SEPTEMBER 30, 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)	*
			98-1450997				MCF PD Fund LP	DE	NIA	MCF PD Fund GP LLC	Other	0.000	New York Life Insurance Company	NO	1
			83-4242231				MCF Senior Debt Fund 2019-I GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							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	
							New York Life Capital Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital 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	
							New York Life Capital Partners IV, LP	DE	NIA	New York Life Capital Partners IV GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund, L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund II L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	Apogem Capital 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	
							GPP V ECI Aggregator LP	DE	NIA	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	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF SEPTEMBER 30, 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)	*
							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	Apogem Capital 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	
					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	Apogem Capital 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	Apogem Capital 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	Apogem Capital 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	Apogem Capital 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	Apogem Capital 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	Apogem Capital 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	

STATEMENT AS OF SEPTEMBER 30, 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 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner- ship Provide Percent- age	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Relation- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
							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 F LLC .....	..DE	..NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							GPP VI Blocker G LLC .....	..DE	..NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							GPP VI Blocker H 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	
							Apogem Co-Invest VII GenPar, GP LLC .....	..DE	..NIA	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							Apogem Co-Invest VII, GenPar LP .....	..DE	..NIA	Apogem Co-Invest VII GenPar, GP LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							Apogem Partners Co-Investment VII, LP .....	..DE	..NIA	Apogem Co-Invest VII, GenPar LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							GoldPoint Private Credit GenPar GP, LLC .....	..DE	..NIA	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
					0001718352		GoldPoint Private Credit Fund, LP .....	..DE	..NIA	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							Goldpoint Partners Canada GenPar, Inc. ....	..CAN	..NIA	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYLCAP Select Manager Canada Fund, LP .....	..CAN	..NIA	NYLCAP Canada GenPar, Inc.	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYLCAP Canada II GenPar, Inc. ....	..CAN	..NIA	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYLCAP Select Manager Canada Fund II, L.P. ..	..CAN	..NIA	NYLCAP Canada II GenPar, Inc.	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYLIM Mezzanine Partners II GenPar GP, LLC ..	..DE	..NIA	Apogem Capital 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	Apogem Capital 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, LP .....	..DE	..NIA	NYLCAP Mezzanine Partners III GenPar, LP ..	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
					0001483925		NYLCAP Mezzanine Offshore Partners III, LP ..	..CYM	..NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYLCAP Select Manager GenPar GP, LLC .....	..DE	..NIA	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYLCAP Select Manager GenPar, LP .....	..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	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO	
							NYLCAP Select Manager II GenPar GP, 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	Apogem Capital 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 (FVC1) 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	Apogem Capital 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

13.13

13.13

13.13

13.13

STATEMENT AS OF SEPTEMBER 30, 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 Per-cent-age	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			35-2476750				PASCBF V Carry, LLC	DE	NIA	PASBF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4523581				PASCOPEF VI Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCOPEF VI Carry, LLC	DE	NIA	PASCOPEF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCOPEF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-4301623		0001595889		Private Advisors Small Company Private Equity Fund VI, LP	DE	NIA	PASCOPEF 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	CYM	NIA	PASCOPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCOPEF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5430553		0001657189		Private Advisors Small Company Private Equity Fund VII, LP	DE	NIA	PASCOPEF 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	CYM	NIA	PASCOPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCOPEF VII Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5442078				PASCOPEF VII Carry, LLC	DE	NIA	PASCOPEF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCOPEF VIII GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2042371				Private Advisors Small Company Private Equity Fund VIII, LP	DE	NIA	PASCOPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1417728		0001711426		Private Advisors Small Company Private Equity Fund VIII (Cayman), LP	CYM	NIA	PASCOPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1939809				PASCOPEF IX GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	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	Apogem 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	Apogem 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
			47-4479441				PA Real Assets Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	Apogem 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	Apogem 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	Apogem 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	Apogem 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	Apogem 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	Apogem 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	Apogem 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	Apogem 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	

STATEMENT AS OF SEPTEMBER 30, 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 Per-centage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			47-5323045		0001656546		PARAF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	Apogem 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	Apogem 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	Apogem 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	Apogem 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	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209		0001721164		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1973380				PARAF III GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1678206		0001223706		PA Real Assets Fund III, LP	DE	NIA	PARAF III GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Hedged Equity Fund, Ltd.	CYM	NIA	Apogem Capital LLC	Other	0.000	New York Life Insurance Company	NO	7
							Private Advisors Hedged Equity Fund (QP), Ltd.	CYM	NIA	Apogem Capital LLC	Other	0.000	New York Life Insurance Company	NO	7
			20-1079864		0001459910		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
			98-0626772				SAF GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1875231				Social Advancement Fund, LP	DE	NIA	SAF GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1371149				WTP GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-5163324		0001605509		West Tower Partners, LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1164867		0001605502		West Tower Partners, Ltd.	CYM	NIA	Apogem 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	Apogem 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	Apogem 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	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	
							New York Life Investment Management			Holdings LLC					
			22-3704242		0001103598		NYLIM Service Company LLC	DE	NIA	New York Life Investment Management	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Workforce GP LLC	DE	NIA	Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management LLC	DE	NIA	Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206685		0001133639		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	
							WFGH, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	NO	
				4643807	0001406803		Workforce Housing Fund I – 2007, LP	DE	NIA	WFGH, GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							New York Life Investment Management			Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							IndexIQ Holdings LLC	DE	NIA	Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF SEPTEMBER 30, 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	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			02-0811751		0001483922	IndexIQ LLC	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	IndexIQ LLC	DE	NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company	NO	
			02-0811753		0001415996	IndexIQ Advisors LLC	IndexIQ Advisors LLC	DE	NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	NO	
						IndexIQ Active ETF Trust	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	IQ MacKay ESG Core Plus Bond ETF	DE	NIA	New York Life Investment Management LLC	Ownership	99.420	New York Life Insurance Company	NO	
						IQ MacKay California Municipal Intermediate ETF	IQ MacKay California Municipal Intermediate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	46.670	New York Life Insurance Company	NO	
						IQ MacKay California Municipal Intermediate ETF	IQ MacKay California Municipal Intermediate ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	47.620	New York Life Insurance Company	NO	
						IQ MacKay Multi-Sector Income ETF	IQ MacKay Multi-Sector Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	99.240	New York Life Insurance Company	NO	
						IQ Winslow Focused Large Cap Growth ETF	IQ Winslow Focused Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	91.010	New York Life Insurance Company	NO	
						IQ Winslow Large Cap Growth ETF	IQ Winslow Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	95.620	New York Life Insurance Company	NO	
						IndexIQ ETF Trust	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	IQ 50 Percent Hedged FTSE International ETF	DE	NIA	New York Life Investment Management LLC	Ownership	51.160	New York Life Insurance Company	NO	
						IQ 500 International ETF	IQ 500 International ETF	DE	NIA	New York Life Investment Management LLC	Ownership	94.910	New York Life Insurance Company	NO	
						IQ Chaikin US Large Cap ETF	IQ Chaikin US Large Cap ETF	DE	NIA	New York Life Investment Management LLC	Ownership	98.530	New York Life Insurance Company	NO	
						IQ Chaikin US Small Cap ETF	IQ Chaikin US Small Cap ETF	DE	NIA	New York Life Investment Management LLC	Ownership	87.000	New York Life Insurance Company	NO	
						IQ Clean Oceans ETF	IQ Clean Oceans ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	75.520	New York Life Insurance Company	NO	
						IQ Cleaner Transport ETF	IQ Cleaner Transport ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	75.560	New York Life Insurance Company	NO	
						IQ Engender Equality ETF	IQ Engender Equality ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	79.910	New York Life Insurance Company	NO	
						IQ FTSE International Eq Ccy Netrl ETF	IQ FTSE International Eq Ccy Netrl ETF	DE	NIA	New York Life Investment Management LLC	Ownership	79.910	New York Life Insurance Company	NO	
						IQ Global Equity R&D Leaders ETF	IQ Global Equity R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	94.800	New York Life Insurance Company	NO	
						IQ Healthy Hearts ETF	IQ Healthy Hearts ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	79.760	New York Life Insurance Company	NO	
						IQ S&P High Yield Low Volatility Bd ETF	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	IQ Candriam ESG International Equity ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	93.260	New York Life Insurance Company	NO	
						IQ Candriam ESG US Large Cap Equity ETF	IQ Candriam ESG US Large Cap Equity ETF	DE	NIA	New York Life Investment Management LLC	Ownership	83.930	New York Life Insurance Company	NO	
						IQ U.S. Large Cap R&D Leaders ETF	IQ U.S. Large Cap R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	95.100	New York Life Insurance Company	NO	
						IQ U.S. Mid Cap R&D Leaders ETF	IQ U.S. Mid Cap R&D Leaders ETF	DE	NIA	New York Life Investment Management LLC	Ownership	95.050	New York Life Insurance Company	NO	
						New York Life Investment Management Holdings International	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	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	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	CGH UK Acquisition Company Limited	GBR	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
						Tristan Capital Partners Holdings Limited	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	Tristan Capital Holdings Limited	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
						Tristan Capital Partners LLP	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	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	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	EPISO 4 Incentive Partners LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	4.700	New York Life Insurance Company	NO	
						CCP 5 Co-Investment LLP	CCP 5 Co-Investment LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	50.000	New York Life Insurance Company	NO	
						Tristan Capital Limited	Tristan Capital Limited	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
						Tristan Capital Partners LLP	Tristan Capital Partners LLP	GBR	NIA	Tristan Capital Limited	Ownership	92.000	New York Life Insurance Company	NO	
						CCP III Co-Investment (GP) Limited	CCP III Co-Investment (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
						CCP III Co-Investment LP	CCP III Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
						CCP IV Co-Investment LP	CCP IV Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF SEPTEMBER 30, 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	Rela-tion-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Owner-ship Provide Percen-tage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							CCP III (GP) LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	.NO	
							CCP III Incentive Partners (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.NO	
							CCP III Incentive Partners LP	.GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	.NO	
							CCP IV Incentive Partners LP	.GBR	NIA	CCP 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	
							CCP 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	.JMN	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.NO	
							CCP 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	
							CCP 5 GP LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	33.000	New York Life Insurance Company	.NO	
							CCP 5 Pool Partnership GP Limited	.NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.NO	
							CCP 5 Pool Partnership SLP	.NJ	NIA	CCP 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 Spolka 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	
							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	
							CCP 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	
							CCP 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	90.585	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	2.750	New York Life Insurance Company	.NO	
							Candriam Monétaire SICAV	.FRA	NIA	Candriam France	Ownership	2.280	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	

STATEMENT AS OF SEPTEMBER 30, 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)	*
							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 Uneveled 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 Uneveled 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.....	4.950	New York Life Insurance Company .....	..NO	
							Cordius .....	.LUX	.NIA	Candriam Belgium	Ownership.....	5.130	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.....	0.420	New York Life Insurance Company .....	..NO	
							IndexIQ Factors Sustainable Corporate Euro Bond .....	.LUX	.NIA	Cordius CIG	Ownership.....	20.000	New York Life Insurance Company .....	..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.....	0.290	New York Life Insurance Company .....	..NO	
							IndexIQ Factors Sustainable Japan Equity .....	.LUX	.NIA	Cordius CIG	Ownership.....	0.130	New York Life Insurance Company .....	..NO	
							IndexIQ Factors Sustainable Sovereign Euro Bond .....	.LUX	.NIA	Cordius CIG	Ownership.....	0.730	New York Life Insurance Company .....	..NO	
							Candriam Absolute Return .....	.LUX	.NIA	Cordius CIG	Ownership.....	0.910	New York Life Insurance Company .....	..NO	
							Candriam Absolute Return Equity Market								
							Neutral .....	.LUX	.NIA	Cordius CIG	Ownership.....	0.910	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.....	19.780	New York Life Insurance Company .....	..NO	
										Cordius CIG	Ownership.....	0.010	New York Life Insurance Company .....	..NO	
							Candriam Bonds Credit Alpha .....	.LUX	.NIA						
							Candriam Bonds Credit Alpha .....	.LUX	.NIA	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company .....	..NO	
							Candriam Bonds Emerging Debt Local Currencies .....	.LUX	.NIA	Cordius CIG	Ownership.....	0.020	New York Life Insurance Company .....	..NO	
										Cordius CIG	Ownership.....	0.010	New York Life Insurance Company .....	..NO	
							Candriam Bonds Emerging Markets Corporate .....	.LUX	.NIA	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company .....	..NO	
							Candriam Bonds Emerging Markets Total Return								
										Cordius CIG	Ownership.....	0.010	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 International .....	.LUX	.NIA	Candriam Luxembourg	Ownership.....	0.020	New York Life Insurance Company .....	..NO	
							Candriam Diversified Futures .....	.LUX	.NIA	Cordius CIG	Ownership.....	1.730	New York Life Insurance Company .....	..NO	
										New York Life Insurance and Annuity Corporation	Ownership.....	0.100	New York Life Insurance Company .....	..NO	
							Candriam Equities L .....	.LUX	.NIA	Cordius CIG	Ownership.....	0.030	New York Life Insurance Company .....	..NO	

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)	*
							Candriam Equities L EMU Innovation .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company .....	..NO.....	
							Candriam Equities L Meta Globe .....	.LUX	NIA.....	Cordius CIG	Ownership.....	75.020	New York Life Insurance Company .....	..NO.....	
							Candriam Equities L Risk Arbitrage Opportunities .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	14.030	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 GF .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	50.330	New York Life Insurance Company .....	..NO.....	
							Candriam GF .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.020	New York Life Insurance Company .....	..NO.....	
							Candriam GF AUSBIL Global Essential Infrastructure .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	89.300	New York Life Insurance Company .....	..NO.....	
							Candriam GF AUSBIL Global Essential Infrastructure .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.020	New York Life Insurance Company .....	..NO.....	
							Candriam GF Short Duration US High Yield Bonds .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.180	New York Life Insurance Company .....	..NO.....	
							Candriam GF US Corporate Bonds .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	96.290	New York Life Insurance Company .....	..NO.....	
							Candriam GF US High Yield Corporate Bonds .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	33.570	New York Life Insurance Company .....	..NO.....	
							Candriam GF US High Yield Corporate Bonds .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.020	New York Life Insurance Company .....	..NO.....	
							Candriam Impact One .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	30.620	New York Life Insurance Company .....	..NO.....	
							Candriam L .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.060	New York Life Insurance Company .....	..NO.....	
							Candriam L Dynamic Asset Allocation .....	.LUX	NIA.....	Cordius CIG	Ownership.....	4.570	New York Life Insurance Company .....	..NO.....	
							Candriam L Multi-Asset Income & Growth .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company .....	..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.....	0.040	New York Life Insurance Company .....	..NO.....	
							Candriam M Global Trading .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.040	New York Life Insurance Company .....	..NO.....	
							Candriam M Impact Finance .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.030	New York Life Insurance Company .....	..NO.....	
							Candriam M Multi Strategies .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.050	New York Life Insurance Company .....	..NO.....	
							Candriam MM Multi Strategies .....	.FRA	NIA.....	Cordius CIG	Ownership.....	4.310	New York Life Insurance Company .....	..NO.....	
							Candriam Multi-Strategies .....	.FRA	NIA.....	Candriam Belgium	Ownership.....	16.510	New York Life Insurance Company .....	..NO.....	
							Candriam Multi-Strategies .....	.FRA	NIA.....	Candriam France	Ownership.....	25.320	New York Life Insurance Company .....	..NO.....	
							Candriam Multi-Strategies .....	.FRA	NIA.....	Candriam Luxembourg	Ownership.....	58.140	New York Life Insurance Company .....	..NO.....	
							Candriam Multi-Strategies .....	.FRA	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company .....	..NO.....	
							Candriam Sustainable .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	0.100	New York Life Insurance Company .....	..NO.....	
							Candriam Sustainable Bond Global .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company .....	..NO.....	
							Candriam Sustainable Bond Global Convertible .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company .....	..NO.....	
							Candriam Sustainable Bond Impact .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	46.100	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 Future Mobility .....	.LUX	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company .....	..NO.....	
							Candriam World Alternative .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	33.080	New York Life Insurance Company .....	..NO.....	
							Candriam World Alternative Alphamax .....	.LUX	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	33.630	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.....	

STATEMENT AS OF SEPTEMBER 30, 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)	*
							Ausbil Investment Management Limited	AUS	NIA	New York Life Investment Management Holdings II International	Ownership.....	79.570	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.....	12.350	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	
							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.....	28.230	New York Life Insurance Company	NO	
							Ausbil IT – Ausbil Global SmallCap Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	98.740	New York Life Insurance Company	NO	
							Ausbil IT – MacKay Shields Multi-Sector Bond Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	11.600	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	
				3663273			Huntsville NYL LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO	
			27-0169511				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				REEP-IND Continental NC LLC	DE	NIA	REEP-IND Continental NC LLC	Ownership.....	93.000	New York Life Insurance Company	NO	
			35-2496884				LRC-Patriot, LLC	DE	NIA	LRC-Patriot, LLC	Ownership.....	100.000	New York Life Insurance Company	NO	
							REEP-LRC Industrial LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO	
							REEP-IND Forest Park NJ LLC	DE	NIA	REEP-IND Forest Park NJ 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	

STATEMENT AS OF SEPTEMBER 30, 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)	*
							REEP-OF Centerpointe VA LLC	DE	NIA	NYLife 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	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 575 Lex NY GP LLC	DE	NIA	NYLife 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	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Bradford PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Royal Centre GA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL CTC NY LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares.
3	Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares.

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

Asterisk	Explanation
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 Apogem Capital 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	Ausbil 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.
12	Investment Pool – Investment pool of leveraged loans managed by Flatiron RR LLC, Manager Series.

STATEMENT AS OF SEPTEMBER 30, 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?	YES
5. Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7. Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8. Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

AUGUST FILING

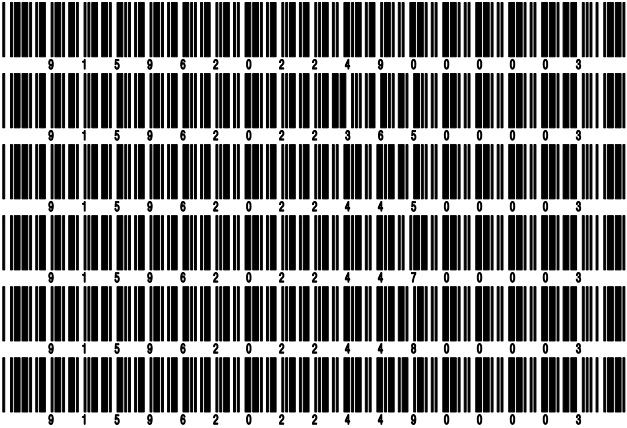
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

Explanation:

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

Bar Code:

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



STATEMENT AS OF SEPTEMBER 30, 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. Interest maintenance reserve asset	30,971,755	30,971,755		
2505. Amount due for undelivered securities	91,346	91,346		
2597. Summary of remaining write-ins for Line 25 from overflow page	31,063,101	31,063,101		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Deferred gains liability	4,932,346	5,980,257
2505. Other payable	1,059,278	777,471
2506. Reserves required on certain group annuity separate accounts	60,165	
2597. Summary of remaining write-ins for Line 25 from overflow page	6,051,789	6,757,728

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous Income	(3,175,737)	2,600,093	2,477,864
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(3,175,737)	2,600,093	2,477,864

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	1,712,139	2,282,851
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	94,019,703	95,731,842
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	94,019,703	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	2,156,414,682	2,292,798,797
2.2 Additional investment made after acquisition	195,629,671	199,364,701
3. Capitalized deferred interest and other	3,477,446	3,008,543
4. Accrual of discount	8,010,098	8,605,253
5. Unrealized valuation increase (decrease)	3,575,000	(3,463,266)
6. Total gain (loss) on disposals	250	4,111,710
7. Deduct amounts received on disposals	971,781,272	3,144,951,800
8. Deduct amortization of premium and mortgage interest points and commitment fees	56,291	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	13,162,543	
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	15,696,770,841	14,314,663,800
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	15,696,770,841	14,314,663,800
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	15,696,770,841	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	499,700,063	924,293,716
2.2 Additional investment made after acquisition	123,470,347	287,386,601
3. Capitalized deferred interest and other		
4. Accrual of discount		397,813
5. Unrealized valuation increase (decrease)	99,867,499	344,912,438
6. Total gain (loss) on disposals	(5,653)	731,712
7. Deduct amounts received on disposals	322,036,831	718,827,383
8. Deduct amortization of premium and depreciation	48,078,250	31,517,697
9. Total foreign exchange change in book/adjusted carrying value	(8,933,941)	464,291
10. Deduct current year's other than temporary impairment recognized	2,485,800	5,806,386
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,461,661,292	3,120,163,858
12. Deduct total nonadmitted amounts	4,768,667	23,888,617
13. Statement value at end of current period (Line 11 minus Line 12)	3,456,892,625	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	14,286,545,835	21,727,333,868
3. Accrual of discount	115,991,278	152,835,362
4. Unrealized valuation increase (decrease)	(306,110,421)	259,530,724
5. Total gain (loss) on disposals	38,727,878	259,269,904
6. Deduct consideration for bonds and stocks disposed of	10,720,996,681	21,064,244,359
7. Deduct amortization of premium	58,169,117	93,732,751
8. Total foreign exchange change in book/adjusted carrying value	(677,022,576)	(130,799,214)
9. Deduct current year's other than temporary impairment recognized	50,902,640	26,326,197
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	34,763,499	137,283,967
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	95,064,931,739	92,402,104,684
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	95,064,931,739	92,402,104,684

STATEMENT AS OF SEPTEMBER 30, 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)	61,042,252,331	19,583,031,050	19,677,310,698	120,153,788	57,825,404,109	61,042,252,331	61,068,126,471	58,520,850,216
2. NAIC 2 (a)	30,427,933,642	2,318,794,786	1,703,985,364	(319,481,468)	29,293,068,905	30,427,933,642	30,723,261,596	29,366,847,951
3. NAIC 3 (a)	2,395,723,471	102,660,927	43,830,295	(71,333,791)	2,601,382,897	2,395,723,471	2,383,220,312	2,509,321,454
4. NAIC 4 (a)	1,668,976,191	20,304,459	31,043,652	10,678,092	1,705,778,157	1,668,976,191	1,668,915,090	1,637,413,016
5. NAIC 5 (a)	273,052,347	746,785	39,792,936	(17,966,681)	311,731,052	273,052,347	216,039,515	398,857,727
6. NAIC 6 (a)	108,206,973	25,368,610	4,162,876	(4,032,915)	104,521,216	108,206,973	125,379,792	113,693,469
7. Total Bonds	95,916,144,955	22,050,906,617	21,500,125,821	(281,982,975)	91,841,886,336	95,916,144,955	96,184,942,776	92,546,983,833
PREFERRED STOCK								
8. NAIC 1	76,507	43,682		(4,757)	81,356	76,507	115,432	
9. NAIC 2	2,606,392	12,000,000	70,876	125,810	3,299,619	2,606,392	14,661,326	3,788,023
10. NAIC 3								
11. NAIC 4								
12. NAIC 5		26,343	26,343					
13. NAIC 6	37,319,897			(245,219)	37,190,834	37,319,897	37,074,678	37,380,345
14. Total Preferred Stock	40,002,796	12,070,025	97,219	(124,166)	40,571,809	40,002,796	51,851,436	41,168,368
15. Total Bonds and Preferred Stock	95,956,147,751	22,062,976,642	21,500,223,040	(282,107,141)	91,882,458,145	95,956,147,751	96,236,794,212	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 \$2,234,969,501 ; NAIC 2 \$136,439,721 ; NAIC 3 \$ NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	298,649,688	xxx	296,813,262		

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	952,236,185	463,018,486
3. Accrual of discount	4,512,739	251,610
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(1,428,688)	802
6. Deduct consideration received on disposals	855,352,945	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)	298,649,687	198,683,653
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	298,649,687	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	58,069,751
3.	Unrealized Valuation increase/(decrease)	769,447,114
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	14,380
6.	Considerations received/(paid) on terminations	15,855,597
7.	Amortization	(2,635,435)
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)	1,365,193,420
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,365,193,420

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)	(15,606)
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	(469,313)
3.14	Section 1, Column 18, prior year	87,248 (556,561) (556,561)
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	(469,313)
3.24	Section 1, Column 19, prior year plus	87,248
3.25	SSAP No. 108 adjustments	(556,561) (556,561)
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)	(33,977)
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	(33,977)

STATEMENT AS OF SEPTEMBER 30, 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
949746K09	Long Bond Replication	1.F	250,000,000	498,366	(67,624,187)	07/26/2021	04/19/2024	Bond Forward		(68,104,207)	0010EP-AN-8	AEP TEXAS INC	2.A FE	498,366	480,020
				4,322,403	4,201,997						05523U-AK-6	BAE SYSTEMS HOLDINGS INC	2.B FE	4,322,403	4,201,997
				1,400,000	1,295,000						114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,400,000	1,295,000
				1,829,016	1,657,600						114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,829,016	1,657,600
				2,997,218	2,863,830						195869-AP-7	COLONIAL PIPELINE CO	1.G FE	2,997,218	2,863,830
				1,000,000	909,770						225401-AM-0	CREDIT SUISSE GROUP AG	2.B FE	1,000,000	909,770
				1,649,114	1,572,863						233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC	1.G FE	1,649,114	1,572,863
				747,851	720,413						268317-AS-3	ELECTRICITE DE FRANCE SA	2.A FE	747,851	720,413
												JACKSON NATIONAL LIFE GLOBAL FUNDI			
				999,218	958,200						46849L-TC-5		1.F FE	999,218	958,200
												MONDELEZ INTERNATIONAL HOLDINGS NE			
				1,049,436	992,754						60920L-AF-1		2.B FE	1,049,436	992,754
				1,498,246	1,426,590						638602-BP-6	NATIONWIDE BUILDING SOCIETY	1.E FE	1,498,246	1,426,590
												NEW YORK STATE ELECTRIC & GAS CORP			
				2,790,818	2,613,156						649840-CQ-6		1.G FE	2,790,818	2,613,156
				2,549,231	2,076,389						6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II	1.D FE	2,549,231	2,076,389
				999,196	962,030						709599-BF-0	PENSKE TRUCK LEASING CO LP	2.B FE	999,196	962,030
				1,398,626	1,290,506						74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	1.E FE	1,398,626	1,290,506
				2,042,157	1,906,910						771196-BK-7	ROCHE HOLDINGS INC	1.C FE	2,042,157	1,906,910
				2,498,164	2,319,550						78462Q-AE-9	SP POWERASSETS LTD	1.B FE	2,498,164	2,319,550
												SCENTRE GROUP TRUST 1 / SCENTRE GR			
				799,211	741,456						806213-AD-6		1.F FE	799,211	741,456
				399,555	411,704						826200-AD-9	SIEMENS FINANCIERINGSMAT	1.E FE	399,555	411,704
				799,452	765,560						82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	799,452	765,560
				1,498,167	1,346,490						82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,498,167	1,346,490
				449,811	429,696						90351D-AB-3	UBS GROUP FUNDING JERSEY LTD	1.G FE	449,811	429,696
				1,348,967	1,276,979						90351D-AF-4	UBS GROUP FUNDING JERSEY LTD	1.G FE	1,348,967	1,276,979
												VOLKSWAGEN GROUP OF AMERICA FINANC			
				199,934	183,322						928668-BB-7		2.A FE	199,934	183,322
				599,826	555,330						980236-AN-3	WOODSIDE FINANCE LTD	2.A FE	599,826	555,330
				9,500,000	9,073,118						02401B-AF-6	AMERICAN ASSETS TRUST LP	2.B FE	9,500,000	9,073,118
				5,000,000	4,949,000						05279F-AG-4	AUTOLIV ASP INC	2.B FE	5,000,000	4,949,000
				3,200,000	3,059,197						23357*-AB-7	DTE GAS COMPANY	1.F	3,200,000	3,059,197
				3,200,000	3,096,636						23386*-AH-5	DAIRY FARMERS OF AMERICA	2.B	3,200,000	3,096,636
				5,500,000	5,310,151						23386*-AK-8	DAIRY FARMERS OF AMERICA	2.B	5,500,000	5,310,151
				3,800,000	3,610,622						27731F-AF-2	EASTGROUP PROPERTIES INC	2.B	3,800,000	3,610,622
												FOOTBALL CLUB TERM NOTES 2033 TRUS			
				900,000	875,283						34489*-AA-7		1.F FE	900,000	875,283
				5,900,000	5,731,000						353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	5,900,000	5,731,000
				8,000,000	7,665,527						37636*-AL-4	GIVAUDAN UNITED STATES INC	2.C	8,000,000	7,665,527
				1,000,000	968,537						41242*-AT-9	HARDWOOD FUNDING LLC	1.G FE	1,000,000	968,537
				12,000,000	11,875,568						42241B-AD-1	HEARST COMMUNICATIONS INC	1.G	12,000,000	11,875,568
				14,400,000	13,579,744						45167R-B*-4	IDEX CORPORATION	2.A FE	14,400,000	13,579,744
				800,000	761,616						53700B-C*-3	LITTELFUSE INC	2.C	800,000	761,616
				1,600,000	1,548,472						553530-BH-2	MSC INDUSTRIAL DIRECT CO INC	2.B	1,600,000	1,548,472
				100,000	95,127						56081F-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	95,127
				600,000	570,761						56081F-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	570,761
				2,200,000	2,149,293						56081F-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,200,000	2,149,293
				3,000,000	2,840,669						56081F-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,000,000	2,840,669
				1,300,000	1,226,793						59450*-AD-9	MICHIGAN GAS UTILITIES CORP	1.G	1,300,000	1,226,793
				1,100,000	1,038,055						60402F-AD-6	MINNESOTA ENERGY RESOURCES CORP	1.G	1,100,000	1,038,055
				1,400,000	1,349,975						70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,400,000	1,349,975
				5,000,000	4,657,077						720186-EH-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	5,000,000	4,657,077
				11,000,000	10,291,832						720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	11,000,000	10,291,832
				3,041,791	2,806,863						720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	3,041,791	2,806,863
				2,600,000	2,434,530						74170*-AL-3	PRIME PROPERTY FUND LLC	1.F	2,600,000	2,434,530
				400,000	376,648						74264*-AC-0	PRISA LHC LLC	1.F	400,000	376,648
				900,000	847,458						74264*-AC-0	PRISA LHC LLC	1.F	900,000	847,458
												PROLOGIS TARGETED US LOGISTICS FUN			
				14,000,000	12,458,333						74340*-AC-8		2.A	14,000,000	12,458,333
				600,000	498,470						74986B-BB-6	REEF AMERICA REIT II INC	1.G	600,000	498,470
				1,400,000	1,355,177						77519B-AP-5	ROGERS GROUP INC	2.B	1,400,000	1,355,177

STATEMENT AS OF SEPTEMBER 30, 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
				3,800,000	3,597,181						77519#-AQ-3	ROGERS GROUP INC	2.B	3,800,000	3,597,181
				2,000,000	1,951,020						817251-F#-2	SENSIENT TECHNOLOGIES CORPORATION	2.B	2,000,000	1,951,020
				800,000	786,303						86468#-AG-7	SUEZ WATER RESOURCES LLC	1.F	800,000	786,303
				5,800,000	5,389,192						86468#-AH-5	SUEZ WATER RESOURCES LLC	1.F	5,800,000	5,389,192
				5,100,000	4,656,702						87305N-A#-5	TTX COMPANY	1.F	5,100,000	4,656,702
				4,500,000	4,138,905						88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	4,500,000	4,138,905
				3,750,000	3,537,551						91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	3,750,000	3,537,551
				2,400,000	2,346,509						941848-D#-1	WATERS CORPORATION	2.B	2,400,000	2,346,509
				1,300,000	1,248,240						97670M-A*-7	WISCONSIN GAS LLC	1.F	1,300,000	1,248,240
				1,500,000	1,445,494						97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000	1,445,494
				6,000,000	5,597,506						F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	6,000,000	5,597,506
				5,000,000	4,808,515						F8568#-AD-1	SONEPAR SA	2.A	5,000,000	4,808,515
												ANGLIAN WATER SERVICES FINANCING P			
				1,500,000	1,394,042						G0369#-AW-6		1.G FE	1,500,000	1,394,042
				5,000,000	4,706,149						G1106#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	5,000,000	4,706,149
				9,000,000	8,546,490						G2044#-BC-8	COMPASS GROUP PLC	1.G	9,000,000	8,546,490
				8,500,000	8,229,191						G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	8,500,000	8,229,191
				8,000,000	7,657,656						G5147*-AC-0	JOHNSON MATTHEY PLC	1.G	8,000,000	7,657,656
				16,000,000	15,343,994						G8228*-AD-4	SMITH & NEPHEW PLC	2.B	16,000,000	15,343,994
				1,500,000	1,445,058						Q3393*-AH-4	ELECTRANET PTY LTD	2.B	1,500,000	1,445,058
				700,000	679,032						Q3917#-AA-2	FLINDERS PORT HOLDINGS	2.B PL	700,000	679,032
												FONTERRA COOPERATIVE GROUP LIMITED			
				2,500,000	2,289,090						Q3920#-AJ-8		1.G FE	2,500,000	2,289,090
				9,000,000	8,750,293						Q3958#-AJ-5	GAIF BOND ISSUER PTY LTD	1.G FE	9,000,000	8,750,293
				800,000	763,383						Q3971#-AA-7	GPT RE LTD	1.F FE	800,000	763,383
				6,500,000	6,095,519						Q3977*-AA-3	GENESIS ENERGY LIMITED	2.A FE	6,500,000	6,095,519
				4,400,000	4,265,236						Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	4,400,000	4,265,236
				1,000,000	960,653						Q6235#-AL-6	MIRVAC GROUP FINANCE LTD	1.G PL	1,000,000	960,653
94978#BE0	Long Bond Replication	1.G	300,000,000	4,044,718	(96,821,215)	10/05/2020	04/04/2023	Bond Forward		(100,817,188)	05583J-AF-9	BPCE SA	2.A FE	4,044,718	3,995,973
												CREDIT AGRICOLE SA (LONDON BRANCH)			
				3,598,479	3,573,576						22535W-AE-7		1.G FE	3,598,479	3,573,576
				3,714,986	3,616,676						23636T-AD-2	DANONE SA	2.A FE	3,714,986	3,616,676
				3,945,757	3,900,507						26874R-AG-3	ENI SPA	2.A FE	3,945,757	3,900,507
				2,250,000	2,228,918						33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	2,250,000	2,228,918
				3,599,515	3,572,136						40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	3,599,515	3,572,136
				4,995,720	4,963,200						5006EP-AJ-0	KOREA EAST-WEST POWER CO LTD	1.C FE	4,995,720	4,963,200
				5,998,759	5,924,580						65557C-AY-9	NORDEA BANK ABP	1.F FE	5,998,759	5,924,580
				9,300,000	8,995,890						74368C-AP-9	PROTECTIVE LIFE GLOBAL FUNDING	1.E FE	9,300,000	8,995,890
				805,543	791,960						756250-AB-5	RECKITT BENCKISER PLC	1.G FE	805,543	791,960
				499,344	495,940						82460C-AM-6	SHINHAN BANK	1.E FE	499,344	495,940
												VOLKSWAGEN GROUP OF AMERICA FINANC			
				3,295,297	3,265,284						928668-AR-3		2.A FE	3,295,297	3,265,284
				5,000,000	4,953,238						12541W-A*-1	CH ROBINSON WORLDWIDE INC	2.B	5,000,000	4,953,238
												CLARION LION PROPERTIES FUND HOLDI			
				12,300,000	12,361,832						18055#-AT-9		1.G	12,300,000	12,361,832
				3,100,000	3,086,720						22006#-AB-2	CORPORATION SERVICE COMPANY	2.B	3,100,000	3,086,720
				5,300,000	5,201,596						311900-A#-1	FASTENAL COMPANY	1.F	5,300,000	5,201,596
				29,500,000	29,097,287						349553-B#-5	FORTIS INC	2.A	29,500,000	29,097,287
				2,000,000	1,969,222						44929#-AG-9	LORE REIT HOLDINGS	2.B	2,000,000	1,969,222
				21,600,000	21,274,888						45167R-A#-1	IDEX CORPORATION	2.A FE	21,600,000	21,274,888
				12,000,000	11,848,543						461127-C#-9	INTERTEK FINANCE PLC	2.A	12,000,000	11,848,543
				15,700,000	15,424,825						553530-A*-7	MSC INDUSTRIAL DIRECT CO INC	2.B	15,700,000	15,424,825
				5,900,000	5,899,512						77519#-AM-2	ROGERS GROUP INC	2.B	5,900,000	5,899,512
				8,000,000	7,947,448						786584-A#-9	SAFRAN	2.A	8,000,000	7,947,448
				3,000,000	2,972,732						910637-T#-6	THE UNITED ILLUMINATING COMPANY	1.G	3,000,000	2,972,732
				12,000,000	11,872,249						G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	12,000,000	11,872,249
												RRPF ENGINE LEASING LIMITED AND RR			
				90,000,000	89,411,652						G7332#-AD-5		2.C FE	90,000,000	89,411,652
												THAMES WATER UTILITIES CAYMAN FINA			
				1,800,000	1,774,253						G8781#-AB-3		2.A	1,800,000	1,774,253
				3,200,000	3,185,904						Q7724#-AE-8	POWERCO LIMITED	2.B FE	3,200,000	3,185,904
				98,684	96,458						07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	98,684	96,458
				49,342	48,229						07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	49,342	48,229

STATEMENT AS OF SEPTEMBER 30, 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
				49,342	48,229						07274N-AH-3	BAYER US FINANCE II LLC	2.B FE	49,342	48,229
				1,975,000	1,956,494						33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	1,975,000	1,956,494
				99,987	99,226						40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	99,987	99,226
				518,568	509,824						756250-AB-5	RECKITT BENCKISER PLC	1.G FE	518,568	509,824
				549,278	545,534						82460C-AM-6	SHINHAN BANK	1.E FE	549,278	545,534
												VOLKSWAGEN GROUP OF AMERICA FINANC			
				1,547,791	1,533,694						928668-AR-3		2.A FE	1,547,791	1,533,694
				9,000,000	8,915,828						12541W-A*-1	CH ROBINSON WORLDWIDE INC	2.B	9,000,000	8,915,828
				6,200,000	6,173,439						220068-AB-2	CORPORATION SERVICE COMPANY	2.B	6,200,000	6,173,439
				14,400,000	14,183,258						45167R-AH-1	IDEX CORPORATION	2.A FE	14,400,000	14,183,258
				10,400,000	10,217,718						553530-A*-7	MSC INDUSTRIAL DIRECT CO INC	2.B	10,400,000	10,217,718
				7,000,000	6,983,972						F85688-AB-5	SONEPAR SA	2.A	7,000,000	6,983,972
				2,500,000	2,485,633						G4622F-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	2,500,000	2,485,633
				8,000,000	7,914,833						G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	8,000,000	7,914,833
				16,000,000	15,804,475						G8228*-AC-6	SMITH & NEPHEW PLC	2.B	16,000,000	15,804,475
				14,000,000	13,760,204						G8228*-AJ-1	SMITH & NEPHEW PLC	2.B	14,000,000	13,760,204
												THAMES WATER UTILITIES CAYMAN FINA			
				1,700,000	1,675,684						G8781F-AB-3		2.A	1,700,000	1,675,684
				3,000,000	2,965,802						G98508-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	3,000,000	2,965,802
				6,200,000	6,172,689						Q7724F-AE-8	POWERCO LIMITED	2.B FE	6,200,000	6,172,689
				3,000,000	2,967,185						Q91948-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	3,000,000	2,967,185
94978*BF7	Long Bond Replication	1.G	50,000,000	450,000	(15,895,837)	10/06/2020	04/04/2023	Bond Forward		(16,341,620)	33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	450,000	445,784
												JACKSON NATIONAL LIFE GLOBAL FUNDI			
				799,888	778,688						46849L-SS-1		1.F FE	799,888	778,688
				5,000,000	4,953,238						12541W-A*-1	CH ROBINSON WORLDWIDE INC	2.B	5,000,000	4,953,238
				2,800,000	2,788,005						220068-AB-2	CORPORATION SERVICE COMPANY	2.B	2,800,000	2,788,005
				6,500,000	6,411,267						349553-B8-5	FORTIS INC	2.A	6,500,000	6,411,267
				2,945,000	3,029,057						42210*-BD-9	HE BUTT GROCERY	1.G	2,945,000	3,029,057
				294,000	297,238						42251F-AH-7	HEB GROCERY COMPANY, L.P.	1.G	294,000	297,238
				294,000	297,238						42251F-AH-7	HEB GROCERY COMPANY, L.P.	1.G	294,000	297,238
				1,800,000	1,772,300						449298-AG-9	ICRE REIT HOLDINGS	2.B	1,800,000	1,772,300
				10,000,000	9,873,786						461127-C8-9	INTERTEK FINANCE PLC	2.A	10,000,000	9,873,786
				1,300,000	1,299,892						775198-AM-2	ROGERS GROUP INC	2.B	1,300,000	1,299,892
				600,000	594,546						910637-T8-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000	594,546
				6,000,000	5,966,400						G20448-AY-1	COMPASS GROUP PLC	1.G	6,000,000	5,966,400
				3,500,000	3,479,887						G4622F-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000	3,479,887
				4,000,000	3,957,416						G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	4,000,000	3,957,416
				4,000,000	3,951,119						G8228*-AC-6	SMITH & NEPHEW PLC	2.B	4,000,000	3,951,119
				1,800,000	1,779,481						G98508-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,800,000	1,779,481
				2,400,000	2,373,748						Q91948-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,400,000	2,373,748
12607@NUJ	Corporate Bond Replication	2.B	50,000,000	54,192,823	31,605,811	12/07/2021	12/20/2026	CD SWAP	869,807	114,811	912803-FT-5	TREASURY STRIP (PRIN)	1.A	53,323,016	31,491,000
12607@VB3	Corporate Bond Replication	2.B	50,000,000	31,091,485	17,964,349	03/24/2022	06/20/2027	CD SWAP	637,021	4,849	912803-FM-0	TREASURY STRIP	1.A	30,454,464	17,959,500
				10,202,353	6,379,351						912810-SS-8	TREASURY BOND	1.A	10,202,353	6,379,351
CDX14	Corporate Bond Replication	2.BZ	50,000,000	24,315,746	15,521,500						912810-SS-8	TREASURY BOND	1.A	24,315,746	15,521,500
				52,542,670	31,309,949	09/28/2022	12/20/2027	CD SWAP	(189,340)	(181,051)	912803-FT-5	TREASURY STRIP (PRIN)	1.A	52,732,011	31,491,000
				52,293,205	31,491,000						912803-FT-5	TREASURY STRIP (PRIN)	1.A	52,293,205	31,491,000
12607@xa3	Corporate Bond Replication	2.B	50,000,000	49,364,315	31,047,849	05/20/2022	06/20/2027	CD SWAP	164,784	4,849	912810-SS-8	TREASURY BOND	1.A	49,199,532	31,043,000
				28,759,227	17,829,857						912810-SS-8	TREASURY BOND	1.A	28,759,227	17,829,857
12607@RX0	Corporate Bond Replication	2.B	50,000,000	19,889,553	12,013,672	01/20/2022	12/20/2026	CD SWAP	901,316	114,811	912810-SP-4	TREASURY BOND	1.A	18,988,237	11,898,861
				20,220,885	12,758,703						912810-SS-8	TREASURY BOND	1.A	20,220,885	12,758,703
				19,835,263	12,417,200						912810-SS-8	TREASURY BOND	1.A	19,835,263	12,417,200
94978*BG5	Long Bond Replication	1.F	300,000,000	1,000,000	(96,783,401)	10/21/2020	04/18/2023	Bond Forward		(97,769,750)	349553-B8-5	FORTIS INC	2.A	1,000,000	986,349
				500,000	497,200						G20448-AY-1	COMPASS GROUP PLC	1.G	500,000	497,200
				500,000	497,127						G4622F-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000	497,127
				400,000	398,238						Q7724F-AE-8	POWERCO LIMITED	2.B FE	400,000	398,238
				200,000	197,812						Q91948-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	200,000	197,812
				900,000	892,617						06659F-AC-1	BANNER SEVENTEEN LLC	2.B PL	900,000	892,617
				900,000	893,645						06659F-AD-9	BANNER SEVENTEEN LLC	2.B PL	900,000	893,645
				3,500,000	3,451,588						N14928-AE-6	BOSKALIS FINANCE BV	2.B	3,500,000	3,451,588
				4,100,000	4,081,940						Q7724F-AE-8	POWERCO LIMITED	2.B FE	4,100,000	4,081,940
				500,000	495,898						06659F-AC-1	BANNER SEVENTEEN LLC	2.B PL	500,000	495,898
				500,000	496,469						06659F-AD-9	BANNER SEVENTEEN LLC	2.B PL	500,000	496,469
				6,000,000	5,918,092						349553-B8-5	FORTIS INC	2.A	6,000,000	5,918,092

STATEMENT AS OF SEPTEMBER 30, 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	Amount	Value	Value	Date	Date	Description	Value	Value	CUSIP	Description	Description	Value	Value
				206,000	208,269						42251#-AH-7	HEB GROCERY COMPANY, L.P.	1.G	206,000	208,269
				206,000	208,269						42251#-AH-7	HEB GROCERY COMPANY, L.P.	1.G	206,000	208,269
				1,000,000	990,911						910637-T8-6	THE UNITED ILLUMINATING COMPANY	1.G	1,000,000	990,911
				6,000,000	5,966,400						G2044#-AY-1	COMPASS GROUP PLC	1.G	6,000,000	5,966,400
				3,500,000	3,479,887						G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000	3,479,887
				3,000,000	2,968,062						G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	3,000,000	2,968,062
				1,800,000	1,779,481						G9850#-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,800,000	1,779,481
				2,000,000	1,972,336						N1492#-AE-6	BOSKALIS FINANCE BV	2.B	2,000,000	1,972,336
				3,900,000	3,882,821						Q7724#-AE-8	POWERCO LIMITED	2.B FE	3,900,000	3,882,821
				2,400,000	2,373,748						Q9194#-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,400,000	2,373,748
				2,700,000	2,677,850						06659#-AC-1	BANNER SEVENTEEN LLC	2.B PL	2,700,000	2,677,850
				2,700,000	2,680,935						06659#-AD-9	BANNER SEVENTEEN LLC	2.B PL	2,700,000	2,680,935
				6,924,590	6,862,148						57169*-AV-9	MARS INC	1.F	6,924,590	6,862,148
												NATIONAL BASKETBALL ASSOCIATION IN			
				3,000,000	2,917,186						63486*-AA-9		1.G FE	3,000,000	2,917,186
				7,500,000	7,458,000						G2044#-AY-1	COMPASS GROUP PLC	1.G	7,500,000	7,458,000
				5,000,000	4,971,267						G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	5,000,000	4,971,267
				10,500,000	10,354,764						N1492#-AE-6	BOSKALIS FINANCE BV	2.B	10,500,000	10,354,764
				3,000,000	2,983,200						G2044#-AY-1	COMPASS GROUP PLC	1.G	3,000,000	2,983,200
				2,000,000	1,988,507						G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	2,000,000	1,988,507
				1,800,000	1,779,481						G9850#-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,800,000	1,779,481
				1,200,000	1,186,874						Q9194#-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	1,200,000	1,186,874
				1,349,494	1,320,246						00913R-AC-0	AIR LIQUIDE FINANCE SA	1.F FE	1,349,494	1,320,246
				1,446,141	1,338,872						05565E-AT-2	BMW US CAPITAL LLC	1.F FE	1,446,141	1,338,872
				648,163	600,100						05583J-AG-7	BPOE SA	2.A FE	648,163	600,100
				4,440,027	4,284,594						07274E-AG-8	BAYER US FINANCE LLC	2.B FE	4,440,027	4,284,594
				246,710	241,145						07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	246,710	241,145
				246,710	241,145						07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	246,710	241,145
				289,657	280,179						07274N-AX-1	BAYER US FINANCE II LLC	2.B FE	289,657	280,179
				1,030,641	987,360						07274N-AY-9	BAYER US FINANCE II LLC	2.B FE	1,030,641	987,360
				999,413	951,220						09659W-2D-5	BNP PARIBAS SA	1.G FE	999,413	951,220
				2,000,000	1,968,860						09659W-2G-8	BNP PARIBAS SA	1.G FE	2,000,000	1,968,860
				475,000	427,092						09659W-2L-7	BNP PARIBAS SA	1.G FE	475,000	427,092
				645,969	634,186						111013-AL-2	SKY PLC	1.G FE	645,969	634,186
				1,224,629	1,178,720						12626P-AW-5	CRH AMERICA INC.	2.A FE	1,224,629	1,178,720
				2,092,340	1,928,976						12636Y-AA-0	CRH AMERICA INC	2.A FE	2,092,340	1,928,976
												CHEVRON PHILLIPS CHEMICAL CO LLC /			
				1,299,937	1,303,393						166754-AW-1		1.G FE	1,299,937	1,303,393
				749,892	733,155						2027AO-KB-4	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	749,892	733,155
				1,099,337	1,058,981						233851-DX-9	DAIMLER FINANCE NORTH AMERICA LLC	1.G FE	1,099,337	1,058,981
				4,542,452	4,343,385						26867L-AL-4	EMD FINANCE LLC	1.G FE	4,542,452	4,343,385
				2,754,175	2,656,830						26884T-AL-6	ERAC USA FINANCE LLC	2.A FE	2,754,175	2,656,830
				2,324,220	2,246,229						26884T-AL-6	ERAC USA FINANCE LLC	2.A FE	2,324,220	2,246,229
				324,885	314,896						40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	324,885	314,896
												JACKSON NATIONAL LIFE GLOBAL FUNDI			
				1,699,763	1,654,712						46849L-SS-1		1.F FE	1,699,763	1,654,712
				599,028	576,486						500631-AT-3	KOREA ELECTRIC POWER CORP	1.C FE	599,028	576,486
				1,249,298	1,202,763						501955-AA-6	LG CHEM LTD	2.A FE	1,249,298	1,202,763
				1,349,900	1,300,563						57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,349,900	1,300,563
				1,099,260	1,051,732						57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,099,260	1,051,732
				699,045	631,750						57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II	1.B FE	699,045	631,750
				1,749,213	1,712,708						60688X-AG-5	MIZUHO BANK LTD	1.F FE	1,749,213	1,712,708
				1,549,180	1,468,439						60688X-AU-4	MIZUHO BANK LTD	1.F FE	1,549,180	1,468,439
				4,300,000	4,125,893						65364U-AK-2	NIAGARA MOHAWK POWER CORPORATION	2.A FE	4,300,000	4,125,893
				1,397,013	1,343,944						693483-AE-9	POSCO HOLDINGS INC	2.A FE	1,397,013	1,343,944
				997,255	937,610						693483-AH-2	POSCO HOLDINGS INC	2.A FE	997,255	937,610
				649,427	621,121						74977R-DF-8	COOPERATIEVE RABOBANK UA	1.G FE	649,427	621,121
				399,590	382,228						74977R-DF-8	COOPERATIEVE RABOBANK UA	1.G FE	399,590	382,228
												RECKITT BENCKISER TREASURY SERVICE			
				1,399,623	1,348,214						75625Q-AD-1		1.G FE	1,399,623	1,348,214
												RECKITT BENCKISER TREASURY SERVICE			
				3,594,603	3,282,516						75625Q-AE-9		1.G FE	3,594,603	3,282,516
				5,347,175	5,223,366						771196-BE-1	ROCHE HOLDINGS INC	1.C FE	5,347,175	5,223,366

STATEMENT AS OF SEPTEMBER 30, 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		Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date		Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other	Book/Adjusted Carrying Value	Fair Value
Number	Description	Description	Notional Amount					Description					Description		
				1,343,364	1,219,766						771196-BL-5	ROCHE HOLDINGS INC	1.C FE	1,343,364	1,219,766
												ROCHESTER GAS AND ELECTRIC CORPORA			
				1,048,959	957,905						771367-CD-9		1.F FE	1,048,959	957,905
				1,096,457	1,001,495						806226-AC-8	SCENTRE MGMT LTD/RE1 LTD	1.F FE	1,096,457	1,001,495
				1,199,457	1,116,036						82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,199,457	1,116,036
				1,249,964	1,218,275						88032W-AL-0	TENCENT HOLDINGS LTD	1.E FE	1,249,964	1,218,275
												VOLKSWAGEN GROUP OF AMERICA FINANC			
				1,499,061	1,436,325						928668-BA-9		2.A FE	1,499,061	1,436,325
				2,249,784	2,141,730						980236-AM-5	WOODSIDE FINANCE LTD	2.A FE	2,249,784	2,141,730
				6,000,000	5,867,206						00003F-AC-7	A&E TELEVISION NETWORKS LLC	1.G	6,000,000	5,867,206
				7,000,000	6,814,732						015823-AA-5	ALGONQUIN GAS TRANSMISSION LLC	1.G	7,000,000	6,814,732
				500,000	495,898						06659F-AC-1	BANNER SEVENTEEN LLC	2.B PL	500,000	495,898
				500,000	496,469						06659F-AD-9	BANNER SEVENTEEN LLC	2.B PL	500,000	496,469
				5,000,000	4,909,753						07132F-AE-2	BATTELLE MEMORIAL INSTITUTE	1.E	5,000,000	4,909,753
				3,700,000	3,579,617						151895-D*-7	CENTERPOINT PROPERTIES TRUST	1.G FE	3,700,000	3,579,617
												CLARION LION PROPERTIES FUND HOLDI			
				900,000	830,406						18055F-AX-0		1.G	900,000	830,406
				8,000,000	7,643,971						27556*-AA-9	EAST TENNESSEE NATURAL GAS LLC	1.G	8,000,000	7,643,971
												FOOTBALL CLUB TERM NOTES 2024 TRUST			
				2,000,000	1,945,483						34486*-AA-0		1.F FE	2,000,000	1,945,483
												FOOTBALL CLUB TERM NOTES 2024 TRUS			
				5,900,000	5,755,652						344888-AA-6		1.F FE	5,900,000	5,755,652
												FOOTBALL CLUB TERM NOTES 2032 TRUS			
				1,000,000	966,411						34502*-AA-0		1.F FE	1,000,000	966,411
												FOOTBALL CLUB TERM NOTES 2032-A TR			
				900,000	878,819						345028-AA-8		1.F FE	900,000	878,819
				272,727	270,167						41242*-AQ-5	HARDWOOD FUNDING LLC	1.G FE	272,727	270,167
				727,273	720,445						41242*-AQ-5	HARDWOOD FUNDING LLC	1.G FE	727,273	720,445
				2,800,000	2,760,260						41242*-AV-4	HARDWOOD FUNDING LLC	1.G FE	2,800,000	2,760,260
				200,000	195,080						41242*-BE-1	HARDWOOD FUNDING LLC	1.G FE	200,000	195,080
				9,000,000	8,891,916						422418-AE-9	HEARST COMMUNICATIONS INC	1.G	9,000,000	8,891,916
				5,053,000	4,676,988						422418-AH-2	HEARST COMMUNICATIONS INC	1.G	5,053,000	4,676,988
				4,100,000	4,036,906						449298-AG-9	ICRE REIT HOLDINGS	2.B	4,100,000	4,036,906
				509,699	496,211						450319-AF-5	ITC MIDWEST LLC	1.F	509,699	496,211
				933,333	926,260						450319-AF-5	ITC MIDWEST LLC	1.F	933,333	926,260
				1,066,667	1,058,584						450319-AF-5	ITC MIDWEST LLC	1.F	1,066,667	1,058,584
				7,000,000	6,911,650						461127-C8-9	INTERTEK FINANCE PLC	2.A	7,000,000	6,911,650
				18,400,000	17,974,647						46361*-BE-5	THE IRVINE COMPANY LLC	1.E PL	18,400,000	17,974,647
				5,600,000	5,401,559						46659*-AA-5	JM FAMILY ENTERPRISES INC	2.B	5,600,000	5,401,559
				10,000,000	9,752,998						57169*-AT-4	MARS INC	1.F	10,000,000	9,752,998
				6,400,000	5,846,641						74170*-AG-4	PRIME PROPERTY FUND LLC	1.F	6,400,000	5,846,641
				2,300,000	2,227,816						742738-AC-7	PRIT CORE REALTY HOLDINGS LLC	2.A	2,300,000	2,227,816
				8,000,000	7,947,448						786584-AF-9	SAFRAN	2.A	8,000,000	7,947,448
				10,000,000	8,167,078						88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY	1.D	10,000,000	8,167,078
				4,400,000	4,335,701						882884-A*-0	TEXAS NEW MEXICO POWER COMPANY	1.F	4,400,000	4,335,701
				2,600,000	2,576,367						910637-T8-6	THE UNITED ILLUMINATING COMPANY	1.G	2,600,000	2,576,367
				1,500,000	1,498,442						91319F-AG-6	SUEZ WATER RESOURCES INC	1.F	1,500,000	1,498,442
				1,000,000	981,920						955306-BF-1	WEST PHARMACEUTICAL SERVICES INC	1.G	1,000,000	981,920
				900,000	870,169						97786F-AN-2	WOLSELEY CAPITAL INC	2.A FE	900,000	870,169
				1,000,000	948,559						98478*-AV-9	YANKEE GAS SERVICES CO	1.F	1,000,000	948,559
				3,000,000	2,912,651						F0164F-AC-6	AIR LIQUIDE FINANCE	1.G	3,000,000	2,912,651
				500,000	493,350						G0646F-AN-9	ASSOCIATED BRITISH FOODS PLC	1.F	500,000	493,350
				4,600,000	4,505,022						G1696F-BA-3	BUNZL FINANCE PLC	2.A	4,600,000	4,505,022
				16,100,000	15,432,407						G1696F-BF-2	BUNZL FINANCE PLC	2.A	16,100,000	15,432,407
				4,500,000	4,474,800						G20448-AY-1	COMPASS GROUP PLC	1.G	4,500,000	4,474,800
				2,500,000	2,363,519						G4691F-AJ-4	IMI GROUP LIMITED	2.A	2,500,000	2,363,519
				2,000,000	1,902,106						G7332F-AG-8	RRPF ENGINE LEASING LIMITED	2.C FE	2,000,000	1,902,106
												THAMES WATER UTILITIES CAYMAN FINA			
				6,400,000	6,308,456						G8781F-AB-3		2.A	6,400,000	6,308,456
				3,900,000	3,855,542						G98508-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	3,900,000	3,855,542
				2,000,000	1,972,336						N14928-AE-6	BOSKALIS FINANCE BV	2.B	2,000,000	1,972,336
				5,500,000	5,419,577						N4282*-AF-3	KONINKLIJKE FRIESLANDCAMPINA NV	2.B	5,500,000	5,419,577
				2,900,000	2,798,355						Q3189*-AG-4	DEXUS FUNDS MANAGEMENT LTD	1.G	2,900,000	2,798,355

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

S105.5

SCHEDULE DB - PART C - SECTION 1

[illegible]

SCHEDULE DB - PART C - SECTION 1

[illegible]

SCHEDULE DB - PART C - SECTION 1

[illegible]

STATEMENT AS OF SEPTEMBER 30, 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	8	1,404,204,588	9	1,478,579,014			6	1,280,239,177
2. Add: Opened or Acquired Transactions.....	2	123,700,702	1	77,953,501	1	104,835,875			4	306,490,078
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	10,964,088	XXX	5,628,826	XXX	3,020,911	XXX		XXX	19,613,825
4. Less: Closed or Disposed of Transactions.....					1	110,442,154			1	110,442,154
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	10,699,379	XXX	9,207,901	XXX	15,846	XXX		XXX	19,923,126
7. Ending Inventory	8	1,404,204,588	9	1,478,579,014	9	1,475,977,800			9	1,475,977,800

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.....	1,365,193,428
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	(33,977)
3.	Total (Line 1 plus Line 2)	1,365,159,452
4.	Part D, Section 1, Column 6	1,701,917,427
5.	Part D, Section 1, Column 7	(336,757,975)
6.	Total (Line 3 minus Line 4 minus Line 5)	
		Fair Value Check
7.	Part A, Section 1, Column 16	1,084,006,501
8.	Part B, Section 1, Column 13	(33,977)
9.	Total (Line 7 plus Line 8)	1,083,972,524
10.	Part D, Section 1, Column 9	1,704,159,456
11.	Part D, Section 1, Column 10	(620,186,932)
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	404,242,880
14.	Part B, Section 1, Column 20	184,200
15.	Part D, Section 1, Column 12	404,427,080
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	61,085,777,178	96,555,803,593
3. Accrual of discount	13,485,697	1,259,684
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(162,339)	54,038
6. Deduct consideration received on disposals	60,581,672,683	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)	2,265,419,422	1,747,991,569
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,265,419,422	1,747,991,569