

ANNUAL STATEMENT

OF THE

NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE YEAR ENDED
DECEMBER 31, 2022**

☐ **LIFE, ACCIDENT AND HEALTH**

☐ **FRATERNAL BENEFIT SOCIETIES**

2022



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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2022

OF THE CONDITION AND AFFAIRS OF THE

New York Life Insurance and Annuity Corporation

NAIC Group Code 0826, 0826 NAIC Company Code 91596 Employer's ID No. 13-3044743

(Current Period) (Prior Period)

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

Country of Domicile United States of America

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

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

EXECUTIVE OFFICERS

CRAIG LAWRENCE DESANTO #

Chairman of the Board, 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 } SS
County of New York

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

DocuSigned by:

Craig DeSanto

C1D9A4D78288451...

CRAIG LAWRENCE DESANTO #
Chairman of the Board, Chief Executive Officer and President

DocuSigned by:

Eric Feldstein

B74211AF1570433...

ERIC ANSEL FELDSTEIN
Executive Vice President and Chief Financial Officer

DocuSigned by:

Elizabeth Katherine Brill

FB2CAD62C070469

ELIZABETH KATHERINE BRILL
Senior Vice President and Chief Actuary

DocuSigned by:

Robert Gardner

672FDB5DFE9A045A

ROBERT MICHAEL GARDNER
Senior Vice President and Controller

Subscribed and sworn to before me this

day of February 2023

a. Is this an original filing? Yes [X] No []
b. If no: 1. State the amendment number 1
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 Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1. Bonds (Schedule D)	93,816,866,141		93,816,866,141	90,767,354,133
2. Stocks (Schedule D):				
2.1 Preferred stocks	49,218,802		49,218,802	41,168,369
2.2 Common stocks	1,235,674,603		1,235,674,603	1,593,582,240
3. Mortgage loans on real estate (Schedule B):				
3.1 First liens	15,027,338,571		15,027,338,571	13,724,777,498
3.2 Other than first liens.....	516,874,938		516,874,938	589,886,302
4. Real estate (Schedule A):				
4.1 Properties occupied by the company (less \$ encumbrances)				
4.2 Properties held for the production of income (less \$ (68,365,000) encumbrances)	93,448,989		93,448,989	95,731,841
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$ (210,734,650) , Schedule E - Part 1), cash equivalents (\$ 4,485,047,958 , Schedule E - Part 2) and short-term investments (\$ 2,126,480,872 , Schedule DA)	6,400,794,180		6,400,794,180	1,762,777,810
6. Contract loans (including \$ 337,791 premium notes)	883,296,200	21,073,348	862,222,852	856,848,819
7. Derivatives (Schedule DB)	1,360,005,309		1,360,005,309	580,947,822
8. Other invested assets (Schedule BA)	3,316,159,880	4,551,627	3,311,608,253	3,096,275,241
9. Receivables for securities	9,801,295		9,801,295	9,295,742
10. Securities lending reinvested collateral assets (Schedule DL)				
11. Aggregate write-ins for invested assets	306,127,919		306,127,919	36,240,540
12. Subtotals, cash and invested assets (Lines 1 to 11)	123,015,606,827	25,624,975	122,989,981,852	113,154,886,357
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	850,824,082	11,700	850,812,382	714,564,801
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	418,123,664	1,015	418,122,649	387,787,151
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	170,717		170,717	182,894
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	44,897,601		44,897,601	71,319,901
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	9,910,101		9,910,101	145,551
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	1,094,001,414	545,044,616	548,956,798	403,125,013
19. Guaranty funds receivable or on deposit	946,107		946,107	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	55,081,841		55,081,841	25,194,920
24. Health care (\$) and other amounts receivable	24,139,045	24,139,045		
25. Aggregate write-ins for other than invested assets	10,395,156,958	135,512,544	10,259,644,414	9,888,663,597
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	135,908,858,357	730,333,895	135,178,524,462	124,647,055,269
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	49,807,950,030		49,807,950,030	58,484,108,921
28. Total (Lines 26 and 27)	185,716,808,387	730,333,895	184,986,474,492	183,131,164,190
DETAILS OF WRITE-INS				
1101. Derivatives-collateral assets	306,127,919		306,127,919	36,240,540
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	306,127,919		306,127,919	36,240,540
2501. Interest in annuity contracts	10,235,624,129		10,235,624,129	9,875,306,061
2502. Miscellaneous	99,222,056	76,560,870	22,661,186	12,356,608
2503. Administrative and other fees due and unpaid	1,359,099		1,359,099	1,000,928
2598. Summary of remaining write-ins for Line 25 from overflow page	58,951,674	58,951,674		
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	10,395,156,958	135,512,544	10,259,644,414	9,888,663,597

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Year	2 Prior Year
1. Aggregate reserve for life contracts \$ 109,694,990,481 (Exh. 5, Line 9999999) less \$ included in Line 6.3 (including \$ 63,260,883 Modco Reserve)	109,694,990,481	99,971,778,304
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ Modco Reserve)	1,441,162,084	1,482,001,365
4. Contract claims:		
4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	1,049,026,777	1,061,788,113
4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid (Exhibit 4, Line 10)		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	627	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 \$ 73,344,407 ceded	73,344,407	81,405,546
9.4 Interest maintenance reserve (IMR, Line 6)	(7,715,885)	11,753,035
10. Commissions to agents due or accrued-life and annuity contracts \$ 5,465,790 accident and health \$ and deposit-type contract funds \$	5,465,790	5,559,409
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	12,618,656	6,103,227
13. Transfers to Separate Accounts due or accrued (net) (including \$(1,064,273,472) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,104,238,168)	(1,218,675,596)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	(9,003,108)	8,829,636
15.1 Current federal and foreign income taxes, including \$ 12,410,398 on realized capital gains (losses)	30,985,509	3,983,133
15.2 Net deferred tax liability		
16. Unearned investment income	20,933,005	5,762,030
17. Amounts withheld or retained by reporting entity as agent or trustee	2,249,165	2,159,979
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	855,438,254	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	99,232,010	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 (AVR, Line 16, Col. 7)	1,890,042,616	1,873,870,292
24.02 Reinsurance in unauthorized and certified (\$) companies	10,999,440	9,083,359
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	140,481,701	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	326,255,949	24,812,978
24.09 Payable for securities	405,038,203	117,895,091
24.10 Payable for securities lending	675,387,835	675,168,841
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	11,059,895,927	10,395,378,402
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	126,672,591,275	114,926,575,396
27. From Separate Accounts Statement	49,777,431,818	58,470,227,787
28. Total liabilities (Lines 26 and 27)	176,450,023,093	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 (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	4,457,575,310	4,457,575,310
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	4,053,876,089	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 \$ 30,518,211 in Separate Accounts Statement)	8,511,451,399	9,709,361,007
38. Totals of Lines 29, 30 and 37 (Page 4, Line 55)	8,536,451,399	9,734,361,007
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	184,986,474,492	183,131,164,190
DETAILS OF WRITE-INS		
2501. Obligations under structured settlement agreements	10,235,624,129	9,875,306,061
2502. Derivatives-collateral liability	813,438,117	505,711,024
2503. Liability for interest on claims	7,252,816	7,603,589
2598. Summary of remaining write-ins for Line 25 from overflow page	3,580,865	6,757,728
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	11,059,895,927	10,395,378,402
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	20,991,410,895	13,964,265,071
2. Considerations for supplementary contracts with life contingencies	41,516,292	47,500,796
3. Net investment income (Exhibit of Net Investment Income, Line 17)	4,230,898,285	4,156,268,954
4. Amortization of Interest Maintenance Reserve (IMR, Line 5)	27,566,359	48,272,282
5. Separate Accounts net gain from operations excluding unrealized gains or losses	45,629,262	55,979,765
6. Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	430,196	257,369
7. Reserve adjustments on reinsurance ceded	2,703,834	(3,792,927)
8. Miscellaneous Income:		
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	876,408,169	846,441,710
8.2 Charges and fees for deposit-type contracts		
8.3 Aggregate write-ins for miscellaneous income	216,633,693	226,285,052
9. Total (Lines 1 to 8.3)	26,433,196,985	19,341,478,072
10. Death benefits	2,342,176,087	2,339,724,717
11. Matured endowments (excluding guaranteed annual pure endowments)	3,160,620	3,079,180
12. Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	3,431,175,929	3,429,904,372
13. Disability benefits and benefits under accident and health contracts	3,690	256,632
14. Coupons, guaranteed annual pure endowments and similar benefits		
15. Surrender benefits and withdrawals for life contracts	9,256,005,124	9,054,066,124
16. Group conversions	96,411	339,576
17. Interest and adjustments on contract or deposit-type contract funds	43,308,364	38,279,356
18. Payments on supplementary contracts with life contingencies	50,075,383	48,501,993
19. Increase in aggregate reserves for life and accident and health contracts	9,723,212,177	413,466,470
20. Totals (Lines 10 to 19)	24,849,213,785	15,327,618,420
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	594,828,640	440,376,487
22. Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)		
23. General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	946,852,504	880,822,297
24. Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	103,290,087	111,090,939
25. Increase in loading on deferred and uncollected premiums	(181)	(7,054)
26. Net transfers to or (from) Separate Accounts net of reinsurance	443,946,881	1,908,852,192
27. Aggregate write-ins for deductions	64,559	65,540
28. Totals (Lines 20 to 27)	26,938,196,275	18,668,818,821
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(504,999,290)	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)	(504,999,290)	672,659,251
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	114,253,974	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)	(619,253,264)	485,634,924
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 29,685,416 (excluding taxes of \$(13,432,650) transferred to the IMR)	(36,694,971)	(156,322,272)
35. Net income (Line 33 plus Line 34)	(655,948,235)	329,312,652
CAPITAL AND SURPLUS ACCOUNT		
36. Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	9,734,361,007	9,447,894,052
37. Net income (Line 35)	(655,948,235)	329,312,652
38. Change in net unrealized capital gains (losses) less capital gains tax of \$(48,627,976)	220,451,700	719,279,629
39. Change in net unrealized foreign exchange capital gain (loss)	(373,925,119)	(130,436,535)
40. Change in net deferred income tax	311,023,728	106,073,893
41. Change in nonadmitted assets	(300,463,981)	(7,374,589)
42. Change in liability for reinsurance in unauthorized and certified companies	(1,916,080)	(2,617,406)
43. Change in reserve on account of change in valuation basis, (increase) or decrease		536,474,978
44. Change in asset valuation reserve	(16,172,324)	(270,434,929)
45. Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46. Surplus (contributed to) withdrawn from Separate Accounts during period	48,032,887	54,891,358
47. Other changes in surplus in Separate Accounts Statement	(28,992,185)	(43,572,428)
48. Change in surplus notes		
49. Cumulative effect of changes in accounting principles		13,997,804
50. Capital changes:		
50.1 Paid in		
50.2 Transferred from surplus (Stock Dividend)		
50.3 Transferred to surplus		
51. Surplus adjustment:		
51.1 Paid in		
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)
53. Aggregate write-ins for gains and losses in surplus		(77,127,472)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(1,197,909,609)	286,466,955
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	8,536,451,399	9,734,361,007
DETAILS OF WRITE-INS		
08.301. Intercompany Income Other	89,147,647	100,322,232
08.302. Sundry Income	75,997,686	75,903,097
08.303. Fee income from deposit contract	54,625,959	47,581,859
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(3,137,599)	2,477,864
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	216,633,693	226,285,052
2701. Fines, penalties and fees from regulatory authorities	64,032	65,540
2702. Other expenses	527	
2703.		
2798. Summary of remaining write-ins for Line 27 from overflow page		
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	64,559	65,540
5301. Change in special reserves on certain group annuity separate accounts		112,924
5302. Correction of errors		(77,240,396)
5303.		
5398. Summary of remaining write-ins for Line 53 from overflow page		
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)		(77,127,472)

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

CASH FLOW

	1	2
	Current Year	Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	20,995,040,220	13,622,958,948
2. Net investment income	3,888,392,152	4,237,392,350
3. Miscellaneous income	1,094,501,688	1,079,319,289
4. Total (Lines 1 through 3)	25,977,934,060	18,939,670,587
5. Benefit and loss related payments	15,140,239,064	14,154,472,047
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	333,640,434	2,019,838,136
7. Commissions, expenses paid and aggregate write-ins for deductions	1,579,252,204	1,355,745,591
8. Dividends paid to policyholders		
9. Federal and foreign income taxes paid (recovered) net of \$ 20,797,367 tax on capital gains (losses)	101,371,390	285,234,827
10. Total (Lines 5 through 9)	17,154,503,092	17,815,290,601
11. Net cash from operations (Line 4 minus Line 10)	8,823,430,968	1,124,379,986
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	12,156,790,079	17,358,701,370
12.2 Stocks	305,200,376	209,512,194
12.3 Mortgage loans	1,366,478,254	3,074,908,365
12.4 Real estate		
12.5 Other invested assets	350,844,791	702,713,371
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,405,936,728	205,608
12.7 Miscellaneous proceeds	301,855,639	(98,917,375)
12.8 Total investment proceeds (Lines 12.1 to 12.7)	15,887,105,867	21,247,123,533
13. Cost of investments acquired (long-term only):		
13.1 Bonds	16,779,961,031	18,489,696,558
13.2 Stocks	124,431,775	217,727,820
13.3 Mortgage loans	2,631,633,399	2,492,163,496
13.4 Real estate		
13.5 Other invested assets	624,829,198	913,901,013
13.6 Miscellaneous applications	75,667,525	283,429,370
13.7 Total investments acquired (Lines 13.1 to 13.6)	20,236,522,928	22,396,918,257
14. Net increase (decrease) in contract loans and premium notes	9,242,790	(34,063,683)
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(4,358,659,851)	(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)	(617,031)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(65,030,685)	(60,833,780)
16.5 Dividends to stockholders	400,000,000	942,000,000
16.6 Other cash provided (applied)	638,486,218	(41,687,739)
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	173,245,252	(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)	4,638,016,369	(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
19.2 End of year (Line 18 plus Line 19.1)	6,400,794,179	1,762,777,810

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

20.0001. Transfer of bond investment to bond investment	6,759,939,028	1,347,756,267
20.0002. Capital contribution to affiliated other invested asset	250,000,000	
20.0003. Transfer/exchange of bond investment to equity investment	145,645,029	66,382,068
20.0004. Capitalized interest on bonds	88,071,344	115,693,341
20.0005. Depreciation/amortization on fixed assets	72,815,561	73,110,710
20.0006. Low income housing tax credit unfunded commitments	67,815,612	80,413,699
20.0007. Transfer of mortgage loans to other invested assets	44,158,245	71,719,049
20.0008. Transfer between equity investment to equity investment	34,377,839	2,991,565
20.0009. Bonds to be announced commitments – purchased/sold	19,345,991	1,535,154,040
20.0010. Capitalized interest on mortgage loans	7,149,765	3,008,544
20.0011. Distribution of shares from other invested assets to equity	6,046,110	15,587,613
20.0012. Dividend reinvestment of equities	16,157	16,539
20.0013. Dividend transfer of bonds to parent company		402,145,641

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

20.0014. Exchange of bonds to stocks .....	.....	2,710,086
20.0015. Transfer of equity to charitable organizations .....	.....	2,043,856

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	1	2	3	4	5	6	7	8	9
	Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Other Lines of Business	YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts	20,991,410,895	1,401,859,394	1,230,463,216	18,359,059,285	29,000				
2. Considerations for supplementary contracts with life contingencies	41,516,292	XXX	XXX	41,516,292		XXX	XXX		XXX
3. Net investment income	4,230,898,285	1,221,812,673	6,243,389	2,711,837,277	22,397,391			268,607,555	
4. Amortization of Interest Maintenance Reserve (IMR)	27,566,359	10,436,907	52,291	3,420,964	373,989			13,282,208	
5. Separate Accounts net gain from operations excluding unrealized gains or losses	45,629,263	44,274,041	1,355,222				XXX		
6. Commissions and expense allowances on reinsurance ceded	430,196		430,196				XXX		
7. Reserve adjustments on reinsurance ceded	2,703,834		2,703,834				XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	876,408,169	315,645,629	28,087,867	532,674,673			XXX		
8.2 Charges and fees for deposit-type contracts						XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	216,633,692	40,036,260	2,541,616	165,922,119	8,030,045			103,652	
9. Totals (Lines 1 to 8.3)	26,433,196,985	3,034,064,904	1,271,877,631	21,814,430,610	30,830,425			281,993,415	
10. Death benefits	2,342,176,086	982,858,634	1,359,317,452			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)	3,160,620	3,160,620				XXX	XXX		
12. Annuity benefits	3,431,175,929	XXX	XXX	3,357,457,039	73,718,890	XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	3,691	3,691					XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15. Surrender benefits and withdrawals for life contracts	9,256,005,124	837,375,904	97,917,082	8,320,671,826	40,312	XXX	XXX		
16. Group conversions	96,411	96,411					XXX		
17. Interest and adjustments on contract or deposit-type contract funds	43,308,365	6,391,681	176,533	36,565,603	174,548		XXX		
18. Payments on supplementary contracts with life contingencies	50,075,383			50,075,383		XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	9,723,212,175	264,699,408	12,670,260	9,502,603,018	(56,760,511)		XXX		
20. Totals (Lines 10 to 19)	24,849,213,784	2,094,586,349	1,470,081,327	21,267,372,869	17,173,239		XXX		
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	594,828,641	96,953,127	2,283,921	495,668,548				(76,955)	XXX
22. Commissions and expense allowances on reinsurance assumed							XXX		
23. General insurance expenses and fraternal expenses	946,852,504	320,314,956	2,647,720	619,494,379	84,411			4,311,038	
24. Insurance taxes, licenses and fees, excluding federal income taxes	103,290,087	61,749,544	235,634	44,947,251	308			(3,642,650)	
25. Increase in loading on deferred and uncollected premiums	(181)	(181)					XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance	443,946,880	266,976,356	(61,264,754)	238,235,278			XXX		
27. Aggregate write-ins for deductions	64,560	36,234	10	21,344				6,972	
28. Totals (Lines 20 to 27)	26,938,196,275	2,840,616,385	1,413,983,858	22,665,739,669	17,257,958			598,405	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(504,999,290)	193,448,519	(142,106,227)	(851,309,059)	13,572,467			281,395,010	
30. Dividends to policyholders and refunds to members							XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(504,999,290)	193,448,519	(142,106,227)	(851,309,059)	13,572,467			281,395,010	
32. Federal income taxes incurred (excluding tax on capital gains)	114,253,974	41,294,634	(30,902,820)	14,561,547	509,071			88,791,542	
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)	(619,253,264)	152,153,885	(111,203,407)	(865,870,606)	13,063,396			192,603,468	
34. Policies/certificates in force end of year	1,496,490	524,344	4	972,130	12		XXX		
DETAILS OF WRITE-INS									
08.301. Sundries	216,633,692	40,036,260	2,541,616	165,922,119	8,030,045			103,652	
08.302.									
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	216,633,692	40,036,260	2,541,616	165,922,119	8,030,045			103,652	
2701. Fines, penalties and fees from regulatory authorities	64,560	36,234	10	21,344				6,972	
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	64,560	36,234	10	21,344				6,972	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life (c)	Other Individual Life	YRT Mortality Risk Only
1. Premiums for life contracts (a)	1,401,859,394					218,432,230	621,379,650	917,277	561,130,237			
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	1,221,812,673					792,705,290	344,660,799	1,224,751	83,221,833			
4. Amortization of Interest Maintenance Reserve (IMR)	10,436,907					6,940,029	2,931,148	6,048	559,682			
5. Separate Accounts net gain from operations excluding unrealized gains or losses	44,274,041					44,274,041						
6. Commissions and expense allowances on reinsurance ceded												
7. Reserve adjustments on reinsurance ceded												
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	315,645,629					65,271,782	(94,245)	1,645,984	248,822,108			
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	40,036,260					(107,585)	24,069,668	(695,963)	16,770,140			
9. Totals (Lines 1 to 8.3)	3,034,064,904					1,127,515,787	992,947,020	3,098,097	910,504,000			
10. Death benefits	982,858,634					508,066,275	317,282,945	2,041,300	155,468,114			
11. Matured endowments (excluding guaranteed annual pure endowments)	3,160,620					3,160,620						
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	3,691					49,159	(115,483)	(2,414)	72,429			
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	837,375,904					581,985,230	86,492,548	1,246,604	167,651,522			
16. Group conversions	96,411					227,071	(141,337)		10,677			
17. Interest and adjustments on contract or deposit-type contract funds	6,391,681					4,759,216	862,753	12,360	757,352			
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts ...	264,699,408					(126,014,812)	367,920,090	1,054,182	21,739,948			
20. Totals (Lines 10 to 19)	2,094,586,349					972,232,759	772,301,516	4,352,032	345,700,042			
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	96,953,127					6,486,476	50,755,451		39,711,200			XXX
22. Commissions and expense allowances on reinsurance assumed												
23. General insurance expenses	320,314,956					78,719,312	126,024,382		115,571,262			
24. Insurance taxes, licenses and fees, excluding federal income taxes	61,749,544					9,260,260	30,500,439	21,414	21,967,431			
25. Increase in loading on deferred and uncollected premiums	(181)							(181)				
26. Net transfers to or (from) Separate Accounts net of reinsurance	266,976,356					(91,694,644)		(1,737,927)	360,408,927			
27. Aggregate write-ins for deductions	36,234					9,967	17,675	9	8,583			
28. Totals (Lines 20 to 27)	2,840,616,385					975,014,130	979,599,463	2,635,347	883,367,445			
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	193,448,519					152,501,657	13,347,557	462,750	27,136,555			
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)	193,448,519					152,501,657	13,347,557	462,750	27,136,555			
32. Federal income taxes incurred (excluding tax on capital gains)	41,294,634					20,062,876	15,117,782	108,848	6,005,128			
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)	152,153,885					132,438,781	(1,770,225)	353,902	21,131,427			
34. Policies/certificates in force end of year	524,344					189,884	212,856	2,428	119,176			
DETAILS OF WRITE-INS												
08.301. Sundries	40,036,260					(107,585)	24,069,668	(695,963)	16,770,140			
08.302.												
08.303.												
08.398. Summary of remaining write-ins for Line 8.3 from overflow page												
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	40,036,260					(107,585)	24,069,668	(695,963)	16,770,140			
2701. Fines, penalties and fees from regulatory authorities	36,234					9,967	17,675	9	8,583			
2702.												
2703.												
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	36,234					9,967	17,675	9	8,583			

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

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

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life (d)	Other Group Life (a)	YRT Mortality Risk Only
1. Premiums for life contracts ^(b)	1,230,463,216		1,179,105,009			51,358,207			
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	6,243,389					6,243,389			
4. Amortization of Interest Maintenance Reserve (IMR)	52,291					52,291			
5. Separate Accounts net gain from operations excluding unrealized gains or losses	1,355,222					1,355,222			
6. Commissions and expense allowances on reinsurance ceded	430,196					430,196			
7. Reserve adjustments on reinsurance ceded	2,703,834					2,703,834			
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	28,087,867					28,087,867			
8.2 Charges and fees for deposit-type contracts									
8.3 Aggregate write-ins for miscellaneous income	2,541,616					2,541,616			
9. Totals (Lines 1 to 8.3)	1,271,877,631		1,179,105,009			92,772,622			
10. Death benefits	1,359,317,452		1,334,200,347			25,117,105			
11. Matured endowments (excluding guaranteed annual pure endowments)									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts									
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts	97,917,082					97,917,082			
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds	176,533					176,533			
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	12,670,260					12,670,260			
20. Totals (Lines 10 to 19)	1,470,081,327		1,334,200,347			135,880,980			
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,283,921					2,283,921			XXX
22. Commissions and expense allowances on reinsurance assumed									
23. General insurance expenses	2,647,720					2,647,720			
24. Insurance taxes, licenses and fees, excluding federal income taxes	235,634		601			235,033			
25. Increase in loading on deferred and uncollected premiums									
26. Net transfers to or (from) Separate Accounts net of reinsurance	(61,264,754)					(61,264,754)			
27. Aggregate write-ins for deductions	10		4			6			
28. Totals (Lines 20 to 27)	1,413,983,858		1,334,200,952			79,782,906			
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(142,106,227)		(155,095,943)			12,989,716			
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)	(142,106,227)		(155,095,943)			12,989,716			
32. Federal income taxes incurred (excluding tax on capital gains)	(30,902,820)		(33,003,045)			2,100,225			
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)	(111,203,407)		(122,092,898)			10,889,491			
34. Policies/certificates in force end of year	4					4			
DETAILS OF WRITE-INS									
08.301. Sundries	2,541,616					2,541,616			
08.302.									
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	2,541,616					2,541,616			
2701. Fines, penalties and fees from regulatory authorities	10		4			6			
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	10		4			6			

(a) Includes the following amounts for FEGLI/SGLI: Line 1 , Line 10 , Line 16 , Line 23 , Line 24
(b) Include premium amounts for preneed plans included in Line 1
(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.
(d) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

	1	Deferred				6 Life Contingent Payout (Immediate and Annuitalizations)	7 Other Annuities
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		
1. Premiums for individual annuity contracts	18,359,059,285	12,218,624,579	1,174,926,598	2,816,728,169		2,148,779,939	
2. Considerations for supplementary contracts with life contingencies	41,516,292	XXX	XXX	XXX	XXX	41,516,292	XXX
3. Net investment income	2,711,837,277	1,602,578,180	39,702,287	131,358,378		900,117,786	38,080,646
4. Amortization of Interest Maintenance Reserve (IMR)	3,420,964	(14,760,085)	(446,386)	(775,459)		18,591,590	811,304
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded							
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	532,674,673		2,149,127	530,525,546			
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	165,922,118	10,006,655	441,156	155,014,511		24,796	435,000
9. Totals (Lines 1 to 8.3)	21,814,430,609	13,816,449,329	1,216,772,782	3,632,851,145		3,109,030,403	39,326,950
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	3,357,457,039	1,119,184,011	7,165,958	367,747,433		1,863,359,637	
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts	8,320,671,826	5,812,910,954	20,442,330	2,487,300,251		18,291	
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	36,565,603	10,249,926		104,242		1,152,449	25,058,986
18. Payments on supplementary contracts with life contingencies	50,075,383					50,075,383	
19. Increase in aggregate reserves for life and accident and health contracts	9,502,603,018	6,727,160,362	1,078,673,603	265,396,746		1,431,372,307	
20. Totals (Lines 10 to 19)	21,267,372,869	13,669,505,253	1,106,281,891	3,120,548,672		3,345,978,067	25,058,986
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	495,668,548	241,942,284	48,632,032	125,068,958		74,394,030	5,631,244
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	619,494,379	195,608,364	35,976,781	249,395,158		129,792,278	8,721,798
24. Insurance taxes, licenses and fees, excluding federal income taxes	44,947,251	15,746,692	3,744,068	17,285,467		7,542,133	628,891
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	238,235,278		148,278,849	95,379,612		(5,423,183)	
27. Aggregate write-ins for deductions	21,345	9,513	219	8,781		2,772	60
28. Totals (Lines 20 to 27)	22,665,739,670	14,122,812,106	1,342,913,840	3,607,686,648		3,552,286,097	40,040,979
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(851,309,061)	(306,362,777)	(126,141,058)	25,164,497		(443,255,694)	(714,029)
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)	(851,309,061)	(306,362,777)	(126,141,058)	25,164,497		(443,255,694)	(714,029)
32. Federal income taxes incurred (excluding tax on capital gains)	14,561,547	70,581,840	75,591	20,592,599		(77,282,814)	594,331
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)	(865,870,608)	(376,944,617)	(126,216,649)	4,571,898		(365,972,880)	(1,308,360)
34. Policies/certificates in force end of year	972,130	359,596		404,679		207,855	
DETAILS OF WRITE-INS							
08.301. Sundries	165,922,118	10,006,655	441,156	155,014,511		24,796	435,000
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	165,922,118	10,006,655	441,156	155,014,511		24,796	435,000
2701. Fines, penalties and fees from regulatory authorities	21,345	9,513	219	8,781		2,772	60
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	21,345	9,513	219	8,781		2,772	60

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuityizations)	Other Annuities
1. Premiums for group annuity contracts	29,000					29,000	
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income	22,397,391	29,794				22,367,597	
4. Amortization of Interest Maintenance Reserve (IMR)	373,989					373,989	
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded							
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	8,030,045	15				821,562	7,208,468
9. Totals (Lines 1 to 8.3)	30,830,425	29,809				23,592,148	7,208,468
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	73,718,890	6,181				73,712,709	
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts	40,312	35,066				5,246	
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	174,548	29				174,519	
18. Payments on supplementary contracts with life contingencies							
19. Increase in aggregate reserves for life and accident and health contracts	(56,760,511)	(5,661)				(56,754,850)	
20. Totals (Lines 10 to 19)	17,173,239	35,615				17,137,624	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	84,411					84,411	
24. Insurance taxes, licenses and fees, excluding federal income taxes	308					308	
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance.....							
27. Aggregate write-ins for deductions							
28. Totals (Lines 20 to 27)	17,257,958	35,615				17,222,343	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	13,572,467	(5,806)				6,369,805	7,208,468
30. Dividends to policyholders and refunds to members							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	13,572,467	(5,806)				6,369,805	7,208,468
32. Federal income taxes incurred (excluding tax on capital gains)	509,071	(2,091)				(1,002,616)	1,513,778
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	13,063,396	(3,715)				7,372,421	5,694,690
34. Policies/certificates in force end of year	12	1				11	
DETAILS OF WRITE-INS							
08.301. Sundries	8,030,045	15				821,562	7,208,468
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	8,030,045	15				821,562	7,208,468
2701.							
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

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

Line 26 Column 7 includes transfers, net of risk charges under certain separate account contracts of 0. Cumulative transfers from inception, net of risk charges, are 0. Corresponding amounts for certain Synthetic GIC contracts are \$(4,805,749) in 2022, and \$(13,091,370) since inception.

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

	1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
		2	3										
		Individual	Group										
	Total			Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Premiums for accident and health contracts													
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income													
4. Amortization of Interest Maintenance Reserve (IMR)													
5. Separate Accounts net gain from operations excluding unrealized gains or losses													
6. Commissions and expense allowances on reinsurance ceded													
7. Reserve adjustments on reinsurance ceded													
8. Miscellaneous Income:													
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8.3 Aggregate write-ins for miscellaneous income													
9. Totals (Lines 1 to 8.3)													
10. Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts													
14. Coupons, guaranteed annual pure endowments and similar benefits													
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions													
17. Interest and adjustments on contract or deposit-type contract funds													
18. Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19. Increase in aggregate reserves for life and accident and health contracts													
20. Totals (Lines 10 to 19)													
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)													
22. Commissions and expense allowances on reinsurance assumed													
23. General insurance expenses													
24. Insurance taxes, licenses and fees, excluding federal income taxes													
25. Increase in loading on deferred and uncollected premiums													
26. Net transfers to or (from) Separate Accounts net of reinsurance													
27. Aggregate write-ins for deductions													
28. Totals (Lines 20 to 27)													
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)													
30. Dividends to policyholders and refunds to members													
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)													
32. Federal income taxes incurred (excluding tax on capital gains)													
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)													
34. Policies/certificates in force end of year													
DETAILS OF WRITE-INS													
08.301.													
08.302.													
08.303.													
08.398. Summary of remaining write-ins for Line 8.3 from overflow page													
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)													
2701.													
2702.													
2703.													
2798. Summary of remaining write-ins for Line 27 from overflow page													
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)													

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

	1	2	3	4	5	6	7	8	9	10	11	12
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Universal Life With Secondary Guarantees	Variable Life	Variable Universal Life	Credit Life ^(b) (N/A Fraternal)	Other Individual Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 of prior year	29,124,021,140					19,479,113,603	8,082,020,647	16,242,871	1,546,644,019			
2. Tabular net premiums or considerations	1,209,802,987					532,408,217	621,379,650	147,080	55,868,041			
3. Present value of disability claims incurred	827,761					630,980		(26,843)	223,624			
4. Tabular interest	1,009,423,789					898,563,942	52,568,963	607,900	57,682,984			
5. Tabular less actual reserve released	5,172,371					4,529,078		28,463	614,829			
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	15,166,141	XXX					15,166,141			XXX		
7. Other increases (net)	217,654,470					(213,621,835)	422,148,634	996,856	8,130,815			
8. Totals (Lines 1 to 7)	31,582,068,660					20,701,623,984	9,193,284,035	17,996,328	1,669,164,313			
9. Tabular cost	1,105,171,448					432,921,540	637,304,789		34,945,119			
10. Reserves released by death	403,176,246					308,483,887	83,806,474		10,885,886			
11. Reserves released by other terminations (net)	666,466,046					601,991,699	22,232,035	(246,639)	42,488,950			
12. Annuity, supplementary contract and disability payments involving life contingencies	6,157,330					5,160,059		1,621	995,650			
13. Net transfers to or (from) Separate Accounts	12,360,782							944,286	11,416,496			
14. Total Deductions (Lines 9 to 13)	2,193,331,852					1,348,557,185	743,343,297	699,268	100,732,101			
15. Reserve December 31 of current year	29,388,736,808					19,353,066,799	8,449,940,737	17,297,060	1,568,432,212			
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	25,329,995,027					19,137,583,451	5,003,008,852		1,189,402,724			
17. Amount Available for Policy Loans Based upon Line 16 CSV	25,170,553,574					19,137,583,451	5,003,008,852		1,029,961,271			

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.
(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a)

(N/A Fraternal)

	1	2	3	4	5	6	7	8	9
	Total	Whole Life	Term Life	Universal Life	Variable Life	Variable Universal Life	Credit Life ^(b)	Other Group Life	YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year	123,272,370					123,272,370			
2. Tabular net premiums or considerations	6,175,984					6,175,984			
3. Present value of disability claims incurred									
4. Tabular interest	2,554,647					2,554,647			
5. Tabular less actual reserve released									
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)	2,901,328					2,901,328			
8. Totals (Lines 1 to 7)	134,904,329					134,904,329			
9. Tabular cost	(458,147)					(458,147)			
10. Reserves released by death	4,045,828					4,045,828			
11. Reserves released by other terminations (net)	701,640					701,640			
12. Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts	(5,311,362)					(5,311,362)			
14. Total Deductions (Lines 9 to 13)	(1,022,041)					(1,022,041)			
15. Reserve December 31 of current year	135,926,370					135,926,370			
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	149,273,235					149,273,235			
17. Amount Available for Policy Loans Based upon Line 16 CSV	133,515,618					133,515,618			

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

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitalizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	70,171,740,361	42,644,934,783	595,636,829	3,588,270,808		23,342,897,941	
2. Tabular net premiums or considerations	20,350,500,081	14,857,961,805	1,496,292,545	1,623,433,668		2,372,812,064	
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	1,991,348,261	969,878,623	4,112,594	124,998,615		892,358,429	
5. Tabular less actual reserve released	(21,540,202)					(21,540,202)	
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)	813,709,145	513,589,812	81,825,487	124,788,376		93,505,470	
8. Totals (Lines 1 to 7)	93,305,757,646	58,986,365,022	2,177,867,455	5,461,491,466		26,680,033,702	
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	8,839,565,098	8,342,650,989	18,281,284	478,632,825			
12. Annuity, supplementary contract and disability payments involving life contingencies	3,067,934,854	1,084,890,338	6,229,987	71,051,075		1,905,763,454	
13. Net transfers to or (from) Separate Accounts	1,723,914,315		274,055	1,723,640,260			
14. Total Deductions (Lines 9 to 13)	13,631,414,267	9,427,541,327	24,785,327	2,273,324,159		1,905,763,454	
15. Reserve December 31 of current year	79,674,343,379	49,558,823,696	2,153,082,129	3,188,167,307		24,774,270,248	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	51,987,211,735	47,018,249,462	1,931,444,983	3,037,517,290			
17. Amount Available for Policy Loans Based upon Line 16 CSV	256,750,974	14,631,793		242,119,181			

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES ^(a)

(N/A Fraternal)

	1 Total	Deferred				6 Life Contingent Payout (Immediate and Annuitizations)	7 Other Annuities
		2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities without Guarantees		
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	552,744,433	1,489,208				551,255,225	
2. Tabular net premiums or considerations	29,000					29,000	
3. Present value of disability claims incurred	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX
4. Tabular interest	22,102,608	27,825				22,074,783	
5. Tabular less actual reserve released	(16,635,978)					(16,635,978)	
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)	7,761	7,761					
8. Totals (Lines 1 to 7)	558,247,824	1,524,793				556,723,030	
9. Tabular cost							
10. Reserves released by death	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX	.XXX
11. Reserves released by other terminations (net)	41,246	41,246					
12. Annuity, supplementary contract and disability payments involving life contingencies	62,222,654					62,222,654	
13. Net transfers to or (from) Separate Accounts							
14. Total Deductions (Lines 9 to 13)	62,263,900	41,246				62,222,654	
15. Reserve December 31 of current year	495,983,923	1,483,547				494,500,376	
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	1,451,997	1,451,997					
17. Amount Available for Policy Loans Based upon Line 16 CSV							

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected During Year	Earned During Year
1.	U.S. Government bonds	(a) 176,592,738	 175,531,636
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 2,989,670,822	 3,061,489,040
1.3	Bonds of affiliates	(a) 109,095,375	 123,799,792
2.1	Preferred stocks (unaffiliated)	(b) 160,080	 174,033
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	 23,128,769	 23,179,268
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 628,703,742	 637,964,876
4.	Real estate	(d) 4,780,752	 19,496,916
5	Contract loans	 52,758,253	 53,439,318
6	Cash, cash equivalents and short-term investments	(e) 54,569,714	 56,282,274
7	Derivative instruments	(f) 69,870,079	 71,419,639
8.	Other invested assets	 233,092,648	 189,234,203
9.	Aggregate write-ins for investment income	 8,186,793	 8,186,793
10.	Total gross investment income	4,350,609,765	4,420,197,788
11.	Investment expenses		(g) 169,329,572
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 462,062
13.	Interest expense		(h) 17,225,018
14.	Depreciation on real estate and other invested assets		(i) 2,282,851
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		 189,299,503
17.	Net investment income (Line 10 minus Line 16)		4,230,898,285
DETAILS OF WRITE-INS			
0901.	Miscellaneous sources	 6,857,202	 6,857,202
0902.	Commitment fee	 1,329,591	 1,329,591
0903.	.....		
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	8,186,793	8,186,793
1501.	.....		
1502.	.....		
1503.	.....		
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes \$ 159,813,211 accrual of discount less \$ 76,788,621 amortization of premium and less \$ 52,032,953 paid for accrued interest on purchases.

(b) Includes \$ accrual of discount less \$ amortization of premium and less \$ paid for accrued dividends on purchases.

(c) Includes \$ 10,204,945 accrual of discount less \$ 77,870 amortization of premium and less \$ paid for accrued interest on purchases.

(d) Includes \$ for company's occupancy of its own buildings; and excludes \$ 2,939,695 interest on encumbrances.

(e) Includes \$ 51,388,900 accrual of discount less \$ 7,697 amortization of premium and less \$ 1,261,985 paid for accrued interest on purchases.

(f) Includes \$ accrual of discount less \$ 3,331,379 amortization of premium.

(g) Includes \$ investment expenses and \$ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes \$ interest on surplus notes and \$ interest on capital notes.

(i) Includes \$ 2,282,852 depreciation on real estate and \$ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1	2	3	4	5
		Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	 (24,152,676)	 (114,972)	 (24,267,648)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	 1,324,478	 (85,922,985)	 (84,598,507)	 (42,475,028)	 (350,311,754)
1.3	Bonds of affiliates				 92,535	
2.1	Preferred stocks (unaffiliated)	 2,184,950	 (13,041)	 2,171,909	 (2,259,808)	 (4,234)
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	 66,831,320	 (24,270,224)	 42,561,096	 (209,636,300)	 (7,598,373)
2.21	Common stocks of affiliates					
3.	Mortgage loans	 250	 (12,299,281)	 (12,299,031)	 3,575,000	
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	 (1,582,782)	 476,078	 (1,106,704)		 2,323,181
7.	Derivative instruments	 13,290,975	 (25,554,877)	 (12,263,902)	 394,466,942	
8.	Other invested assets	 45,057,216	 (26,228,987)	 18,828,229	 28,060,383	 (18,333,939)
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	102,953,731	(173,928,289)	(70,974,558)	171,823,724	(373,925,119)
DETAILS OF WRITE-INS						
0901.	.....					
0902.	.....					
0903.	.....					
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

		1	2	Insurance								11	12
				Ordinary		5	Group		Accident and Health				
				3	4		6	7	8	9	10		
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)													
1.	Uncollected	417,967,902		(149,183)			418,117,085						
2.	Deferred and accrued												
3.	Deferred , accrued and uncollected:												
3.1	Direct												
3.2	Reinsurance assumed	418,117,085					418,117,085						
3.3	Reinsurance ceded	149,183		149,183									
3.4	Net (Line 1 + Line 2)	417,967,903		(149,183)			418,117,085						
4.	Advance												
5.	Line 3.4 - Line 4	417,967,903		(149,183)			418,117,085						
6.	Collected during year:												
6.1	Direct	1,318,310,182		200,404,128	1,117,906,054								
6.2	Reinsurance assumed	1,148,812,564		42,534			1,148,770,030						
6.3	Reinsurance ceded	1,969,786		1,969,786									
6.4	Net	2,465,152,959		198,476,875	1,117,906,054		1,148,770,030						
7.	Line 5 + Line 6.4	2,883,120,862		198,327,693	1,117,906,054		1,566,887,115						
8.	Prior year (uncollected + deferred and accrued - advance)	387,572,063		(210,043)			387,782,106						
9.	First year premiums and considerations:												
9.1	Direct	1,318,310,181		200,404,127	1,117,906,054								
9.2	Reinsurance assumed	1,179,147,543		42,534			1,179,105,009						
9.3	Reinsurance ceded	1,908,925		1,908,925									
9.4	Net (Line 7 - Line 8)	2,495,548,798		198,537,735	1,117,906,054		1,179,105,009						
SINGLE													
10.	Single premiums and considerations:												
10.1	Direct	17,037,266,369		276,312,954	16,760,973,415			(20,000)					
10.2	Reinsurance assumed												
10.3	Reinsurance ceded												
10.4	Net	17,037,266,369		276,312,954	16,760,973,415			(20,000)					
RENEWAL													
11.	Uncollected	(73,117,992)		(71,122,524)			(1,995,467)						
12.	Deferred and accrued	351,378		351,378									
13.	Deferred, accrued and uncollected:												
13.1	Direct	364,920		364,920									
13.2	Reinsurance assumed												
13.3	Reinsurance ceded	73,131,533		71,136,066			1,995,467						
13.4	Net (Line 11 + Line 12)	(72,766,613)		(70,771,146)			(1,995,467)						
14.	Advance	627		627									
15.	Line 13.4 - Line 14	(72,767,240)		(70,771,773)			(1,995,467)						
16.	Collected during year:												
16.1	Direct	1,982,174,812		1,431,311,988	480,179,816		70,634,008	49,000					
16.2	Reinsurance assumed	6,108,831		6,108,831									
16.3	Reinsurance ceded	537,179,044		518,316,057			18,862,987						
16.4	Net	1,451,104,599		919,104,763	480,179,816		51,771,021	49,000					
17.	Line 15 + Line 16.4	1,378,337,359		848,332,990	480,179,816		49,775,553	49,000					
18.	Prior year (uncollected + deferred and accrued - advance)	(80,258,369)		(78,675,715)			(1,582,654)						
19.	Renewal premiums and considerations:												
19.1	Direct	1,982,163,462		1,431,300,638	480,179,816		70,634,008	49,000					
19.2	Reinsurance assumed	6,108,831		6,108,831									
19.3	Reinsurance ceded	529,676,566		510,400,765			19,275,801						
19.4	Net (Line 17 - Line 18)	1,458,595,727		927,008,705	480,179,816		51,358,207	49,000					
TOTAL													
20.	Total premiums and annuity considerations:												
20.1	Direct	20,337,740,012		1,908,017,719	18,359,059,285		70,634,008	29,000					
20.2	Reinsurance assumed	1,185,256,374		6,151,365			1,179,105,009						
20.3	Reinsurance ceded	531,585,492		512,309,690			19,275,801						
20.4	Net (Lines 9.4 + 10.4 + 19.4)	20,991,410,895		1,401,859,394	18,359,059,285		1,230,463,216	29,000					

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

	Insurance											
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums												
22. All other												
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded												
23.2 Reinsurance assumed												
23.3 Net ceded less assumed												
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed												
24.3 Net ceded less assumed												
25. Renewal:												
25.1 Reinsurance ceded	430,196					430,196						
25.2 Reinsurance assumed												
25.3 Net ceded less assumed	430,196					430,196						
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	430,196					430,196						
26.2 Reinsurance assumed (Page 6, Line 22)												
26.3 Net ceded less assumed	430,196					430,196						
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	67,665,947		39,573,293	28,427,785		(335,131)						
28. Single	431,327,633		6,725,266	424,679,322							(76,955)	
29. Renewal	95,835,060		50,654,568	42,561,440		2,619,052						
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	594,828,640		96,953,127	495,668,547		2,283,921					(76,955)	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
			2	3				
		Life	Cost Containment	All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	48,303,694			128,808	5,331,529		53,764,031
2.	Salaries and wages	448,027,911			1,539,948	143,692,441		593,260,300
3.11	Contributions for benefit plans for employees	53,616,941			847,709	1,146,662		55,611,312
3.12	Contributions for benefit plans for agents	31,468,770						31,468,770
3.21	Payments to employees under non-funded benefit plans	15,986						15,986
3.22	Payments to agents under non-funded benefit plans	9,179,038			(7,486,166)			1,692,872
3.31	Other employee welfare	3,891,710			2,905	42,029		3,936,644
3.32	Other agent welfare	626,961						626,961
4.1	Legal fees and expenses	3,591,331			67	(1,375)		3,590,023
4.2	Medical examination fees	1,840,596						1,840,596
4.3	Inspection report fees	720,420						720,420
4.4	Fees of public accountants and consulting actuaries	3,977,508				38,980		4,016,488
4.5	Expense of investigation and settlement of policy claims	(27,375)						(27,375)
5.1	Traveling expenses	7,627,592			3,027	1,105,209		8,735,828
5.2	Advertising	43,327,666			436,924	537,520		44,302,110
5.3	Postage, express, telegraph and telephone	16,487,610			360,322	1,550,706		18,398,638
5.4	Printing and stationery	5,276,862			743	3,734		5,281,339
5.5	Cost or depreciation of furniture and equipment ...	4,760,007			43,822	9,081		4,812,910
5.6	Rental of equipment	3,239,146			111,401	816		3,351,363
5.7	Cost or depreciation of EDP equipment and software	73,337,041			1,843,420	603,510		75,783,971
6.1	Books and periodicals	159,487			1,353	57,359		218,199
6.2	Bureau and association fees	1,771,143			2,483	15,095		1,788,721
6.3	Insurance, except on real estate	4,033,803				14,401		4,048,204
6.4	Miscellaneous losses	1,339,354						1,339,354
6.5	Collection and bank service charges	2,766,068			548,432	270,027		3,584,527
6.6	Sundry general expenses	46,484,008			5,923,610	11,329,013		63,736,631
6.7	Group service and administration fees							
6.8	Reimbursements by uninsured plans							
7.1	Agency expense allowance	82,547,174						82,547,174
7.2	Agents' balances charged off (less \$ recovered)	2,433,302						2,433,302
7.3	Agency conferences other than local meetings	18,017,611			2,224	230		18,020,065
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses	372,233			6	14		372,253
9.2	Investment expenses not included elsewhere	1,821				3,582,591		3,584,412
9.3	Aggregate write-ins for expenses	23,326,044						23,326,044
10.	General expenses incurred	942,541,463			4,311,038	169,329,572	(b)	(a) 1,116,182,073
11.	General expenses unpaid Dec. 31, prior year	1,653,182			4,450,044			6,103,226
12.	General expenses unpaid Dec. 31, current year ...	1,371,421			11,247,235			12,618,656
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10+11-12-13+14)	942,823,224			(2,486,153)	169,329,572		1,109,666,643
DETAILS OF WRITE-INS								
09.301.	Aggregate Write-Ins for Expenses	23,326,044						23,326,044
09.302.	.....							
09.303.	.....							
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page.....							
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	23,326,044						23,326,044

(a) Includes management fees of \$ 207,874,471 to affiliates and \$ 67,289,389 to non-affiliates.

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

1. Charitable\$; 2. Institutional . \$; 3. Recreational and Health \$; 4. Educational\$;

5. Religious\$; 6. Membership \$; 7. Other\$; 8. Total\$

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

	Insurance			4	5	6
	1	2	3			
	Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes						
2. State insurance department licenses and fees	5,147,885		12	296		5,148,193
3. State taxes on premiums	48,306,415					48,306,415
4. Other state taxes, including \$ for employee benefits	6,225,433		(3,715,645)			2,509,788
5. U.S. Social Security taxes	42,178,123		73,584	461,765		42,713,472
6. All other taxes	5,074,279					5,074,279
7. Taxes, licenses and fees incurred	106,932,135		(3,642,049)	462,061		103,752,147
8. Taxes, licenses and fees unpaid Dec. 31, prior year	17,229,161		(8,399,525)			8,829,636
9. Taxes, licenses and fees unpaid Dec. 31, current year.....	1,766,591		(10,769,700)			(9,003,109)
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	122,394,705		(1,271,874)	462,061		121,584,892

EXHIBIT 4 - DIVIDENDS OR REFUNDS

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

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total ^(a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0100001. 58 CET 4.00% CRVM CNF 1984-89	503,283		503,283		
0100002. 58 CSO 4.00% CRVM CNF 1982-89	16,311,944		16,311,944		
0100003. 58 CSO 5.50% CRVM CNF 1987	2,421,242		2,421,242		
0100004. 58 CSO 6.00% CRVM CNF 1982-86	600,813,854		600,813,854		
0100005. 80 CSO 4.00% CRVM CNF 1992-2008	989,722,108		918,463,690		71,258,418
0100006. 80 CSO 4.00% ALB CNF 2006-08	15,601,056		15,601,056		
0100007. 80 CSO 4.25% CRVM CNF 2006-08	20,099,295		20,099,295		
0100008. 80 CSO 4.25% ALB CNF 2006-08	1,009,602		1,009,602		
0100009. 80 CSO 4.50% CRVM CNF 1986-2005	12,663,434,876		12,660,610,406		2,824,470
0100010. 80 CSO 4.50% CNF 1995-2002	26,952,246		26,952,246		
0100011. 80 CSO 4.75% CRVM CNF 2000-05	42,805,789		42,805,789		
0100012. 80 CSO 4.75% CNF 1999-2001	136,326		136,326		
0100013. 80 CSO 5.00% CRVM CNF 1993-2004	1,388,623,933		1,388,623,933		
0100014. 80 CSO 5.00% CNF 1993-94	12,517,031		12,517,031		
0100015. 80 CSO 5.25% CNF 1997-98	699,918		699,918		
0100016. 80 CSO 5.50% CRVM CNF 1987-92	1,286,480,733		1,286,480,733		
0100017. 80 CSO 5.50% CNF 1987-92	234,826,308		234,826,308		
0100018. 80 CSO 6.00% CRVM CNF 1986	283,882,734		283,882,734		
0100019. 80 CSO 6.00% CNF 1986	69,035,497		69,035,497		
0100020. 2001 CSO 3.50% CRVM CNF 2013-19	5,382,903,194		5,332,850,821		50,052,373
0100021. 2001 CSO 3.50% CRVM ALB CNF 2013-15	212,784		212,784		
0100022. 2001 CSO 3.50% ALB CNF 2013-19	60,289,970		60,289,970		
0100023. 2001 CSO 3.75% CRVM CNF 2013-19	9,810,810		9,810,810		
0100024. 2001 CSO 3.75% ALB CNF 2013-19	3,904,922		3,904,922		
0100025. 2001 CSO 4.00% CRVM CNF 2006-12	4,625,593,818		4,592,128,255		33,465,562
0100026. 2001 CSO 4.00% CRVM ALB CNF 2009-12	531,480		531,480		
0100027. 2001 CSO 4.00% ALB CNF 2008-12	175,041,806		175,041,806		
0100028. 2001 CSO 4.25% CRVM CNF 2008-12	10,576,911		10,576,911		
0100029. 2001 CSO 4.25% ALB CNF 2008-12	17,291,678		17,291,678		
0100030. 2001 CSO 4.50% CRVM CNF 2003-05	148,011,538		148,011,538		
0100031. 2017 CSO 3.00% VM-20 DET/STO CNF 2021-22	1,080,372,967		1,080,372,967		
0100032. 2017 CSO 3.50% CRVM CNF 2018-19	37,010,534		37,010,534		
0100033. 2017 CSO 3.50% VM-20 NPR CNF 2020	312,699,876		312,699,876		
0100034. 2017 CSO 3.50% VM-20 DET/STO CNF 2020	9,633,474		9,633,474		
0199997. Totals (Gross)	29,529,763,535		29,372,162,712		157,600,823
0199998. Reinsurance ceded	715,884,129		693,994,890		21,889,239
0199999. Life Insurance: Totals (Net)	28,813,879,405		28,678,167,822		135,711,583
0200001. 70% 94 VA MDBG Table Plan Type A 3.50% AG43 VACARVM Def. 2013	21,040,295	XXX	21,040,295	XXX	
0200002. 70% 94 VA MDBG Table Plan Type A 3.75% AG43 VACARVM Def. 2012-14	45,821,088	XXX	45,821,088	XXX	
0200003. 70% 94 VA MDBG Table Plan Type A 4.00% AG43 VACARVM Def. 2014	780,679	XXX	780,679	XXX	
0200004. 70% 94 VA MDBG Table Plan Type A 4.25% AG43 VACARVM Def. 2011	17,708,546	XXX	17,708,546	XXX	
0200005. 70% 94 VA MDBG Table Plan Type A 4.50% AG43 VACARVM Def. 2010	17,112,926	XXX	17,112,926	XXX	
0200006. 70% 94 VA MDBG Table Plan Type A 4.75% AG43 VACARVM Def. 2005-07	362,967,741	XXX	362,967,741	XXX	
0200007. 70% 94 VA MDBG Table Plan Type A 5.00% AG43 VACARVM Def. 2004, 2008	166,277,251	XXX	166,277,251	XXX	
0200008. 70% 94 VA MDBG Table Plan Type A 5.25% AG43 VACARVM Def. 2009	24,660,789	XXX	24,660,789	XXX	
0200009. 70% 94 VA MDBG Table Plan Type A 5.50% AG43 VACARVM Def. 1999, 2003	508,145,980	XXX	508,145,980	XXX	
0200010. 70% 94 VA MDBG Table Plan Type A 5.75% AG43 VACARVM Def. 1998, 2000	369,178,076	XXX	369,178,076	XXX	
0200011. 70% 94 VA MDBG Table Plan Type A 6.00% AG43 VACARVM Def. 1994, 1996-97, 2001-02	824,955,702	XXX	824,955,702	XXX	
0200012. 70% 94 VA MDBG Table Plan Type A 6.25% AG43 VACARVM Def. 1993, 1995	115,959,075	XXX	115,959,075	XXX	
0200013. 70% 94 VA MDBG Table Plan Type A 6.75% AG43 VACARVM Def. 1992	3,310,834	XXX	3,310,834	XXX	
0200014. 70% 94 VA MDBG Table Plan Type A 7.00% AG43 VACARVM Def. 1987, 1990-91	32,551,816	XXX	32,551,816	XXX	
0200015. 70% 94 VA MDBG Table Plan Type A 7.25% AG43 VACARVM Def. 1988-89	17,852,463	XXX	17,852,463	XXX	
0200016. 70% 94 VA MDBG Table Plan Type A 7.50% AG43 VACARVM Def. 1986	33,396,936	XXX	33,396,936	XXX	
0200017. 70% 94 VA MDBG Table Plan Type A 8.25% AG43 VACARVM Def. 1983-85	21,084,320	XXX	21,084,320	XXX	
0200018. 71 IAM PROJ 4.00% CARVM Def. 1981	5,119,435	XXX	5,119,435	XXX	
0200019. 71 IAM PROJ 8.25% CARVM Def. 1983	43,121,096	XXX	43,121,096	XXX	
0200020. 71 IAM PROJ 8.75% CARVM Def. 1983	30,580,051	XXX	30,580,051	XXX	
0200021. 71 IAM PROJ 9.25% CARVM Def. 1982	43,186,051	XXX	43,186,051	XXX	
0200022. 71 IAM PROJ 10.00% CARVM Def. 1982	30,139,001	XXX	30,139,001	XXX	
0200023. 83a 5.25% CARVM Def. 1994, 1996-97	2,773,568	XXX	2,773,568	XXX	
0200024. 83a 5.50% CARVM Def. 1993-94, 1996-97	70,307,687	XXX	70,307,687	XXX	
0200025. 83a 5.75% CARVM Def. 1993, 1995	28,926,539	XXX	28,926,539	XXX	
0200026. 83a 6.00% CARVM Def. 1992, 1995	39,844,186	XXX	39,844,186	XXX	
0200027. 83a 6.25% CARVM Def. 1987, 1990-1992	60,639,848	XXX	60,639,848	XXX	
0200028. 83a 6.50% CARVM Def. 1987, 1989-90	76,034,626	XXX	76,034,626	XXX	
0200029. 83a 6.75% CARVM Def. 1986, 1988, 1991	81,265,856	XXX	81,265,856	XXX	
0200030. 83a 7.00% CARVM Def. 1988-89	67,037,547	XXX	67,037,547	XXX	
0200031. 83a 7.25% CARVM Def. 1986	21,234,009	XXX	21,234,009	XXX	
0200032. 83a 8.00% CARVM Def. 1984-85	91,621,813	XXX	91,621,813	XXX	
0200033. 83a 8.50% CARVM Def. 1984-85	87,231,632	XXX	87,231,632	XXX	
0200034. 83a 8.25% Imm. 1990	25,520,854	XXX	25,520,854	XXX	
0200035. 83a 8.75% Imm. 1988-89	122,844,580	XXX	122,844,580	XXX	
0200036. a-2000 3.50% CARVM Def. 2013	7,800,698	XXX	7,800,698	XXX	
0200037. a-2000 3.75% CARVM Def. 2012-14	289,061,746	XXX	289,061,746	XXX	
0200038. a-2000 4.00% CARVM Def. 2014	339,287,322	XXX	339,287,322	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total ^(a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0200039. a-2000 4.25% CARVM Def. 2011	198,859,057	XXX	198,726,340	XXX	132,717
0200040. a-2000 4.50% CARVM Def. 2005-08, 2010	2,111,439,294	XXX	2,111,394,201	XXX	45,093
0200041. a-2000 4.75% CARVM Def. 2003-04, 2007-08	3,551,941,383	XXX	3,551,941,383	XXX	
0200042. a-2000 5.00% CARVM Def. 1998-99, 2003, 2009	1,740,215,054	XXX	1,740,215,054	XXX	
0200043. a-2000 5.25% CARVM Def. 1998-99, 2002	51,645,872	XXX	51,645,872	XXX	
0200044. a-2000 5.50% CARVM Def. 2000-02	211,849,304	XXX	211,849,304	XXX	
0200045. a-2000 5.75% CARVM Def. 2000-01	169,005,286	XXX	169,005,286	XXX	
0200046. a-2000 4.00% Imm. 2013	2,173,567,461	XXX	2,118,086,945	XXX	55,480,516
0200047. a-2000 4.25% Imm. 2012	1,708,233,105	XXX	1,665,273,919	XXX	42,959,186
0200048. a-2000 4.50% Imm. 2014	2,032,016,682	XXX	1,981,948,989	XXX	50,067,693
0200049. a-2000 5.00% Imm. 2011	1,004,549,286	XXX	961,453,775	XXX	43,095,510
0200050. a-2000 5.25% Imm. 2005-06, 2010	831,566,131	XXX	807,490,923	XXX	24,075,207
0200051. a-2000 5.50% Imm. 2004, 2007-08	710,480,482	XXX	666,355,270	XXX	44,125,212
0200052. a-2000 6.00% Imm. 2009	590,665,059	XXX	553,686,420	XXX	36,978,639
0200053. 2012 IAR 3.00% Def. 2021	6,434,148,735	XXX	6,434,148,735	XXX	
0200054. 2012 IAR 3.25% Def. 2020, 2022	23,570,780,844	XXX	23,570,780,844	XXX	
0200055. 2012 IAR 3.50% Def. 2015, 2017-18	7,079,640,533	XXX	7,078,334,795	XXX	1,305,738
0200056. 2012 IAR 3.75% Def. 2015-16, 2019	5,646,770,235	XXX	5,646,770,235	XXX	
0200057. 2012 IAR 3.75% Imm. 2017	2,163,762,952	XXX	2,116,631,711	XXX	47,131,241
0200058. 2012 IAR 4.00% Imm. 2015-17	3,824,482,284	XXX	3,715,642,308	XXX	108,839,976
0200059. 2012 IAR VM-22 Non-Jumbo 1.00%-1.49% Imm. 2020-22	20,306,932	XXX	20,306,932	XXX	
0200060. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% Imm. 2020-22	245,169,883	XXX	245,169,883	XXX	
0200061. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% Imm. 2018-22	1,114,698,570	XXX	1,114,587,024	XXX	111,546
0200062. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% Imm. 2018-22	1,479,127,145	XXX	1,477,625,369	XXX	1,501,776
0200063. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% Imm. 2018-22	1,931,104,968	XXX	1,919,295,468	XXX	11,809,500
0200064. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% Imm. 2018-22	1,451,525,390	XXX	1,436,407,307	XXX	15,118,083
0200065. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% Imm. 2018-22	3,515,429,463	XXX	3,502,223,172	XXX	13,206,290
0299997. Totals (Gross)	79,709,364,053	XXX	79,213,380,129	XXX	495,983,924
0299998. Reinsurance ceded		XXX		XXX	
0299999. Annuities: Totals (Net)	79,709,364,053	XXX	79,213,380,129	XXX	495,983,924
0300001. 83a 6.00%-8.75% 1989-97	2,270,393		2,270,393		
0300002. a-2000 4.00%-7.00% 1998-2014	37,724,371		37,724,371		
0300003. 2012 IAR 3.50%-4.00% 2015-17	76,916,119		76,916,119		
0300004. 2012 IAR VM-22 Non-Jumbo 1.00%-1.49% 2020-21	755,035		755,035		
0300005. 2012 IAR VM-22 Non-Jumbo 1.50%-1.99% 2020-22	38,871,300		38,871,300		
0300006. 2012 IAR VM-22 Non-Jumbo 2.00%-2.49% 2018-22	33,779,945		33,779,945		
0300007. 2012 IAR VM-22 Non-Jumbo 2.50%-2.99% 2018-22	31,922,787		31,922,787		
0300008. 2012 IAR VM-22 Non-Jumbo 3.00%-3.49% 2018-22	33,629,318		33,629,318		
0300009. 2012 IAR VM-22 Non-Jumbo 3.50%-3.99% 2018-22	41,046,548		41,046,548		
0300010. 2012 IAR VM-22 Non-Jumbo 4.00%-4.49% 2018-22	26,843,407		26,843,407		
0399997. Totals (Gross)	323,759,223		323,759,223		
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)	323,759,223		323,759,223		
0400001. 59 ADB 58 CSO 4.50% 1982-89	26,467		26,467		
0400002. 59 ADB 80 CSO 4.00% 2006-08	564		564		
0400003. 59 ADB 80 CSO 4.50% 1986-2005	13,419		13,419		
0400004. 59 ADB 2001 CSO 3.50% 2013-19	4,373		4,373		
0400005. 59 ADB 2001 CSO 4.00% 2006-12	3,743		3,743		
0400006. 59 ADB 2001 CSO 4.50% 2005	409		409		
0400007. 59 ADB 2017 CSO 3.00% 2021-22	874		874		
0400008. 59 ADB 2017 CSO 3.50% 2018-20	369		369		
0499997. Totals (Gross)	50,217		50,217		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	50,217		50,217		
0500001. 52 INTERCO DISA 58 CSO 4.50% 1981-2001	122,261		122,261		
0500002. 52 INTERCO DISA 80 CSO 4.00% 2006-08	27,307		27,307		
0500003. 52 INTERCO DISA 80 CSO 4.50% 1986-2005	462,169		462,169		
0500004. 52 INTERCO DISA 2001 CSO 3.50% 2013-19	1,144,945		1,144,945		
0500005. 52 INTERCO DISA 2001 CSO 4.00% 2006-12	150,534		150,534		
0500006. 52 INTERCO DISA 2001 CSO 4.50% 2005	6,249		6,249		
0500007. 52 INTERCO DISA 2017 CSO 3.00% 2021-22	149,097		149,097		
0500008. 52 INTERCO DISA 2017 CSO 3.50% 2018-20	142,731		142,731		
0599997. Totals (Gross)	2,205,294		2,205,294		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	2,205,294		2,205,294		
0600001. 52 INTERCO DISA 58 CSO 4.50% 1982-89	19,941,951		19,941,951		
0600002. 52 INTERCO DISA 80 CSO 4.00% 2006-08	663,153		663,153		
0600003. 52 INTERCO DISA 80 CSO 4.50% 1981-2005	42,922,135		42,922,135		
0600004. 52 INTERCO DISA 2001 CSO 3.50% 2013-19	5,912,971		5,912,971		
0600005. 52 INTERCO DISA 2001 CSO 4.00% 2006-12	4,239,964		4,239,964		
0600006. 52 INTERCO DISA 2001 CSO 4.50% 2005	556,005		556,005		
0600007. 52 INTERCO DISA 2017 CSO 3.00% 2021-22	343,861		343,861		
0600008. 52 INTERCO DISA 2017 CSO 3.50% 2018-20	407,685		407,685		
0699997. Totals (Gross)	74,987,724		74,987,724		
0699998. Reinsurance ceded					

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1	2	3	4	5	6
Valuation Standard	Total ^(a)	Industrial	Ordinary	Credit (Group and Individual)	Group
0699999. Disability-Disabled Lives: Totals (Net)	74,987,724		74,987,724		
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state	273,365,298		273,365,298		
0700002. For guaranteed minimum death benefit under variable life contracts	11,494,556		11,494,556		
0700003. For guaranteed minimum accumulation benefit under variable life contracts	299,209		299,209		
0700004. For guaranteed minimum accumulation benefit under variable annuity contracts	111,353,858		111,353,858		
0700005. For guaranteed minimum death benefit under variable annuity contracts	24,942,689		24,942,689		
0700006. For guaranteed minimum income benefit under variable annuity contracts	905,025		905,025		
0700007. Asset Preserver LTC Claim Reserves – Active Life	13,623,942		13,623,942		
0700008. Asset Preserver LTC Claim Reserves – Disabled Life	8,748,647		8,748,647		
0700009. Unearned COI Reserves	3,200,781		3,200,781		
0700010. Guaranteed Insurability Rider Reserve	8,300		8,300		
0700011. Pre-Term Conversions	1,540,224		1,540,224		
0700012. Post-Term Conversions	283,177,868		283,177,868		
0700013. ROP Rider (ULCG) Reserve	24,144		24,144		
0700014. Chronic Care Rider Reserve – Active Life	1,615		1,615		
0700015. Chronic Care Rider Reserve – Disabled Life	121,600		121,600		
0700016. Additional reserve for New York policies	37,936,810		37,722,023		214,787
0799997. Totals (Gross)	770,744,565		770,529,779		214,787
0799998. Reinsurance ceded					
0799999. Miscellaneous Reserves: Totals (Net)	770,744,565		770,529,779		214,787
9999999. Totals (Net) - Page 3, Line 1	109,694,990,482		109,063,080,188		631,910,294

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

EXHIBIT 5 - INTERROGATORIES

1.1

Has the reporting entity ever issued both participating and non-participating contracts?.....

Yes [] No [X]

1.2

If not, state which kind is issued.
Non-participating

2.1

Does the reporting entity at present issue both participating and non-participating contracts?.....

Yes [] No [X]

2.2

If not, state which kind is issued.
Non-participating

3.

Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?.....

Yes [X] No []

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4.

Has the reporting entity any assessment or stipulated premium contracts in force?.....

Yes [] No [X]

If so, state:
4.1 Amount of insurance?

\$

4.2 Amount of reserve?

\$

4.3 Basis of reserve:
.....

4.4 Basis of regular assessments:
.....

4.5 Basis of special assessments:
.....

4.6 Assessments collected during the year

\$

5.

If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
.....

6.

Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?

Yes [X] No []

6.1 If so, state the amount of reserve on such contracts on the basis actually held:.....

\$87,429,384

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits:

\$108,754,989

Attach statement of methods employed in their valuation.

7.

Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?

Yes [X] No []

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements

\$4,733,640,338

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
Market Value

7.3 State the amount of reserves established for this business:

\$

7.4 Identify where the reserves are reported in the blank:
Page 3 Line 25

8.

Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year?

Yes [] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements:

\$

8.2 State the amount of reserves established for this business:

\$

8.3 Identify where the reserves are reported in the blank:
.....

9.

Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year?

Yes [] No [X]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:

\$

9.2 State the amount of reserves established for this business:

\$

9.3 Identify where the reserves are reported in the blank:
.....

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
9999999 - Total (Column 4, only)			

Exhibit 6 - Aggregate Reserves for Accident and Health Contracts

N O N E

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1	2	3	4	5	6
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Dividend Accumulations or Refunds	Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	1,482,001,365		1,016,098,410	465,874,407		28,548
2. Deposits received during the year	409,577,375		308,075,288	101,502,087		
3. Investment earnings credited to the account	30,743,250		19,843,452	10,899,798		
4. Other net change in reserves	(5,679,784)		(5,679,784)			
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	475,480,122		261,437,230	214,042,892		
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	1,441,162,084		1,076,900,136	364,233,400		28,548
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)						
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	1,441,162,084		1,076,900,136	364,233,400		28,548

(a) FHLB Funding Agreements:

1. Reported as GICs (captured in column 2) \$
2. Reported as Annuities Certain (captured in column 3) \$
3. Reported as Supplemental Contracts (captured in column 4) \$
4. Reported as Dividend Accumulations or Refunds (captured in column 5) \$
5. Reported as Premium or Other Deposit Funds (captured in column 6) \$
6. Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5) . \$

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year											
	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:											
1.1 Direct	6,382,816			3,348,409	2,500,273			534,134			
1.2 Reinsurance assumed	228,532,230		4,018,424				224,513,806				
1.3 Reinsurance ceded											
1.4 Net	234,915,046		4,018,424	3,348,409	2,500,273		224,513,806	534,134			
2. In course of settlement:											
2.1 Resisted											
2.11 Direct	1,912,455		1,912,455								
2.12 Reinsurance assumed											
2.13 Reinsurance ceded	1,620,000		1,620,000								
2.14 Net	292,455		(b) 292,455	(b)		(b)	(b)				
2.2 Other											
2.21 Direct	440,099,449		221,589,792	173,350,882	4,824,429		27,295,551	13,038,794			
2.22 Reinsurance assumed	270,332,870		1,217,925				269,114,945				
2.23 Reinsurance ceded	88,922,834		83,134,069				5,788,765				
2.24 Net	621,509,485		(b) 139,673,648	(b) 173,350,882	4,824,429	(b)	(b) 290,621,732	13,038,794	(b)	(b)	(b)
3. Incurred but unreported:											
3.1 Direct	74,107,598		72,430,046	1,648,260			29,292				
3.2 Reinsurance assumed	159,309,532						159,309,532				
3.3 Reinsurance ceded	41,107,340		41,107,340								
3.4 Net	192,309,791		(b) 31,322,706	(b) 1,648,260		(b)	(b) 159,338,825		(b)	(b)	(b)
4. TOTALS											
4.1 Direct	522,502,318		295,932,293	178,347,551	7,324,702		27,324,844	13,572,928			
4.2 Reinsurance assumed	658,174,633		5,236,349				652,938,284				
4.3 Reinsurance ceded	131,650,174		125,861,409				5,788,765				
4.4 Net	1,049,026,777	(a)	(a) 175,307,234	178,347,551	7,324,702		(a) 674,474,362	13,572,928			

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

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$ 5,062,875

Individual Annuities \$ 738 , Credit Life (Group and Individual) \$, and Group Life \$, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$ Credit (Group and Individual) Accident and Health \$, and Other Accident and Health \$ are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Industrial Life (a)	Ordinary			6 Credit Life (Group and Individual)	Group		Accident and Health		
			3 Life Insurance (b)	4 Individual Annuities	5 Supplementary Contracts		7 Life Insurance (c)	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
1. Settlements During the Year:											
1.1 Direct	5,084,839,136		1,585,857,623	3,333,027,745	48,467,011		43,794,261	73,692,496			
1.2 Reinsurance assumed	1,373,098,429		5,987,103				1,367,111,326				
1.3 Reinsurance ceded	645,006,527		619,053,889				25,952,638				
1.4 Net	(d) 5,812,931,038		972,790,837	3,333,027,745	48,467,011		1,384,952,949	73,692,496			
2. Liability December 31, current year from Part 1:											
2.1 Direct	522,502,318		295,932,293	178,347,551	7,324,702		27,324,844	13,572,928			
2.2 Reinsurance assumed	658,174,633		5,236,349				652,938,284				
2.3 Reinsurance ceded	131,650,174		125,861,409				5,788,765				
2.4 Net	1,049,026,777		175,307,234	178,347,551	7,324,702		674,474,362	13,572,928			
3. Amounts recoverable from reinsurers December 31, current year	44,897,601		44,113,979				783,622				
4. Liability December 31, prior year:											
4.1 Direct	524,409,806		328,447,347	153,918,256	5,716,037		22,781,631	13,546,535			
4.2 Reinsurance assumed	687,173,811		1,324,548				685,849,263				
4.3 Reinsurance ceded	149,795,504		141,273,255				8,522,249				
4.4 Net	1,061,788,113		188,498,640	153,918,256	5,716,037		700,108,645	13,546,535			
5. Amounts recoverable from reinsurers December 31, prior year	71,319,901		71,150,437				169,464				
6. Incurred Benefits											
6.1 Direct	5,082,931,648		1,553,342,569	3,357,457,040	50,075,676		48,337,474	73,718,889			
6.2 Reinsurance assumed	1,344,099,251		9,898,904				1,334,200,347				
6.3 Reinsurance ceded	600,438,897		576,605,585				23,833,312				
6.4 Net	5,826,592,002		986,635,889	3,357,457,040	50,075,676		1,358,704,508	73,718,889			

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$ 3,160,620 in Line 1.1, \$ 3,160,620 in Line 1.4.
\$ 3,160,620 in Line 6.1, and \$ 3,160,620 in Line 6.4.

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

(d) Includes \$ 60,678 premiums waived under total and permanent disability benefits.

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

EXHIBIT OF NON-ADMITTED ASSETS

	1	2	3
	Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1. Bonds (Schedule D)			
2. Stocks (Schedule D):			
2.1 Preferred stocks			
2.2 Common stocks			
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			
3.2 Other than first liens.....			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			
4.2 Properties held for the production of income.....			
4.3 Properties held for sale			
5. Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6. Contract loans	21,073,348	17,169,971	(3,903,377)
7. Derivatives (Schedule DB)			
8. Other invested assets (Schedule BA)	4,551,627	23,888,617	19,336,990
9. Receivables for securities			
10. Securities lending reinvested collateral assets (Schedule DL)			
11. Aggregate write-ins for invested assets	58,629,790		(58,629,790)
12. Subtotals, cash and invested assets (Lines 1 to 11)	84,254,765	41,058,588	(43,196,177)
13. Title plants (for Title insurers only)			
14. Investment income due and accrued	11,700		(11,700)
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	1,015	687	(328)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due .			
15.3 Accrued retrospective premiums and contracts subject to redetermination			
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers			
16.2 Funds held by or deposited with reinsured companies			
16.3 Other amounts receivable under reinsurance contracts			
17. Amounts receivable relating to uninsured plans			
18.1 Current federal and foreign income tax recoverable and interest thereon			
18.2 Net deferred tax asset	545,044,616	331,224,696	(213,819,920)
19. Guaranty funds receivable or on deposit			
20. Electronic data processing equipment and software			
21. Furniture and equipment, including health care delivery assets			
22. Net adjustment in assets and liabilities due to foreign exchange rates			
23. Receivables from parent, subsidiaries and affiliates			
24. Health care and other amounts receivable	24,139,045	13,384,896	(10,754,149)
25. Aggregate write-ins for other than invested assets	76,882,754	44,201,048	(32,681,706)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	730,333,895	429,869,915	(300,463,980)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)	730,333,895	429,869,915	(300,463,980)
DETAILS OF WRITE-INS			
1101. IMR asset	58,629,790		(58,629,790)
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page			
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	58,629,790		(58,629,790)
2501. Miscellaneous	76,560,870	44,167,383	(32,393,487)
2502. Amount due for undelivered securities	321,884	33,665	(288,219)
2503.			
2598. Summary of remaining write-ins for Line 25 from overflow page			
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	76,882,754	44,201,048	(32,681,706)

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

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

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

A reconciliation of the Company’s net income and capital and surplus at December 31, 2022 and 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
<u>Net Income</u>					
(1) Net income Delaware state basis (Page 4, Line 35, Columns 1 & 2)	XXX	4	35	\$ (655,948,235)	\$ 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>\$ (655,948,235)</u>	<u>\$ 329,312,652</u>
<u>Capital and Surplus</u>					
(5) Statutory capital and surplus Delaware state basis (Page 3, Line 38, Columns 1 & 2)	XXX	3	38	\$ 8,536,451,399	\$ 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>\$ 8,536,451,399</u>	<u>\$ 9,734,361,007</u>

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

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

The Company has established policy reserves on contracts issued January 1, 2001 and later that exceed the minimum amounts determined under Appendix A-820, “Minimum Life and Annuity Reserve Standards” of NAIC SAP by approximately \$56,039,101.

In addition, the Company uses the following accounting policies:

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

NOTES TO FINANCIAL STATEMENTS

- (6) Real estate includes properties that are directly-owned and real estate property investments that are directly and wholly-owned through a limited liability company and meet certain criteria. Real estate held for the production of income is stated at cost less accumulated depreciation and encumbrances. Real estate held for sale is stated at the lower of cost less accumulated depreciation or fair value, less encumbrances and estimated costs to sell. If there is an indication that the carrying amount of the real estate may not be recoverable, then it must be tested for impairment. If the carrying amount of a real estate investment exceeds its undiscounted cash flows, an OTTI is recorded as a realized loss in net income, calculated as the difference between the carrying amount of the real estate investment and the fair value of the real estate investment. Depreciation of real estate held for the production of income is calculated using the straight-line method over the estimated lives of the assets, generally 40 years. Costs of permanent improvements are depreciated over the shorter of their estimated useful life, or the remaining estimated life of the real estate. Rental revenue from leased real estate is recognized on a straight-line basis over the lease term.
- (7) The interest method for loan-backed and structured securities, which are included in bonds, uses current assumptions of projected cash flows. Amortization of premium or accretion of discount from the purchase of these securities considers the estimated timing and amount of cash flows of the underlying loans, including prepayment assumptions based on data obtained from external sources or internal estimates. Projected future cash flows are updated monthly, and the amortized cost and effective yield of the securities are adjusted as necessary to reflect historical prepayment experience and changes in estimated future prepayments. For high credit quality loan-backed and structured securities backed by the government and high credit quality adjustable rate mortgage loan-backed 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 all other securities, including all 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. For loan-backed and structured securities, the entire difference between the security's amortized cost and its fair value is recognized in net income only when the Company (a) has the intent to sell the security or (b) it does not have the intent and ability to hold the security to recovery. If neither of these two conditions exists, a realized loss is recognized in net income for the difference between the amortized cost basis of the security and the net present value of projected future cash flows expected to be collected. The net present value is calculated by discounting the Company's best estimate of projected future cash flows at the effective interest rate implicit in the loan-backed or structured security prior to impairment.

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

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

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

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

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

Changes in Accounting Principles

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

The NAIC adopted revisions to SSAP 43R “Loan-Backed and Structured Securities” to require residual tranches of securitizations to be reported as other invested assets at the lower of cost or market. Residual tranches have been defined under SSAP 43R as those investments in a securitization that have no contractual payments, whether principal or interest, or both and where payment to the holders of the instruments only occurs after contractual interest and principal payments have been made to the other tranches in the securitization based on any remaining funds. The Company adopted this guidance at December 31, 2022 and reclassified residual tranches with a book value of \$94 million from Bonds to Other invested assets. The reclassification had no impact on income or surplus.

The NAIC adopted revisions to SSAP 25 “Affiliates and Other Related Parties” in 2022 to clarify that for entities not controlled by voting interests, such as limited partnerships, trusts and other special purpose entities, control may be held by a general partner, servicer, or by other arrangements. The ability of the reporting entity or its affiliates to direct the management and policies of an entity through such arrangements shall constitute control as defined in SSAP 25. Updates were also adopted in SSAP 43R to clarify that investments from any arrangement that results in direct or indirect control of an investee, which include but are not limited to control through a servicer or other controlling arrangement, shall be reported as affiliated in accordance with SSAP 25. The Company invests in asset-backed securities issued by securitization vehicles that are managed by its asset management affiliates. These investments do not have any credit risk exposure to affiliates, but are now reported as affiliated investments in the investment schedules. Reporting these investments as affiliated had no impact on the Company’s income or surplus.

The NAIC adopted revisions to SSAP 32 “Preferred Stock.” The revisions include definitions, measurement and impairment guidance. The revisions require perpetual preferred stock and mandatory convertible preferred stock to be reported at fair value, not to exceed any current effective call price, among other changes. The Company adopted this guidance on January 1, 2021, which increased statutory surplus by \$13,997,804.

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

Prior Period Corrections

In 2021, the Department granted approval for the Company to change the valuation basis for reserves for certain blocks of life insurance policies from the minimum statutory reserve standard required under either New York or Washington law to the NAIC valuation basis. The Company recorded a net change in reserve valuation basis of \$536,474,978 for the year ended December 31, 2021.

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

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

NOTES TO FINANCIAL STATEMENTS

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

- (1) The maximum and minimum lending rates for new commercial mortgage loans funded during 2022 were 7.84% and 2.27%, respectively. There were no residential mortgage loans funded during 2022.
- (2) For 2022, the maximum percentage of any one commercial loan to the value of the collateral at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages, was 92.4% (current average percentage was 54.5%). For 2021, the maximum percentage of any residential loan to the value of the collateral at the time of the loan was 80.0% (current average percentage was 49.4%).
- (3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total were \$0 and \$200,439 for the years ended December 31, 2022 and 2021, respectively.
- (4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded investment (all)							
(a) Current	\$ —	\$ —	\$ 4,561,189	\$ —	\$14,948,218,950	\$481,623,689	\$15,434,403,828
(b) 30 - 59 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(c) 60 - 89 days past due	\$ —	\$ —	\$ 309,681	\$ —	\$ —	\$ —	\$ 309,681
(d) 90 - 179 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(e) 180+ days past due	\$ —	\$ —	\$ —	\$ —	\$ 109,500,000	\$ —	\$ 109,500,000
2. Accruing interest 90 - 179 days past due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Accruing interest 180+ days past due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Interest reduced							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Number of loans	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Prior Year							
1. Recorded investment (all)							
(a) Current	\$ —	\$ —	\$ 5,812,032	\$ —	\$13,746,184,850	\$560,925,813	\$14,312,922,695
(b) 30 - 59 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(c) 60 - 89 days past due	\$ —	\$ —	\$ 497,206	\$ —	\$ —	\$ —	\$ 497,206
(d) 90 - 179 days past due	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(e) 180+ days past due	\$ —	\$ —	\$ 1,243,899	\$ —	\$ —	\$ —	\$ 1,243,899
2. Accruing interest 90 - 179 days past due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
3. Accruing interest 180+ days past due							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Interest accrued	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
4. Interest reduced							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(b) Number of loans	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
(c) Percent reduced	— %	— %	— %	— %	— %	— %	— %
5. Participant or co-lender in a mortgage loan agreement							
(a) Recorded investment	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

NOTES TO FINANCIAL STATEMENTS

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

	Residential			Commercial			Mezzanine	Total
	Farm	Insured	All Other	Insured	All Other			
a. Current Year								
1. With allowance for credit losses	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. No allowance for credit losses	—	—	—	—	109,500,000	—	—	109,500,000
3. Total (1 + 2)	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 109,500,000</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 109,500,000</u>
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. Prior Year								
1. With allowance for credit losses	\$ —	\$ —	\$ —	\$ —	\$ 22,641,150	\$ —	\$ —	\$ 22,641,150
2. No allowance for credit losses	—	—	1,243,899	—	—	—	—	1,243,899
3. Total (1 + 2)	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 1,243,899</u>	<u>\$ —</u>	<u>\$ 22,641,150</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 23,885,049</u>
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

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

	Residential			Commercial			Mezzanine	Total
	Farm	Insured	All Other	Insured	All Other			
a. Current Year								
1. Average recorded investment	\$ —	\$ —	\$ 564,635	\$ —	\$ 58,369,406	\$ —	\$ —	\$ 58,934,041
2. Interest income recognized	\$ —	\$ —	\$ —	\$ —	\$ 7,557,617	\$ —	\$ —	\$ 7,557,617
3. Recorded investments on nonaccrual status	\$ —	\$ —	\$ —	\$ —	\$ 109,500,000	\$ —	\$ —	\$ 109,500,000
4. Amount of interest income recognized using a cash-basis method of accounting	\$ —	\$ —	\$ —	\$ —	\$ 7,557,617	\$ —	\$ —	\$ 7,557,617
b. Prior Year								
1. Average recorded investment	\$ —	\$ —	\$ 1,395,084	\$ —	\$ 3,852,889	\$ —	\$ —	\$ 5,247,973
2. Interest income recognized	\$ —	\$ —	\$ —	\$ —	\$ 98,311	\$ —	\$ —	\$ 98,311
3. Recorded investments on nonaccrual status	\$ —	\$ —	\$ 1,243,899	\$ —	\$ —	\$ —	\$ —	\$ 1,243,899
4. Amount of interest income recognized using a cash-basis method of accounting	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

(7) Allowance for credit losses:

	December 31, 2022	December 31, 2021
a. Balance at beginning of period	\$ 3,575,000	\$ 111,734
b. Additions charged to operations	—	3,575,000
c. Direct write-downs charged against the allowance	(2,806,244)	—
d. Recoveries of amounts previously charged off	(768,756)	(111,734)
e. Balance at end of period	<u>\$ —</u>	<u>\$ 3,575,000</u>

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

	December 31, 2022
a. Aggregate amount of mortgage loans derecognized	\$ 44,158,245
b. Real estate collateral recognized	\$ —
c. Other collateral recognized	\$ —
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	\$ —

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

NOTES TO FINANCIAL STATEMENTS

B. Debt Restructuring

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

	General Account		Separate Account	
	<u>December 31, 2022</u>	<u>December 31, 2021</u>	<u>December 31, 2022</u>	<u>December 31, 2021</u>
(1) The total recorded investment in restructured debt, as of year-end	\$ 2,843,750	\$ 9,225,656	\$ 72,917	\$ —
(2) The realized capital losses related to this debt	\$ 4,761,101	\$ 2,623,994	\$ 122,080	\$ —
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in TDR	\$ —	\$ —	\$ —	\$ —
(4) The Company accrues interest income on impaired debt instruments to the extent it is deemed collectible (delinquent less than 90 days) and the debt instrument continues to perform under its original or restructured contractual terms. Interest income on non-performing debt instruments is generally recognized on a cash basis.				

C. Reverse Mortgages

The Company does not have any reverse mortgages.

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

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

OTTI Recognized in Loss				
	Amortized Cost Basis Before OTTI	2a Interest	2b Non- interest	Fair Value 1-(2a+2b)
General Account:				
OTTI recognized 1st Quarter				
a. Intent to sell	\$ —	\$ —	\$ —	\$ —
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st Quarter	—	—	—	—
OTTI recognized 2nd Quarter				
d. Intent to sell	8,403,961	—	1,300,938	7,103,023
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd Quarter	8,403,961	—	1,300,938	7,103,023
OTTI recognized 3rd Quarter				
g. Intent to sell	—	—	—	—
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i. Total 3rd Quarter	—	—	—	—
OTTI recognized 4th Quarter				
j. Intent to sell	20,611,304	1,998,773	—	18,612,531
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l. Total 4th Quarter	20,611,304	1,998,773	—	18,612,531
m. Annual Aggregate Total (General Account)	\$ 1,998,773 \$ 1,300,938			

	Amortized Cost Basis Before OTTI	2a Interest	2b Non- interest	Fair Value 1-(2a+2b)
Separate Account:				
OTTI recognized 1st Quarter				
a. Intent to sell	\$ —	\$ —	\$ —	\$ —
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st Quarter	—	—	—	—
OTTI recognized 2nd Quarter				
d. Intent to sell	667,694	—	103,638	564,056
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd Quarter	667,694	—	103,638	564,056
OTTI recognized 3rd Quarter				
g. Intent to sell	—	—	—	—
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i. Total 3rd Quarter	—	—	—	—
OTTI recognized 4th Quarter				
j. Intent to sell	—	—	—	—
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l. Total 4th Quarter	—	—	—	—
m. Annual Aggregate Total (Separate Account)	<u>\$ —</u> <u>\$ 103,638</u>			
Grand Total	<u>\$ 1,998,773</u> <u>\$ 1,404,576</u>			

NOTES TO FINANCIAL STATEMENTS

(3) The following table lists each security at a CUSIP level where the present value of cash flows expected to be collected is less than the amortized cost basis during the 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	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
General Account						
02147QAF9	153,583	144,050	9,533	144,050	144,307	12/31/2022
02151HAA3	26,680	25,922	758	25,922	25,971	12/31/2022
05946XY72	300,053	268,027	32,026	268,027	268,874	12/31/2022
12498NAD5	590,683	547,938	42,745	547,938	551,949	12/31/2022
12544ABN4	287,373	265,038	22,335	265,038	263,154	12/31/2022
12544TAH7	225,166	211,860	13,306	211,860	213,356	12/31/2022
12544VAB5	17,999	16,797	1,202	16,797	16,815	12/31/2022
12667F5H4	1,690,255	1,544,074	146,181	1,544,074	1,545,589	12/31/2022
12667GRG0	991,964	915,005	76,959	915,005	915,879	12/31/2022
12668AQ65	859,662	831,025	28,637	831,025	835,195	12/31/2022
12668AY25	507,355	480,452	26,903	480,452	481,411	12/31/2022
12668AYL3	528,679	469,905	58,774	469,905	466,180	12/31/2022
12668BFL2	162,620	153,896	8,724	153,896	154,091	12/31/2022
12668BKG7	225,743	220,275	5,468	220,275	220,627	12/31/2022
12668BKH5	196,435	191,570	4,865	191,570	191,876	12/31/2022
126694DT2	88,964	87,570	1,394	87,570	88,406	12/31/2022
17029PAA3	1,621,613	702,605	919,008	702,605	702,605	12/31/2022
17029RAA9	34,414	17,607	16,807	17,607	11,685	12/31/2022
225458XZ6	3,588,587	3,332,637	255,950	3,332,637	3,339,428	12/31/2022
251513BC0	315,787	309,437	6,350	309,437	313,706	12/31/2022
36185MBN1	22,643	22,592	51	22,592	22,887	12/31/2022
3622MPAB4	201,588	191,918	9,670	191,918	192,525	12/31/2022
57643MCG7	88,888	88,459	429	88,459	85,559	12/31/2022
69336QAL6	419,272	417,161	2,111	417,161	393,498	12/31/2022
76111XZW6	1,093,334	1,077,943	15,391	1,077,943	1,075,258	12/31/2022
81744HAF0	234,561	223,852	10,709	223,852	225,426	12/31/2022
863579VS4	1,798,121	1,785,033	13,088	1,785,033	1,796,462	12/31/2022
93934FEM0	527,040	526,309	731	526,309	489,272	12/31/2022
93934FLW0	616,179	614,909	1,270	614,909	565,258	12/31/2022
94983UAB3	172,514	157,349	15,165	157,349	168,540	12/31/2022
94984MAG9	206,435	198,831	7,604	198,831	204,256	12/31/2022
94988PAB9	8,172,159	5,279,999	2,892,160	5,279,999	4,682,647	12/31/2022
94988PAC7	1,443,125	4	1,443,121	4	363	12/31/2022
94988PAD5	34,433,122	28,379,978	6,053,144	28,379,978	33,690,433	12/31/2022
94988PAE3	13,503,814	10,229,993	3,273,821	10,229,993	11,933,694	12/31/2022
94988YAC8	640,064	1	640,063	1	82	12/31/2022
94988YAE4	634,040	1	634,039	1	634,079	12/31/2022
94988YAH7	2,114,176	1,771,490	342,686	1,771,490	2,114,322	12/31/2022
94989FAD6	512,929	399,131	113,798	399,131	112	12/31/2022
94989FAH7	2,366,721	2,159,261	207,460	2,159,261	2,366,783	12/31/2022
L2287*AC1	6,866,933	6,866,929	4	6,866,929	7,018,559	12/31/2022
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
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

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	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
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	XXX	25,439,987	XXX	XXX	
Guaranteed Separate Accounts						
02147QAF9	204,701	192,066	12,635	192,066	192,409	12/31/2022
12544VAB5	7,144	6,719	425	6,719	6,726	12/31/2022
12668BFL2	216,830	205,194	11,636	205,194	205,455	12/31/2022
12668BKH5	292,915	287,355	5,560	287,355	287,814	12/31/2022
94988PAB9	1,114,385	720,000	394,385	720,000	638,543	12/31/2022
94988PAC7	196,790	1	196,789	1	50	12/31/2022
94988PAD5	4,695,427	3,869,998	825,429	3,869,998	4,594,151	12/31/2022
94988PAE3	1,841,429	1,394,999	446,430	1,394,999	1,627,322	12/31/2022
94988YAC8	87,281	—	87,281	—	11	12/31/2022
94988YAE4	86,460	—	86,460	—	86,465	12/31/2022
94988YAH7	288,297	241,567	46,730	241,567	288,317	12/31/2022
94989FAD6	69,945	54,427	15,518	54,427	15	12/31/2022
94989FAH7	322,735	294,445	28,290	294,445	322,743	12/31/2022
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
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

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	Present Value of Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
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	—	110,720	—	22	6/30/2022
94988YAE4	502,456	391,489	110,967	391,489	391,513	6/30/2022
94988YAF1	110,868	—	110,868	—	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	3,164,801	XXX	XXX	
Grand Total	XXX	XXX	\$ 28,604,788	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 December 31, 2022:

	Less than 12 Months		12 Months or Greater		Total	
	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses
General Account	\$19,103,587,143	\$ 1,739,234,905	\$ 5,320,219,335	\$ 907,392,528	\$24,423,806,478	\$ 2,646,627,433
Guaranteed Separate Accounts	1,026,993,094	97,369,094	365,440,069	94,638,786	1,392,433,163	192,007,880
Total	<u>\$20,130,580,237</u>	<u>\$ 1,836,603,999</u>	<u>\$ 5,685,659,404</u>	<u>\$ 1,002,031,314</u>	<u>\$25,816,239,641</u>	<u>\$ 2,838,635,313</u>

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

- (1) The Company enters into dollar roll repurchase agreements to sell and repurchase securities. Assets to be repurchased are the same, or substantially the same, as the assets sold. The Company agrees to sell securities at a specified price and repurchase the securities at a lower price. The Company receives cash in the amount of the sales proceeds and establishes a liability equal to the repurchase amount. The difference between the sale and repurchase amounts represents deferred income which is earned over the life of the agreement. The liability for repurchasing the assets is included in borrowed money on Page 3 – Liabilities, Surplus and Other Funds.
- (2) The Company enters into securities lending agreements whereby certain investment securities are loaned to third-parties. With respect to securities loaned, in order to reduce the Company's risk under these transactions, the Company requires initial cash collateral equal to 102% of the fair value of domestic securities loaned. The Company records an offsetting liability in amounts payable under security lending agreements on Page 3 – Liabilities, Surplus and Other Funds. The Company monitors the fair value of securities loaned with additional collateral obtained as necessary. The borrower of the loaned securities is permitted to sell or repledge those securities.
- (3) Collateral Received
- a. Aggregate amount of collateral received:

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

- b. The Company has not sold or repledged collateral received from securities lending agreements. All collateral is received in cash.

NOTES TO FINANCIAL STATEMENTS

- c. Cash received on securities lending transactions and repurchase agreements is then reinvested in short-term investments and bonds with various maturities.
- (4) The Company's securities lending transactions are not administered by an affiliated agent.
- (5) Collateral Reinvestment

a. Aggregate amount of collateral reinvested:

	General Account Dollar Repurchase Agreements		Separate Accounts Dollar Repurchase Agreements		General Account Securities Lending	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Open	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
30 days or less	—	—	—	—	511,663,373	511,662,724
31 to 60 days	—	—	—	—	—	—
61 to 90 days	—	—	—	—	—	—
91 to 120 days	—	—	—	—	—	—
121 to 180 days	—	—	—	—	—	—
181 to 365 days	—	—	—	—	17,500,000	17,468,575
1 to 2 years	—	—	—	—	104,400,000	103,496,983
2 to 3 years	—	—	—	—	68,467,442	68,057,375
Greater than 3 years	—	—	—	—	—	—
Total Collateral Reinvested	\$ —	\$ —	\$ —	\$ —	\$ 702,030,815	\$ 700,685,657

- b. To help manage the mismatch of maturity dates between the security lending transactions and the related reinvestment of the collateral received, the Company invests in highly liquid assets.
- (6) The Company has not accepted collateral that is not permitted by contract or custom to sell or repledge except as explained above in section (2). In the case of tri-party repurchase agreements, the collateral is kept by the custodian and is not recorded on the Company's financial statements. The Company is not permitted to sell the collateral except in the case of a counterparty default.
- (7) The Company does not have any collateral or transactions for securities lending that extend beyond one year from December 31, 2022.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

At December 31, 2022, the carrying value and fair value of securities held under agreements to purchase and resell was \$185,315,001, which were classified as tri-party reverse repurchase agreements and included with cash, cash equivalents and short-term investments on Page 2 - Assets. The securities had a weighted average maturity of 3 days and a weighted average yield of 4.3%.

- (2) Type of repo trades used

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

NOTES TO FINANCIAL STATEMENTS

(3) Original (flow) & residual maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - no maturity	\$ —	\$ —	\$ —	\$ —
2. Overnight	\$ 140,531,000	\$ 140,911,000	\$ —	\$ —
3. 2 days to 1 week	\$ —	\$ —	\$ 173,726,000	\$ 198,751,000
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	\$ 185,315,000
4. > 1 week to 1 month	\$ —	\$ —	\$ —	\$ —
5. > 1 month to 3 months	\$ —	\$ —	\$ —	\$ —
6. > 3 months to 1 year	\$ —	\$ —	\$ —	\$ —
7. > 1 year	\$ —	\$ —	\$ —	\$ —

(4) Not applicable.

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

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount	\$ 140,531,000	\$ 140,911,000	\$ 173,726,000	\$ 198,751,000
b. Ending Balance	\$ 130,797,000	\$ 130,787,000	\$ 150,991,000	\$ 185,315,000

(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	Nonadmitted
a. Bonds - FV	\$ —	\$ 185,315,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. LB & SS - FV	—	—	—	—	—	—	—	—
c. Preferred stock - FV	—	—	—	—	—	—	—	—
d. Common stock	—	—	—	—	—	—	—	—
e. Mortgage loans - FV	—	—	—	—	—	—	—	—
f. Real estate - FV	—	—	—	—	—	—	—	—
g. Derivatives - FV	—	—	—	—	—	—	—	—
h. Other invested assets - FV	—	—	—	—	—	—	—	—
i. Total assets - FV (sum of a through h)	\$ —	\$ 185,315,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

(7) Collateral provided - secured borrowing

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Cash	\$ —	\$ —	\$ —	\$ —
2. Securities (FV)	\$ 143,341,620	\$ 143,729,220	\$ 177,200,520	\$ 202,726,020
3. Securities (BACV)	XXX	XXX	XXX	XXX
4. Nonadmitted subset (BACV)	XXX	XXX	XXX	XXX
b. Ending Balance				
1. Cash	\$ —	\$ —	\$ —	\$ —
2. Securities (FV)	\$ 133,414,063	\$ 133,403,287	\$ 154,011,072	\$ 189,021,757
3. Securities (BACV)	\$ —	\$ —	\$ —	\$ —
4. Nonadmitted subset (BACV)	\$ —	\$ —	\$ —	\$ —

(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	\$ 189,021,757	\$ 189,021,757

NOTES TO FINANCIAL STATEMENTS

(9) At December 31, 2022 and 2021, the Company did not have a recognized receivable for return of collateral.

(10) At December 31, 2022 and 2021, the Company did not have a recognized liability to return collateral.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for a Sale

Not applicable.

J. Real Estate

(1)a – (1)c The Company had no real estate held for sale at December 31, 2022 and 2021. During 2022 and 2021, the Company did not recognize any OTTI on real estate held for sale related to a foreclosed residential property.

(2)a – (2)b During 2022 and 2021, the Company did not recognize any realized gains or (losses) on the disposition of real estate held for sale.

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

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

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

K. Low-Income Housing Tax Credits

(1) The Company has a range of 2 years to 13 years of remaining unexpired tax credits on its investments in LIHTC. The holding period required for the LIHTC investments ranges from 3 years to 16 years.

(2) The amount of LIHTC and other tax benefits recognized during the years ended December 31, 2022 and 2021 was \$12,473,138 and \$14,604,674, respectively.

(3) The balance of the investment recognized in other invested assets on Page 2 - Assets at December 31, 2022 and 2021 was \$196,760,565 and \$121,669,929, respectively.

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

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

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

L. Restricted Assets

(1) Restricted assets (including pledged):

Restricted Asset Category	Gross (Admitted and Nonadmitted) Restricted									Percentage	
	Current Year										
	1	2	3	4	5						
	Total General Account (G/A)	G/A Assets Supporting Separate Accounts (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total from Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted and Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	0.000 %	0.000 %	
b. Collateral held under security lending agreements	675,000,000	—	—	—	675,000,000	675,000,000	—	675,000,000	0.363 %	0.365 %	
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	0.000 %	0.000 %	
d. Subject to reverse repurchase agreements	185,315,001	—	—	—	185,315,001	140,003,001	45,312,000	185,315,001	0.100 %	0.100 %	
e. Subject to dollar repurchase agreements	—	—	—	—	—	211,645	(211,645)	—	0.000 %	0.000 %	
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	0.000 %	0.000 %	
g. Placed under option contracts	—	—	—	—	—	—	—	—	0.000 %	0.000 %	
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	37,649,207	—	—	—	37,649,207	39,523,790	(1,874,583)	37,649,207	0.020 %	0.020 %	
i. FHLB capital stock	25,000,000	—	—	—	25,000,000	28,788,100	(3,788,100)	25,000,000	0.013 %	0.014 %	
j. On deposit with states	3,795,751	—	—	—	3,795,751	3,740,706	55,045	3,795,751	0.002 %	0.002 %	
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	0.000 %	0.000 %	
l. Pledged as collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	0.000 %	0.000 %	
m. Pledged as collateral not captured in other categories	3,178,015	—	—	—	3,178,015	—	3,178,015	3,178,015	0.002 %	0.002 %	
n. Other restricted assets	—	—	—	—	—	—	—	—	0.000 %	0.000 %	
o. Total restricted assets	\$ 929,937,974	\$ —	\$ —	\$ —	\$ 929,937,974	\$ 887,267,242	\$ 42,670,732	\$ 929,937,974	0.501 %	0.503 %	

(a) Subset of column 1

(b) Subset of column 3

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

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

NOTES TO FINANCIAL STATEMENTS

(2) The tables below present details of assets pledged as collateral not captured in other categories as of December 31, 2022 and 2021.

Restricted Asset Category	Gross (Admitted and Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5					
		G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)		Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative initial margin collateral	\$ 3,178,015				\$ 3,178,015		\$ 3,178,015	\$ 3,178,015	0.002 %	0.002 %
Total (c)	\$ 3,178,015	\$ —	\$ —	\$ —	\$ 3,178,015	\$ —	\$ 3,178,015	\$ 3,178,015	0.002 %	0.002 %

(a) Subset of column 1
(b) Subset of column 3
(c) Total line for columns 1 through 7 should equal 5L(1)m columns 1 through 7 respectively, and total line for Columns 8 through 10 should equal 5H(1)m columns 9 through 11 respectively.

(3) There were no other restricted assets at December 31, 2022 and 2021.

(4) At December 31, 2022 and 2021, the Company's assets received as collateral, reflected as assets within the Company's financial statements, along with a liability to return such collateral were as follows:

2022				
Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:				
a. Cash, Cash Equivalents and Short-Term Investments	\$ 1,488,438,117	\$ 1,488,438,117	1.10 %	1.10 %
b. Schedule D, Part 1	—	—	—	—
c. Schedule D, Part 2, Section 1	—	—	—	—
d. Schedule D, Part 2, Section 2	—	—	—	—
e. Schedule B	—	—	—	—
f. Schedule A	—	—	—	—
g. Schedule BA, Part 1	—	—	—	—
h. Schedule DL, Part 1	—	—	—	—
i. Other	—	—	—	—
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	\$ 1,488,438,117	\$ 1,488,438,117	1.10 %	1.10 %
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	\$ 17,249,844	\$ 17,249,844	0.03 %	0.03 %
l. Schedule D, Part 1	—	—	—	—
m. Schedule D, Part 2, Section 1	—	—	—	—
n. Schedule D, Part 2, Section 2	—	—	—	—
o. Schedule B	—	—	—	—
p. Schedule A	—	—	—	—
q. Schedule BA, Part 1	—	—	—	—
r. Schedule DL, Part 1	—	—	—	—
s. Other	—	—	—	—
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	\$ 17,249,844	\$ 17,249,844	0.03 %	0.03 %
* j = Column 1 divided by Assets Page, Line 26 (Column 1)				
t = Column 1 divided by Assets Page, Line 27 (Column 1)				
** j = Column 1 divided by Assets Page, Line 26 (Column 3)				
t = Column 1 divided by Assets Page, Line 27 (Column 3)				

The Company received cash collateral on security lending transactions and dollar repurchase agreements of \$675,000,000 in 2022, which is reflected on the cash line (line a). That cash is then reinvested in short-term investments and bonds with various maturities as shown in Table 5E(3).

	Amount	% of Liability to total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	\$ 1,488,438,117	1.18 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	\$ 17,249,844	0.03 %
* u = Column 1 divided by Liability Page, Line 26 (Column 1)		
v = Column 1 divided by Liability Page, Line 27 (Column 1)		

NOTES TO FINANCIAL STATEMENTS

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

Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments	\$ 16,440,000	\$ 16,440,000	0.03 %	0.03 %
l. Schedule D, Part 1	—	—	—	—
m. Schedule D, Part 2, Section 1	—	—	—	—
n. Schedule D, Part 2, Section 2	—	—	—	—
o. Schedule B	—	—	—	—
p. Schedule A	—	—	—	—
q. Schedule BA, Part 1	—	—	—	—
r. Schedule DL, Part 1	—	—	—	—
s. Other	—	—	—	—
t. Total collateral assets (k+l+m+n+o+p+q+r+s)	<u>\$ 16,440,000</u>	<u>\$ 16,440,000</u>	<u>0.03 %</u>	<u>0.03 %</u>

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

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

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

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

The Company received cash collateral on security lending transactions of \$675,210,281 for 2021, which is reflected on the cash line (line a). That cash is then reinvested in short-term investments and bonds with various maturities.

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

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

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

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities

The following represents the Company's 5GI securities at December 31, 2022 and 2021. 5GI securities are securities for which the Company does not have all the information required for the NAIC to provide an NAIC designation, but for which the Company is receiving timely payments of principal and interest.

General Account	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
Investments						
1. Bonds - AC	2	2	\$ 1,215,900	\$ 1,215,900	\$ 1,234,750	\$ 1,231,527
2. Loan-backed and structured securities - AC	28	10	11,068,999	11,831,200	11,637,481	13,963,993
3. Preferred stock - AC	—	—	—	—	—	—
4. Total (1+2+3+4)	30	12	\$12,284,899	\$ 13,047,100	\$ 12,872,231	\$ 15,195,520

Separate Account	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
Investments						
1. Bonds - AC	—	—	\$ —	\$ —	\$ —	\$ —
2. Loan-backed and structured securities - AC	2	2	535,710	693,170	564,075	743,498
3. Preferred stock - AC	—	—	—	—	—	—
4. Total (1+2+3+4)	2	2	\$ 535,710	\$ 693,170	\$ 564,075	\$ 743,498

AC - Amortized cost
FV - Fair value

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

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

	General Account	Separate Account
(1) Number of CUSIPs	146	77
(2) Aggregate Amount of Investment Income	\$ 38,604,913	\$ 3,085,999

6. Joint Ventures, Partnerships and Limited Liability Companies

- A. The Company had no investments in joint ventures, limited partnerships or limited liability companies that exceeded 10% of its admitted assets.
- B. In 2022, the Company recognized \$26,228,987 in OTTI on its investments in limited partnerships and limited liability companies, which were reflected within realized losses in net income. The impairments were based on facts and circumstances surrounding the ultimate recovery of the cost of the limited partnerships and limited liability companies and were derived from the investment results of the underlying assets within the limited partnerships and limited liability companies.

7. Investment Income

- A. Due and accrued investment income is excluded from surplus when amounts are over 90 days past due or collection is uncertain.
- B. At December 31, 2022, the Company did not have any investment income due and accrued that was nonadmitted.

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

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

Interest Rate Risk Management

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

Interest rate swaps are used by the Company to hedge interest rate risk for individual and portfolios of assets. Interest rate swaps are agreements with other parties to exchange, at specified intervals, the difference between interest amounts calculated by reference to an agreed upon notional value. Generally, no cash is exchanged at the onset of the contract and no principal payments are made by either party. The Company does not act as an intermediary or broker in interest rate swaps. At December 31, 2022, the Company had interest rate swaps with a fair value of \$172,375,081 and a carrying value of \$171,483,097. Interest rate swaps which qualify and are designated as cash flow hedges are used by the Company to convert floating rate assets to fixed rate assets. These interest rate swaps are valued and reported in a manner consistent with the hedged asset.

Interest rate (Treasury) futures are used by the Company to manage duration of the Company's fixed income portfolio. Interest rate futures are exchange traded contracts to buy or sell a bond at a specific price at a future date. At December 31, 2022, the Company had interest rate futures with a fair value and carrying value of \$65,364.

NOTES TO FINANCIAL STATEMENTS

Interest rate options are used by the Company to hedge the risk of increasing interest rates on policyholder liabilities. Under these contracts, the Company will receive payments from counterparties should an agreed upon interest rate level be reached and payments will continue to increase under the option contract until an agreed upon interest rate ceiling, if applicable. At December 31, 2022, the Company had interest rate options with a fair value and carrying value of \$72,640,157.

Currency Risk Management

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

Foreign currency swaps are agreements with other parties to exchange, at specified intervals, principal and interest in one currency for the same in another, at a fixed exchange rate, which is generally set at inception and calculated by reference to an agreed upon notional value. Generally, only principal payments are exchanged at the onset and the end of the contract. At December 31, 2022, the Company had foreign currency swaps with a fair value of \$745,922,828 and a carrying value of \$742,399,003.

Foreign currency forwards involve the exchange of foreign currencies at a specified future date and at a specified price. No cash is exchanged at the time the agreement is entered into. At December 31, 2022, the Company had foreign currency forwards with a fair value of and a carrying value of \$(7,276,696).

Equity Risk Management

The Company purchases equity options to minimize exposure to the equity risk associated with guarantees on certain underlying policyholder liabilities. There are upfront fees paid related to option contracts at the time the agreements are entered into. At December 31, 2022, the Company had equity options with a fair value and carrying value of \$52,194,258.

Credit Risk Management

Not applicable.

Income Generation Transactions

Not applicable.

Replication Transactions

Bond forwards are paired with other investment grade bonds in replication transactions to generate the return and price risk of long-dated fixed income securities. At December 31, 2022, the Company held bond forwards with a fair value of \$(308,540,893) and no carrying value.

Credit default swaps are paired with investment grade bonds in replication transactions to generate the return and price risk of long dated corporate bonds. At December 31, 2022, the Company held credit default swaps with a fair value of \$2,556,113 and a carrying value of \$2,244,175.

Hedge Effectiveness

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

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

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

- (4)The Company had no derivative contracts with financing premiums for the year ended December 31, 2022.
- (5)For derivatives which are designated for hedge accounting, there were no components of the derivative's gain or loss excluded from the assessment of effectiveness for the year ended December 31, 2022.
- (6)There were no net gains recognized in unrealized gains and losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting.
- (7)The Company did not have any cash flow hedges of forecasted transactions except for cash flow hedges related to payments of variable interest on existing financial instruments.
- (8)Not applicable.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

A. The components of the net deferred tax assets (“DTAs”) and deferred tax liabilities (“DTLs”) at December 31, 2022 and 2021 were as follows:

		2022		
		Ordinary	Capital	Total
(1)	(a) Gross DTAs	\$ 1,433,663,952	\$ 474,760,271	\$ 1,908,424,223
	(b) Statutory valuation allowance adjustment	—	—	—
	(c) Adjusted gross DTAs (1a - 1b)	1,433,663,952	474,760,271	1,908,424,223
	(d) DTAs nonadmitted	545,044,616	—	545,044,616
	(e) Subtotal of net admitted DTAs (1c-1d)	888,619,336	474,760,271	1,363,379,607
	(f) Gross DTLs	262,372,142	552,050,667	814,422,809
	(g) Net admitted DTAs/(DTLs) (1e - 1f)	\$ 626,247,194	\$ (77,290,396)	\$ 548,956,798
		2021		
		Ordinary	Capital	Total
	(a) Gross DTAs	\$ 1,168,080,329	\$ 277,326,589	\$ 1,445,406,918
	(b) Statutory valuation allowance adjustment	—	—	—
	(c) Adjusted gross DTAs (1a - 1b)	1,168,080,329	277,326,589	1,445,406,918
	(d) DTAs nonadmitted	331,224,696	—	331,224,696
	(e) Subtotal of net admitted DTAs (1c-1d)	836,855,633	277,326,589	1,114,182,222
	(f) Gross DTLs	291,940,598	419,116,611	711,057,209
	(g) Net admitted DTAs/(DTLs) (1e - 1f)	\$ 544,915,035	\$ (141,790,022)	\$ 403,125,013
		Change During 2022		
		Ordinary	Capital	Total
	(a) Gross DTAs	\$ 265,583,623	\$ 197,433,682	\$ 463,017,305
	(b) Statutory valuation allowance adjustment	—	—	—
	(c) Adjusted gross DTAs (1a - 1b)	265,583,623	197,433,682	463,017,305
	(d) DTAs nonadmitted	213,819,920	—	213,819,920
	(e) Subtotal of net admitted DTAs (1c-1d)	51,763,703	197,433,682	249,197,385
	(f) Gross DTLs	(29,568,456)	132,934,056	103,365,600
	(g) Net admitted DTAs/(DTLs) (1e - 1f)	\$ 81,332,159	\$ 64,499,626	\$ 145,831,785
(2)	The admission calculation components were as follows:			
		2022		
		Ordinary	Capital	Total
	(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$ —	\$ 54,039,988	\$ 54,039,988
	(b) Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	494,916,810	—	494,916,810
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	494,916,810	—	494,916,810
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	1,198,124,190
	(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	393,702,526	420,720,283	814,422,809
	(d) DTAs admitted as the result of application of SSAP No. 101			
	Total (2(a)+2(b)+2(c))	\$ 888,619,336	\$ 474,760,271	\$ 1,363,379,607
		2021		
		Ordinary	Capital	Total
	(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$ —	\$ 18,691,838	\$ 18,691,838
	(b) Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	384,433,175	—	384,433,175
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	384,433,175	—	384,433,175
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	1,399,685,399
	(c) Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	452,422,458	258,634,751	711,057,209
	(d) DTAs admitted as the result of application of SSAP No. 101			
	Total (2(a)+2(b)+2(c))	\$ 836,855,633	\$ 277,326,589	\$ 1,114,182,222

NOTES TO FINANCIAL STATEMENTS

		Change During 2022		
		Ordinary	Capital	Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	\$ —	\$ 35,348,150	\$ 35,348,150
(b)	Adjusted gross DTAs expected to be realized (excluding the amounts of the DTAs from 2(a) above) after application of the threshold limitation (the lesser of 2(b)1 and 2(b)2)	110,483,635	—	110,483,635
	1. Adjusted gross DTAs expected to be realized following the balance sheet date (2(b)1)	110,483,635	—	110,483,635
	2. Adjusted gross DTAs allowed per limitation threshold (2(b)2)	XXX	XXX	(201,561,209)
(c)	Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross DTLs	(58,719,932)	162,085,532	103,365,600
(d)	DTAs admitted as the result of application of SSAP No. 101			
	Total (2(a)+2(b)+2(c))	\$ 51,763,703	\$ 197,433,682	\$ 249,197,385
(3)	The ratio used to determine the applicable period used in 2(b) 1 above and the amount of adjusted capital and surplus used to determine the percentage threshold limitation in 2(b) 2 above are as follows at December 31, 2022 and 2021:			
		2022	2021	
(a)	Ratio percentage used to determine recovery period and threshold limitation amount in 2(b)1 above.	812 %	967 %	
(b)	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	\$7,987,494,602	\$9,331,235,993	
(4)	There was no impact on adjusted gross and net admitted DTAs due to tax planning strategies at December 31, 2022 and 2021. The Company did not use reinsurance in its tax planning strategies.			
B.	The Company had no unrecognized DTLs at December 31, 2022 and 2021.			
C.	Significant components of income taxes incurred and the changes in DTAs and DTLs for the years ended December 31, 2022 and 2021 were as follows:			
(1)	Current Income Tax:	2022	2021	Change
(a)	Federal	\$ 113,938,327	\$ 186,675,258	\$ (72,736,931)
(b)	Foreign	315,647	349,069	(33,422)
(c)	Subtotal	114,253,974	187,024,327	(72,770,353)
(d)	Federal income tax on net capital gains	16,252,766	47,288,186	(31,035,420)
(e)	Utilization of capital loss carry-forward	—	—	—
(f)	Other (Prior period correction)	—	—	—
(g)	Federal and foreign income taxes incurred	\$ 130,506,740	\$ 234,312,513	\$ (103,805,773)
(2)	DTAs:	2022	2021	Change
(a)	Ordinary:			
	(1) Discounting of unpaid losses	\$ —	\$ —	\$ —
	(2) Unearned premium reserve	—	—	—
	(3) Policyholder reserve	859,328,992	654,219,146	205,109,846
	(4) Investments	151,664,687	137,047,157	14,617,530
	(5) Deferred acquisition costs	376,026,700	337,162,600	38,864,100
	(6) Policyholder dividends accrual	—	—	—
	(7) Fixed assets	1,355,000	1,457,602	(102,602)
	(8) Compensation and benefits accrual	—	—	—
	(9) Pension accrual	20,838,722	24,283,772	(3,445,050)
	(10) Receivables - nonadmitted	21,156,593	12,032,104	9,124,489
	(11) Net operating loss carry-forward	—	—	—
	(12) Tax credit carry-forward	—	—	—
	(13) Other	3,293,258	1,877,948	1,415,310
	(99) Subtotal	1,433,663,952	1,168,080,329	265,583,623
(b)	Statutory valuation allowance adjustment	—	—	—
(c)	Nonadmitted	545,044,616	331,224,696	213,819,920
(d)	Admitted ordinary DTAs (2a99 - 2b - 2c)	888,619,336	836,855,633	51,763,703
(e)	Capital:			
	(1) Investments	474,760,271	277,326,589	197,433,682
	(2) Net capital loss carry-forward	—	—	—
	(3) Real estate	—	—	—
	(4) Other	—	—	—
	(99) Subtotal	474,760,271	277,326,589	197,433,682
(f)	Statutory valuation allowance adjustment	—	—	—
(g)	Nonadmitted	—	—	—
(h)	Admitted capital DTAs (2e99 - 2f - 2g)	474,760,271	277,326,589	197,433,682
(i)	Total admitted DTAs (2d + 2h)	\$ 1,363,379,607	\$ 1,114,182,222	\$ 249,197,385

NOTES TO FINANCIAL STATEMENTS

	2022	2021	Change
(3) DTLs:			
(a) Ordinary:			
(1) Investments	\$ 137,762,594	\$ 133,175,384	\$ 4,587,210
(2) Fixed assets	83,485	83,485	—
(3) Deferred & uncollected premium	79,050	84,851	(5,801)
(4) Policyholder reserves	124,243,979	158,343,659	(34,099,680)
(5) Other	203,034	253,219	(50,185)
(99) Subtotal	262,372,142	291,940,598	(29,568,456)
(b) Capital:			
(1) Investments	551,979,865	419,045,809	132,934,056
(2) Real estate	—	—	—
(3) Other	70,802	70,802	—
(99) Subtotal	552,050,667	419,116,611	132,934,056
(c) Total DTLs (3a99 + 3b99)	814,422,809	711,057,209	103,365,600
(4) Net admitted DTAs/(DTLs) (2i - 3c)	<u>\$ 548,956,798</u>	<u>\$ 403,125,013</u>	<u>\$ 145,831,785</u>
Change in deferred income tax on change in net unrealized capital gains/losses			\$ 48,627,977
Change in net deferred tax related to other items			311,023,728
Change in DTAs nonadmitted			(213,819,920)
Change in net admitted DTAs			<u>\$ 145,831,785</u>
(5) The Company had investment tax credits of \$27,710,052 and \$27,326,999 for the years ended December 31, 2022 and 2021, respectively.			
(6) The Company did not have operating loss carry-forwards at December 31, 2022.			
(7) The Company had no adjustments to gross DTAs because of a change in circumstances that causes a change in judgment about the realizability of the related DTAs.			
(8) The Inflation Reduction Act ("IRA") of 2022 was enacted 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 NAIC adopted Interpretation ("INT") 22-02 to apply to December 31, 2022. Following that guidance, the Company has not determined as of the reporting date if it will be an applicable corporation and if it will be liable for CAMT in 2023. The 2022 financial statements do not include an estimated impact of the CAMT because a reasonable estimate cannot be made.			

D. The Company's income tax expense and change in net DTAs for the years ended December 31, 2022 and 2021 differs from the amount obtained by applying the statutory rate of 21% to net gain from operations after dividends to policyholders and before federal income taxes for the following reasons:

	2022	2021	Change
Net gain from operations after dividends to policyholders and before federal income taxes @ statutory rate	\$ (106,049,856)	\$ 141,258,440	\$ (247,308,296)
Net realized capital gains @ statutory rate	(14,904,657)	(37,523,003)	22,618,346
Tax exempt income	(34,696,620)	(38,603,971)	3,907,351
Tax credits (net of withholding)	(39,536,011)	(36,838,450)	(2,697,561)
Amortization of IMR	(5,788,935)	(10,137,180)	4,348,245
Dividend from subsidiary	(36,900,465)	(28,700,280)	(8,200,185)
Partnership income from subsidiary	54,008,433	45,857,103	8,151,330
Prior year audit liability and settlement	1,186,091	(1,498,803)	2,684,894
Nonadmitted assets	(5,882,997)	—	(5,882,997)
Other items impacting surplus	3,596,170	95,659,103	(92,062,933)
Other	4,451,860	(1,234,339)	5,686,199
Federal and foreign income taxes incurred and change in net deferred taxes during the year	<u>\$ (180,516,987)</u>	<u>\$ 128,238,620</u>	<u>\$ (308,755,607)</u>
Federal income tax expense reported in the Summary of Operations	\$ 114,253,974	\$ 187,024,327	\$ (72,770,353)
Capital gains tax expense incurred	16,252,766	47,288,186	(31,035,420)
Change in net DTAs	(311,023,727)	(106,073,893)	(204,949,834)
Federal and foreign income taxes incurred and change in net deferred taxes during the year	<u>\$ (180,516,987)</u>	<u>\$ 128,238,620</u>	<u>\$ (308,755,607)</u>

- E. (1) The Company did not have any operating loss and tax credit carry forwards available for tax purposes.
- (2) The following income taxes incurred in the current and prior years that will be available in the event of future net losses:

Year 2022	\$ 14,294,122
Year 2021	\$ 120,330,095
Year 2020	\$ 85,755,027

- (3) At December 31, 2022, the Company had no protective tax deposits on deposit with the Internal Revenue Service under Section 6603 of the Internal Revenue Service Code.

NOTES TO FINANCIAL STATEMENTS

- F. The Company’s federal income tax return is consolidated with the following entities:
- i. New York Life Insurance Company (“New York Life” or “NYLIC”)
 - ii. NYLIFE Insurance Company of Arizona (“NYLAZ”)
 - iii. NYLIFE LLC (“NYLIFE LLC”) and its domestic affiliates
 - iv. New York Life Investment Management Holdings LLC (“NYL Investments”) and its domestic affiliates
 - v. New York Life Enterprises (“NYLE”) and its domestic affiliates
 - vi. NYL Investors LLC (“NYL Investors”) and its domestic affiliates
 - vii. Life Insurance Company of North America (“LINA”)
 - viii. New York Life Group Insurance Company of NY (“NYLGICNY”)
 - ix. LINA Benefit Payments, Inc.

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

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

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

The following note discloses significant related party transactions.

A-B. The Company paid a cash dividend in 2022 of \$400,000,000 to its parent company, New York Life. In 2021, the Company paid a dividend of \$942,000,000 to its parent company, New York Life, consisting of \$405,342,468 in bonds and \$536,657,532 in cash.

During 2022 and 2021, the Company received dividend distributions from Madison Capital Funding LLC (“MCF”) of \$175,716,500 and \$136,668,000, respectively.

During 2022 and 2021, the Company made capital contributions to MCF of \$0 and \$66,382,068, respectively.

Significant transactions entered into or between the Company and its parent and affiliates for the years ended December 31, 2022 and 2021 were as follows:

Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Description
11/29/2022	NYLIC / LINA	Parent / Insurance affiliate	Transfer of assets	Bond asset and cash transfers between the Company, NYLIC and LINA were executed to strengthen duration alignment between asset and liability profiles amongst the insurance companies. The Company acquired bonds with a book value of \$2,414,904,932, including realized losses and accrued interest, and cash of \$1,419,348,548 from New York Life in exchange for bonds valued at \$3,819,767,069, including realized losses and accrued interest. In addition, the Company acquired \$250,000,000 of bonds from LINA in exchange for transferring a \$250,000,000 equity interest in MCF.
12/31/2015 (last amended as of 12/31/2022)	MCF	Non-insurance affiliate	Note funding agreement	The Company and New York Life entered into a note funding agreement with MCF (as amended from time to time, the "MCF Note Agreement") and acquired a variable funding note issued by MCF. The funding limit is determined using 2.25% multiplied by the cash and invested assets amount, as of such date of determination. Cash and invested assets amount means, as of any date of determination, the sum of (x) the net admitted cash and invested assets of the Company (y) the net admitted cash and invested assets of NYLIC (excluding any portion thereof attributable to NYLIC's investment in the Company), in each case, based on the most recently available quarterly or annual financial statements of NYLIC or the Company, as applicable. All outstanding advances made to MCF under the MCF Note Agreement will be due in full on December 31, 2025.
12/23/2004 (last amended as of 12/30/2022)	New York Life Capital Corp. ("NYLCC")	Non-insurance affiliate	Revolving credit agreement	NYLCC has agreed to make loans to the Company in an amount up to, but not exceeding, \$3,500,000,000 from proceeds from the issuance of commercial paper. During 2022 and 2021, the revolving credit facility was not used, no interest was paid and no outstanding balance was due.
9/30/1993 (last amended on 12/30/2022)	New York Life	Parent	Revolving credit agreement	The Company has a revolving credit agreement with New York Life whereby the Company may borrow in the amount of up to \$3,500,000,000. At December 31 2022 and 2021, the credit facility was not used, no interest was paid and no outstanding balance was due.
4/1/1999 (last amended as of 12/30/2022)	New York Life	Parent	Revolving credit agreement	The Company has a revolving credit agreement with New York Life, whereby the Company may lend in the amount of up to \$900,000,000. At December 31, 2022 and 2021, the Company has not borrowed under this agreement.
4/27/2006 as amended from time to time	NYLIFE Distributor s, LLC.	Non-insurance affiliate	Variable product distribution agreement	The Company has appointed NYLIFE Distributors, LLC as the underwriter and/or wholesale distributor of the Company's variable products. For the years ended December 31, 2022 and 2021, the Company received service fees of \$43,705,121 and \$49,703,887 respectively, under a 12b-1 Plan Services Agreement, in consideration for providing 12b-1 Plan services attributable to the variable products.
Amended and restated at 5/29/2009	New York Life	Parent	Administration agreement	For the years ended December 31, 2022 and 2021, the fees incurred associated with these services and facilities, amounted to \$915,262,064 and \$861,611,992 respectively.

NOTES TO FINANCIAL STATEMENTS

Various	New York Life	Parent	Participation in mortgage loans, REO and Real Estate	The Company's interests in commercial mortgage loans are primarily held in the form of participations in mortgages` originated or acquired by New York Life. A real estate property acquired through foreclosure is called REO Portfolio. The Company's interests in the ownership of REO Portfolio is called REO Ownership Interest. Certain real estate investments acquired may have similar ownership interests through a participation. Under the participation agreement for the mortgage loans, it is agreed between the Company and New York Life that the Company's proportionate interest (as evidenced by a participation certificate) in the underlying mortgage loan, including without limitation, the principal balance thereof, all interest which accrues thereon, and all proceeds generated therefrom, will be pari passu with New York Life's and pro rata based upon the respective amounts funded by New York Life and the Company in connection with the applicable mortgage loan origination or acquisition. Consistent with the participation arrangement, all mortgage loan documents name New York Life (and not both New York Life and the Company) as the lender but are held for the benefit of both the Company and New York Life pursuant to the applicable participation agreement. New York Life retains general decision making authority with respect to each mortgage loan, although certain decisions require the Company's approval. The Company's mortgage loans, REOs and certain real estate investments acquired through a participation from New York Life had a carrying value of \$15,494,997,490 and \$14,265,079,923 as of 12/31/2022 and 12/31/2021 respectively. There's no REO in the form of participations owned by the Company as of December 31, 2022 and 2021.
1/1/2005 (amended 3/28/2014)	New York Life Investment Management ("NYLIM")	Non-insurance affiliate	Administrative service agreement	NYLIM has a management agreement with the MainStay VP Funds Trust ("the Fund"), a registered investment company whose shares are sold to various separate accounts of the Company. Under the terms of the agreement, NYLIM pays the Company administrative fees for providing services to the Fund. For the years ended December 31, 2022 and 2021, the Company recorded fee income from NYLIM of \$33,482,713 and \$37,147,139, respectively, under this agreement.
4/1/2000, (amended from time to time)	NYL Investors LLC	Non-insurance affiliate	Investment advisory agreement	The Company is a party to an investment advisory agreement with NYL Investors, LLC, as amended from time to time, to receive investment advisory and administrative services from NYL Investors, LLC. The payments are required to be made within 90 days from the time of billing. For the years ended December 31, 2022 and 2021, the total cost for these services amounted to \$144,191,472 and \$137,017,973, respectively, which is included in the costs of services billed by New York Life to the Company.
Various	New York Life	Parent	Sale of corporate owned life insurance policies "COLI"	The Company sold various COLI policies to New York Life for the purpose of informally funding certain benefits for New York Life employees and agents. These policies were issued on the same terms as policies sold to unrelated customers. The Company has set up policyholder reserve balances for these policies. At December 31, 2022 and 2021, policyholder reserve balances for these policies amounted to \$4,180,765,383 and \$4,309,232,155, respectively.
10/5/2017	REEP-OFC 2300 Empire LLC / Retreat at Seven Bridges	Non insurance affiliate	Mortgage loan in real estate	In connection with the acquisition of an office building by REEP-OFC 2300 Empire LLC and a pledge of an unleveraged equity interest in the owner of Retreat at Seven Bridges, an existing multifamily property, the Company provided a first mortgage loan to REEP-OFC 2300 Empire LLC and REEP-MF Woodridge IL LLC. For the years ended December 31, 2022 and 2021, interest earned amounted to \$3,093,750 and \$3,093,750, respectively.
6/11/2012	New York Life	Parent	Tenancy in Common agreement	In connection with a \$150,000,000 land acquisition of a fee simple estate in land underlying an office building and related improvements and encumbered by a ground lease by New York Life (73.8% interest) and the Company (26.2% interest), the Company and New York Life entered into a Tenancy in Common Agreement in which the agreement sets forth the terms that govern, in part, each entity's interest in the property. For the years ended December 31, 2022 and 2021, income earned amounted to \$2,854,417 and \$2,718,791, respectively.
Various	New York Life	Parent	Structured settlement agreements	The Company has sold certain annuity contracts to New York Life in order that New York Life may satisfy its third-party obligations under certain structured settlement agreements. The Company has been directed by New York Life to make the payments under the annuity contracts directly to the beneficiaries under these structured settlement agreements. At December 31, 2022 and 2021, the policyholder reserves related to these contracts amounted to \$147,408,551 and \$146,426,240, respectively, and are included in Policy reserves in the accompanying Statutory Statements of Financial Position.
Various	New York Life	Parent	Structured settlement agreements	New York Life has guaranteed the payments due to unaffiliated third-parties in the event of the Company's insolvency. The Company's obligations under the structured settlement contracts are satisfied using annuity policies purchased from New York Life. At December 31, 2022 and 2021, the carrying value of the interest in annuity contracts and the corresponding obligations under structured settlement agreements amounted to \$10,235,624,129 and \$9,875,306,061, respectively.

- C. The Company had no transaction with related parties not reported on schedule Y.
- D. At December 31, 2022 and 2021, the Company reported a net amount of \$85,399,860 and \$90,885,158, respectively, as amounts payable to parent and affiliates. These amounts exclude investments. The terms of the underlying agreements generally require that these amounts be settled in cash within 90 days.
- E. Refer to sections A-B for significant administrative and advisory agreements the Company has entered into with its parent and affiliates.
- F. In the ordinary course of business Company may enter into guarantees and/or keepwells between itself, its parent and/or its affiliates. Refer to Note 14 - Liabilities, Contingencies and Assessments for more information.
- G. All outstanding shares of the Company are owned by the parent company, New York Life, a mutual insurance company domiciled in the state of New York.
- H. The Company does not own any shares of an upstream affiliate either directly or through its subsidiaries.

NOTES TO FINANCIAL STATEMENTS

- I-K. The Company does not have an investment in a SCA entity that exceeds 10% of the admitted assets.
- L. The Company does not hold investments in any downstream non-insurance holding companies.
- M. The Company does not have affiliated common stock investments.
- N. The Company does not hold investments in an SCA.
- O. The Company does not hold investments in an SCA in a loss position.

11. Debt

- A. Borrowed money is generally carried at the unpaid principal balance plus any interest payable. At December 31, 2022, the Company's borrowed money consisted of repurchase agreements of \$0.
- B. Federal Home Loan Bank ("FHLB") Agreements

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

(2) FHLB of Pittsburgh Capital Stock

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

1. Current year

	Total	General Account	Separate Accounts
(a) Membership stock - Class A	\$ —	\$ —	\$ —
(b) Membership stock - Class B	25,000,000	25,000,000	—
(c) Activity stock	—	—	—
(d) Excess stock	—	—	—
(e) Aggregate total	<u>\$ 25,000,000</u>	<u>\$ 25,000,000</u>	<u>\$ —</u>
(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 6,758,926,223	\$ 6,758,926,223	\$ —

2. Prior Year

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

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

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

Membership Stock	Current Year Total	Not Eligible for Redemption	Less than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1. Class A	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
2. Class B	\$ 25,000,000	\$ 25,000,000	\$ —	\$ —	\$ —	\$ —

(3) Collateral pledged to FHLB of Pittsburgh

- a. At December 31, 2022 and 2021, the Company did not have an outstanding 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	\$ 1,175,107,913	\$ 1,175,107,913	\$ —
2. Current year general account	\$ 1,175,107,913	\$ 1,175,107,913	\$ —
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 December 31, 2022 and 2021, the Company did not have a balance due to the FHLB of Pittsburgh.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

A. Defined Benefit Plan

Refer to section G.

B. Plan Asset Investment Policies and Strategies

Refer to section G.

C. Determination of Fair Values

Refer to section G.

D. Long-term Rate of Return on Plan Assets

Refer to section G.

E. Defined Contribution Plans

Refer to section G.

F. Multiemployer Plans

Not applicable.

G. Consolidated/Holding Company Plans

The Company shares in the cost of the following plans sponsored by New York Life: (1) certain defined benefit pension plans for eligible employees and agents, (2) certain defined contribution plans for substantially all employees and agents, (3) certain postretirement life and health benefits for retired employees and agents including their eligible dependents, and (4) postemployment benefits. The expense for these plans is allocated to the Company in accordance with an intercompany cost sharing agreement. The liabilities for these plans are included with the liabilities for the corresponding plan of New York Life. The Company's share of the cost of these plans was as follows for the years ended December 31, 2022 and 2021:

	2022	2021
Defined benefit pension	\$ 31,215,377	\$ 31,852,982
Defined contribution	9,764,762	10,400,272
Postretirement life and health	5,267,841	6,115,167
Postemployment	1,737,909	1,735,601
Total	<u>\$ 47,985,889</u>	<u>\$ 50,104,022</u>

H. Postemployment Benefits and Compensated Absences

Refer to section G.

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

Refer to section G.

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

- A. The Company has 20,000 shares authorized, with a par value of \$10,000 per share with 2,500 shares issued and outstanding. All shares are common stock and are owned by New York Life.
- B. The Company has no preferred stock.

NOTES TO FINANCIAL STATEMENTS

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

At December 31, 2022, the amount of earned surplus of the Company available for the payment of dividends was \$4,053,876,089. The maximum amount of dividends that may be paid in 2023 without prior notice to or approval of the Commissioner is \$851,150,140. Dividends may be declared by the Board of Directors of the Company from available surplus, as it deems appropriate, on a non-cumulative basis.

- D. During the year ended December 31, 2022, the Company paid a dividend of \$400,000,000 to its sole stockholder, New York Life.
- E. Within the limitations of (3) above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.
- F. No restrictions have been placed on the unassigned surplus funds of the Company.
- G. The Company did not have any advances to surplus.
- H. The Company did not hold stock, including stock of affiliated companies, for any special purpose.
- I. The Company did not hold any special surplus funds.
- J. The portion of unassigned funds (surplus) represented or reduced by cumulative net unrealized gains, gross of deferred taxes, is \$1,281,035,048 at December 31, 2022.
- K. The Company has not issued any surplus notes.

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

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

- (1) Commitments or contingent commitments

At December 31, 2022, the Company and its guaranteed separate accounts had outstanding contractual obligations to acquire additional private placement securities amounting to \$716,748,185.

Unfunded commitments on limited partnerships, limited liability companies and other invested assets amounted to \$960,260,866 at December 31, 2022. Included in the total unfunded commitments is \$153,326,989 related to commitments on LIHTC investments, which have been recorded in other invested assets on Page 2 – Assets with a corresponding liability in payable for securities on Page 3 – Liabilities, Surplus and Other Funds.

At December 31, 2022, the Company and its guaranteed separate accounts had contractual commitments to extend credit for commercial mortgage loans totaling \$725,302,470 at both fixed and variable rates of interest. These commitments are diversified by property type and geographic location. There were no contractual commitments to extend credit under residential loan agreements at December 31, 2022.

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

- (2)-(3) Not applicable.

B. Assessments

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

The Company has received notification of the insolvency of various life insurers. It is expected that these insolvencies will result in non-recoverable guaranty fund assessments against the Company of \$822,718, which have been accrued in the financial statements.

NOTES TO FINANCIAL STATEMENTS

(2) a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	\$	1,185,083
b.	Decreases current year: Premium tax offset applied		(273,702)
	Decrease in guaranty funds receivable		—
c.	Increases current year: Increase in guaranty funds receivable		34,725
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	\$	946,106

(3) Long-term care guarantee fund assessments

Not applicable.

C. Gain Contingencies

Not applicable.

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

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

E. Joint and Several Liabilities

Not applicable.

F. All Other Contingencies

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

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

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

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

15. Leases

A. Lessee Operating Lease

(1)a The Company is a party to an affiliated group air transportation services agreement entered into with NYLIFE LLC, a direct wholly owned subsidiary of New York Life, in November 2004. Under the terms of the agreement, the Company, in conjunction with certain specified affiliates, leases an aircraft from NYLIFE LLC. Costs associated with the lease are determined on a fully allocated basis and allotted to the parties based on usage. For the year ended December 31, 2022 the Company’s share of expenses associated with the lease of the aircraft was \$1,684,744. The agreement expires in 2024.

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

B. Lessor Leases

Not applicable.

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

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

	Assets		Liabilities	
	2022	2021	2022	2021
Foreign currency swaps	\$ 238,809,617	\$ 112,919,530	\$ 38,528,897	\$ 173,583,696
Interest rate swaps	11,500,000	11,500,000	—	—
Foreign currency forwards	—	250,000,000	—	750,000,000
Bond forwards	—	—	900,000,000	—
CD swaps	250,000,000	50,000,000	—	—
Total	\$ 500,309,617	\$ 424,419,530	\$ 938,528,897	\$ 923,583,696

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

(2) Refer to Note 8 (“Derivative Instruments”) for a description of the Company’s derivatives.

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

- (1) The Company participates in securities lending programs whereby securities, which are included in investments, are loaned to third-parties for the purpose of enhancing income on securities held through reinvestment of cash collateral received upon lending. For securities lending transactions, the Company requires initial collateral, usually in the form of cash, equal to 102% of the fair value of domestic securities loaned. The borrower of the loaned securities is permitted to sell or repledge those securities. For securities lending transactions, the carrying value of securities classified as bonds and on loan at December 31, 2022 was \$739,877,475 with a fair value of \$657,273,375. The Company recorded cash collateral received under these agreements of \$675,000,000 and established a corresponding liability for the same amount, which is included in payable for securities lending on Page 3 – Liabilities, Surplus and Other Funds. At December 31, 2022, there were no separate accounts securities lending arrangements.

The Company participates in dollar repurchase agreements to sell and repurchase securities. The purchaser of the securities is permitted to sell or repledge those securities. At December 31, 2022, the carrying value and fair value of securities sold from the general account under dollar repurchase agreements was \$0, which were agency mortgage-backed securities that were classified as bonds and those securities had a weighted average maturity of 0 years, with a weighted average yield of 0%. The Company recorded a liability for \$0, which represents the repurchase price of the assets and is included in "Borrowed Money" on Page 3 - Liabilities, Surplus and Other Fund.

- (2)-(7) Not applicable.

C. Wash Sales

- (1) In the course of the Company's investment management activities, securities may be sold and repurchased within 30 days of the sale date to meet individual portfolio objectives and to achieve the ongoing rebalancing of exposure.
- (2) The details by NAIC designation of 3 or below, or unrated, securities sold during the year ended December 31, 2022 and reacquired within 30 days of the sale date are as follows:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	NAIC 3	—	\$ —	\$ —	\$ —
Bonds	NAIC 4	—	—	—	—
Bonds	NAIC 5	—	—	—	—
Bonds	NAIC 6	—	—	—	—
Preferred Stock	NAIC 3	—	—	—	—
Preferred Stock	NAIC 4	—	—	—	—
Preferred Stock	NAIC 5	—	—	—	—
Preferred Stock	NAIC 6	—	—	—	—
Common Stock		1	67,643	67,858	(593)
		1	\$ 67,643	\$ 67,858	\$ (593)

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

The Company did not have any direct premium written/produced by managing general agents/third-party administrators equal to or greater than 5% of surplus during 2022.

20. Fair Value Measurements

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

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

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

The following table represents the balances of assets and liabilities measured at fair value or net asset value ("NAV") as of December 31, 2022:

	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
1. Preferred stocks	\$ —	\$ 15,138,375	\$ 34,080,427	\$ —	\$ 49,218,802
2. Bonds					
SVO Identified Bond ETF	835,335,850	—	—	—	835,335,850
U.S. corporate	—	—	126,624	—	126,624
Non-agency residential mortgage-backed securities	—	72,847	—	—	72,847
Non-agency asset-backed securities	—	—	6,079,336	—	6,079,336
Total bonds	835,335,850	72,847	6,205,960	—	841,614,657
3. Common stocks	1,057,210,704	6,983,334	115,671,256	55,809,309	1,235,674,603
4. Derivative assets					
Foreign currency swaps	—	721,380,892	—	—	721,380,892
Equity options	—	52,194,258	—	—	52,194,258
Interest rate swaps	—	481,007,514	—	—	481,007,514
Interest rate options	—	69,146,147	3,506,265	—	72,652,412
Foreign currency forwards	—	4,965,436	—	—	4,965,436
Futures	124,531	—	—	—	124,531
Total derivative assets	124,531	1,328,694,247	3,506,265	—	1,332,325,043
5. Separate accounts assets	42,046,058,117	8,619,450	17,383,161	1,147,028,099	43,219,088,827
6. Other invested assets	—	—	87,210,000	—	87,210,000
Total assets at fair value	\$ 43,938,729,202	\$ 1,359,508,253	\$ 264,057,069	\$1,202,837,408	\$46,765,131,932
b. Liabilities at fair value					
1. Derivative liabilities					
Interest rate swaps	\$ —	\$ 309,524,417	\$ —	\$ —	\$ 309,524,417
Foreign currency swaps	—	4,218,081	—	—	4,218,081
Foreign currency forwards	—	12,242,133	—	—	12,242,133
Futures	59,167	—	—	—	59,167
Total derivative liabilities	59,167	325,984,631	—	—	326,043,798
2. Separate accounts liabilities - derivatives ¹	—	3,187,084	—	—	3,187,084
Total liabilities at fair value	\$ 59,167	\$ 329,171,715	\$ —	\$ —	\$ 329,230,882

⁽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.

NOTES TO FINANCIAL STATEMENTS

(2)-(3) The table below presents a rollforward of Level 3 assets and liabilities for the year ended December 31, 2022:

	Balance at 01/01/2022	Transfers into Level 3	Transfers out of Level 3	Total gains or (losses) included in Net Income	Total gains or (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 12/31/2022
Assets:										
Preferred stocks	\$ 34,269,938	\$ —	\$ —	\$ 221,183	\$ (43,433)	\$ —	\$ —	\$ (367,261)	\$ —	\$ 34,080,427
Bonds:										
U.S. corporate	—	208,658	—	(77,443)	—	109,708	—	—	(114,299)	126,624
Non-agency asset-backed securities	12,346,631	32,598	(3,111,701)	(95,742)	(1,021,857)	7,258,684	—	—	(9,329,277)	6,079,336
Total bonds	12,346,631	241,256	(3,111,701)	(173,185)	(1,021,857)	7,368,392	—	—	(9,443,576)	6,205,960
Common stocks	74,150,078	—	—	—	45,206,718	2,102,560	—	(5,788,100)	—	115,671,256
Interest rate caps	1,360	—	—	(143,979)	273,468	—	—	—	—	130,849
Corridor options	387,156	—	—	(463,388)	3,451,648	—	—	—	—	3,375,416
Swaptions	34,480	—	—	(1,913,725)	1,879,245	—	—	—	—	—
Derivatives	422,996	—	—	(2,521,092)	5,604,361	—	—	—	—	3,506,265
Separate accounts assets	7,940,985	5,621	(196,770)	(1,174,959)	10,808,284	—	—	—	—	17,383,161
Other invested assets	87,210,000	—	—	—	—	—	—	—	—	87,210,000
Total	\$ 216,340,628	\$ 246,877	\$ (3,308,471)	\$ (3,648,053)	\$ 60,554,073	\$ 9,470,952	\$ —	\$ (6,155,361)	\$ (9,443,576)	\$ 264,057,069

Transfers between levels

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

Transfers into and out of Level 3

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

Transfers into Level 3 totaled \$246,877 for the year ended December 31, 2022, which primarily relates to a U.S. corporate security measured at amortized cost at the beginning of the period and measured at fair value at the end of the period. Transfers out of Level 3 totaled \$3,308,471 for the year ended December 31, 2022, which primarily relates to non-agency asset-backed securities measured at fair value at the beginning of the period and measured at amortized cost at the end of the period.

(4)-(5) Determination of Fair Value

The Company has an established and well-documented process for determining fair value. Security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from nationally recognized third-party pricing services. For most private placement securities, the Company applies a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. For private placement securities that cannot be priced through these processes, the Company uses internal models and calculations. All other securities are submitted to independent brokers for prices. The Company performs various analyses to ascertain that the prices represent fair value. Examples of procedures performed include, but are not limited to, back testing recent trades, monitoring trading volumes, and performing variance analysis of monthly price changes using different thresholds based on asset type. The Company also performs an annual review of all third-party pricing services. During this review, the Company obtains an understanding of the process and sources used by the pricing service to ensure that they maximize the use of observable inputs, the pricing service's frequency of updating prices, and the controls that the pricing service uses to ensure that their prices reflect market assumptions. The Company also selects a sample of securities and obtains a more detailed understanding from each pricing service regarding how they derived the price assigned to each security. Where inputs or prices do not reflect market participant assumptions, the Company will challenge these prices and apply different methodologies that will enhance the use of observable inputs and data. The Company may use non-binding broker quotes or internal valuations to support the fair value of securities that go through this formal price challenge process. At December 31, 2022, the Company did not have any price challenges on general account and separate account securities for what it received from third party pricing services.

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

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

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

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

Level 1 measurements

SVO identified bond ETF

For U.S. SAP, bonds reported as Level 1 represent investments in certain SVO approved ETF and mutual funds. Valuation of these securities is based on unadjusted quoted prices in active markets that are readily and regularly available. All other ETFs and mutual funds are classified and accounted for as common stock.

NOTES TO FINANCIAL STATEMENTS

Common stocks

These securities are comprised of exchange traded U.S. and foreign common stock and mutual funds. The fair value of these securities is primarily 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 third-party asset 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 valuation 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, which the Company has determined are observable inputs.

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

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

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

Common Stocks

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

Derivatives (including separate accounts liabilities – derivatives)

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

Separate accounts assets

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

Level 3 measurements

Bonds

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

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

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

NOTES TO FINANCIAL STATEMENTS

Preferred and common stocks

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

Derivatives

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

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.
- C. The following table presents the estimated fair value and carrying value of the Company's financial instruments at December 31, 2022. Since the SSAP 100 hierarchy only applies to items that are measured at fair value at the reporting date, the items in the tables above are subsets of the amounts reported in the following table.

	Fair Value	Carrying Amount	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	\$ 83,931,534,231	\$ 93,816,866,141	\$ 835,335,850	\$79,508,046,711	\$ 3,588,151,670	\$ —	—
Preferred stocks	49,218,802	49,218,802	—	15,138,375	34,080,427	—	—
Common stocks	1,235,674,603	1,235,674,603	1,057,210,704	6,983,334	115,671,256	55,809,309	—
Mortgage loans	14,360,452,539	15,544,213,509	—	—	14,360,452,539	—	—
Cash, cash equivalents and short-term investments	6,400,794,180	6,400,794,180	170,083,187	6,230,710,993	—	—	—
Derivatives	1,365,107,585	1,360,005,309	124,531	1,361,476,789	3,506,265	—	—
Derivatives - collateral	306,127,921	306,127,921	—	306,127,921	—	—	—
Other invested assets ¹	528,700,712	528,077,637	—	114,432,637	414,268,075	—	—
Investment income due and accrued	850,812,382	850,812,382	—	850,812,382	—	—	—
Separate accounts assets	49,046,990,492	49,807,950,030	42,068,557,009	4,837,579,534	993,825,850	1,147,028,099	—
Total assets	\$158,075,413,447	\$169,899,740,514	\$44,131,311,281	\$93,231,308,676	\$19,509,956,082	\$1,202,837,408	\$ —
Liabilities:							
Deposit fund contracts:							
Annuities certain	\$ 1,010,447,034	\$ 1,076,900,137	\$ —	\$ —	\$ 1,010,447,034	\$ —	\$ —
Derivatives	635,171,370	326,255,949	59,167	635,112,203	—	—	—
Derivatives - collateral	813,438,117	813,438,117	—	813,438,117	—	—	—
Borrowed money	—	—	—	—	—	—	—
Amounts payable for securities lending	675,387,835	675,387,835	—	675,387,835	—	—	—
Payable to parent and affiliates	140,481,701	140,481,701	—	140,481,701	—	—	—
Separate accounts liabilities - derivatives	26,846,685	21,718,152	—	21,718,152	5,128,533	—	—
Total liabilities	\$ 3,301,772,742	\$ 3,054,181,891	\$ 59,167	\$ 2,286,138,008	\$ 1,015,575,567	\$ —	\$ —

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 \$2,186,817,900 and a fair value of \$2,127,721,333 as of December 31, 2022. The fair value of this security is calculated internally and may include inputs that may not be observable. Therefore, this security is classified as Level 3. The affiliated bond from NYL Investments had a carrying value of \$762,000,000 and fair value of \$729,155,820 at December 31, 2022. The fair value of this security is calculated internally using observable inputs and is therefore classified as Level 2.

NOTES TO FINANCIAL STATEMENTS

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.

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

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

Derivatives (including separate accounts liabilities)

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

Derivatives - collateral (including separate accounts liabilities - collateral)

The carrying value of these instruments approximates fair value since these assets and liabilities are generally short-term in nature and are classified as Level 2.

Other invested assets

Other invested assets are principally comprised of LIHTC investments and surplus notes, an affiliated loan, preferred units of a limited partnership, and other investments with characteristics of debt. Surplus Notes are valued using prices from third-party pricing services that 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. The fair value of the affiliated loan and the 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 and the fair value of the majority of residual tranches of securitizations is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and therefore is classified as Level 3. The fair value of the preferred units in a limited partnership is derived internally based on market comparable preferred units and recent transactions by the limited partnership. The valuation technique used required inputs that were both unobservable and significant and therefore classified as Level 3.

Separate accounts assets (including separate accounts assets - collateral)

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

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

Deposit fund contracts

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

Borrowed money

Borrowed money consists of a financing arrangement. The carrying value of the financing arrangement approximates fair value. At December 31, 2022, the Company had no repurchase agreements.

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.

NOTES TO FINANCIAL STATEMENTS

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:

2022					
Category of Investment	Investment Strategy	Fair Value Determined using NAV	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge Fund	Multi-Strategy	\$ 1,067,817,382	\$ —	Monthly, Quarterly, Semi Annually and Annually	180 days or less
Hedge Fund	Fixed Income Arbitrage	27,000,075	—	Quarterly	100 days or less
Hedge Fund	Sector Investing	23,633,129	—	Monthly	30 days
Hedge Fund	Long/Short Equity	3,808,496	—	Monthly	30 days
Private Equity	Venture Capital	24,769,017	—	Quarterly	95 days
Mutual Fund	Multi Strategy, Global Allocation	55,809,309	—	Quarterly, Weekly	5 days - 45 days (Assets subject to lock up periods)
		<u>\$ 1,202,837,408</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.

B. Troubled Debt Restructuring: Debtors

Not applicable.

C. Other Disclosures

Assets with a carrying value of \$3,795,751 at December 31, 2022 were on deposit with government authorities or trustees as required by certain state insurance laws.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-transferable Tax Credits

Not applicable.

F. Subprime and Midprime Mortgage Related Risk Exposure

- (1) The Company categorizes mortgage securities with an average FICO score (credit score) of 625 or less as “subprime” mortgage securities and mortgage securities with an average FICO score of greater than 625 and less than 700 as “midprime” mortgage securities. Securities with an average FICO score of 700 or greater are characterized as “prime”. The delinquency, credit loss, prepayment rate of the pool of mortgages collateralizing the investment and credit enhancement available for the investment are reviewed. Cash flow forecasts for each subprime and midprime mortgage security using estimates of future prepayment, delinquency, default and loss severity rates are prepared and are stress tested. This analysis shows that the majority of the unrealized losses associated with the Company’s subprime and midprime mortgage holdings are due to market dislocation and is not reflective of the projected cash flows for the portfolio of securities or how these securities have performed to date.
- (2) The Company does not engage in subprime residential or commercial mortgage lending and therefore has no direct exposure through investments in subprime mortgage loans.
- (3) The Company has exposure to subprime and midprime residential mortgage lending through its fixed maturity investments that are collateralized by mortgages that have characteristics of subprime or midprime lending. Subprime residential mortgage lending is the origination of residential mortgage loans to customers with weak credit profiles, including using relaxed mortgage-underwriting standards that provide for affordable mortgage products. These investments are primarily in the form of asset-backed securities (“ABS”) supported by subprime or midprime residential mortgage loans or collateralized debt securities (“CDOs”) that contain a subprime or midprime loan component. The collective carrying value of these investments is \$81,993,568 representing 0.09% of total fixed maturity investments. Of this amount, 3.38% had “AAA” or “AA” credit quality ratings. There was no common stock subprime or midprime exposure. The Company manages its subprime and midprime risk exposure by limiting the Company’s holdings in these types of instruments, and performing ongoing analysis of cash flows, prepayment speeds, default rates and other stress variables.

NOTES TO FINANCIAL STATEMENTS

The Company’s general account fixed maturity investments that are collateralized by residential mortgages that have characteristics of subprime or midprime lending at December 31, 2022 are:

Subprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	\$ 9,816,939	\$ 10,338,945	\$ 10,051,182	\$ 1,834,725
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	816,395	228,876	286,418	1,376,462
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	<u>\$ 10,633,334</u>	<u>\$ 10,567,821</u>	<u>\$ 10,337,600</u>	<u>\$ 3,211,187</u>
Midprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	\$ 71,579,594	\$ 71,404,145	\$ 70,042,365	\$ 105,367,456
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	77,056	21,602	27,034	129,917
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	<u>\$ 71,656,650</u>	<u>\$ 71,425,747</u>	<u>\$ 70,069,399</u>	<u>\$ 105,497,373</u>
Grand total (subprime and midprime)	<u>\$ 82,289,984</u>	<u>\$ 81,993,568</u>	<u>\$ 80,406,999</u>	<u>\$ 108,708,560</u>

The Company’s guaranteed separate accounts fixed maturity investments that are collateralized by residential mortgages that have characteristics of subprime or midprime lending at December 31, 2022 are:

Subprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	\$ 15,476	\$ 15,476	\$ 13,527	\$ 12,336
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	<u>\$ 15,476</u>	<u>\$ 15,476</u>	<u>\$ 13,527</u>	<u>\$ 12,336</u>
Midprime - Type	Actual Cost	Book Adjusted Carrying Value	Fair Value	OTTI Losses
Residential mortgage-backed securities	\$ 1,941,424	\$ 1,938,416	\$ 1,723,957	\$ 3,265,801
Commercial mortgage-backed securities	—	—	—	—
Collateralized debt obligations	—	—	—	—
Structured securities	—	—	—	—
Equity investment in SCAs	—	—	—	—
Other assets	—	—	—	—
Total	<u>\$ 1,941,424</u>	<u>\$ 1,938,416</u>	<u>\$ 1,723,957</u>	<u>\$ 3,265,801</u>
Grand total (subprime and midprime)	<u>\$ 1,956,900</u>	<u>\$ 1,953,892</u>	<u>\$ 1,737,484</u>	<u>\$ 3,278,137</u>

- (4) The Company does not have underwriting exposure to subprime mortgage risk through mortgage guaranty or financial guaranty insurance coverage.

G. Retained Assets

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

Interest rates for retained asset accounts are not guaranteed and are declared periodically at the discretion of the Company. The following interest rates were paid to retained asset account holders in 2022:

Effective Date		Interest Rate \$10,000 or more	Interest Rate \$9,999.99 or less
From	Through		
1/1/2022	5/22/2022	0.07%	0.07%
5/23/2022	6/26/2022	0.08%	0.08%
6/27/2022	7/10/2022	0.09%	0.09%

NOTES TO FINANCIAL STATEMENTS

The applicable fees charged for retained asset accounts in 2022 were as follows:

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

(2) The following table presents the number and balance of retained asset accounts in-force at December 31, 2022 and 2021, respectively:

	In-Force			
	2022		2021	
	Number	Amount	Number	Amount
Up to and including 12 months	—	\$ —	—	\$ —
13 to 24 months	—	—	—	—
25 to 36 months	—	—	—	—
37 to 48 months	—	—	—	—
49 to 60 months	—	;	—	—
Over 60 months	495	14,001,677	563	16,702,583
Total	495	\$ 14,001,677	563	\$ 16,702,583

(3) The following table presents the Company's retained asset accounts at December 31, 2022:

	Individual	
	Number	Amount
Retained asset accounts at the beginning of the year	579	\$ 16,702,583
Retained asset accounts issued/added during the year	—	—
Investment earnings credited to retained asset accounts during the year	N/A	100,322
Fees and other charges assessed to retained asset accounts during the year	N/A	(30)
Retained asset accounts transferred to state unclaimed property funds during the year	(11)	(125,608)
Retained asset accounts closed/withdrawn during the year	(73)	(2,675,590)
Retained asset accounts at the end of the year	495	\$ 14,001,677

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

Not applicable.

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

Not applicable.

22. Events Subsequent

At February 28, 2023, the date the financial statements were available to be issued, there have been no events occurring subsequent to the close of the Company's books or accounts for the accompanying annual statement that would have a material effect on the financial condition of the Company.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

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

Section 2 – Ceded Reinsurance Report – Part A

- (1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits? Yes () No (X).

a. If yes, what is the estimated amount of the aggregate reduction in surplus of a unilateral cancellation by the reinsurer as of the date of this statement, for those agreements in which cancellation results in a net obligation of the company to the reinsurer, and for which such obligation is not presently accrued? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$—

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? \$—
- (2) Does the company have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts which, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes () No (X). If yes, give full details. \$—

NOTES TO FINANCIAL STATEMENTS

Section 3 – Ceded Reinsurance Report – Part B

- (1) What is the estimated amount of the aggregate reduction, in surplus, for agreements not reflected in Section 2 above, of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. If all reinsurance agreements were terminated by either party as of the date of the statement, the resulting reduction in surplus due to loss of reserve credits net of unearned premium would be approximately \$419,007,436
- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts which were in-force or which had existing reserves established by the Company as of the effective date of the agreement? Yes () No (X) If yes, what is the amount of reinsurance credits, whether an asset or reduction of liability, taken for such new agreements or amendments? \$—

B. Uncollectible Reinsurance

Not applicable.

C. Commutation of Ceded Reinsurance

Not applicable.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

E - H. Not applicable.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

25. Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

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

The Company is the assumed obligor for certain structured settlement agreements with unaffiliated insurance companies, beneficiaries and other non-affiliated entities. To satisfy its obligations under these agreements, the Company owns all rights, title and interest in and to certain structured settlement annuity contracts issued by New York Life. The obligations are based upon the actuarially determined present value of expected future payments. Interest rates used in establishing such obligations ranged from 1.00% to 7.65%. The Company has directed New York Life to make the payments under the annuity contracts directly to the beneficiaries under the structured settlement agreements. At December 31, 2022 and 2021, the carrying value of the interest in annuity contracts and the corresponding obligations under structured settlement agreements amounted to \$10,235,624,129 and \$9,875,306,061, respectively.

28. Health Care Receivables

Not applicable.

29. Participating Policies

Not applicable.

30. Premium Deficiency Reserves

Not applicable.

31. Reserves for Life Contracts and Annuity Contracts

- (1) Surrender values are promised in excess of reserves included in Exhibit 5 – Life Insurance. This excess is included in Exhibit 5 – Miscellaneous Reserves. No surrender values are promised in excess of the total reserves included in other sections of Exhibit 5.
- (2) Additional reserves are held on account of anticipated extra mortality for policies subject to extra premiums.
- (3) At December 31, 2022, the Company had \$10,325,411,588 of insurance in-force for which the gross premiums were less than the net premiums according to the standard of valuation set by the state of Delaware. Reserves to cover the above insurance totaled \$273,365,298 at December 31, 2022 and were reported in Exhibit 5 – Miscellaneous Reserves.
- (4) The tabular interest (Page 7, Line 4) for Variable Life has been determined by formula as described in the instructions for Page 7. The tabular interest for other life policies has been determined from the basic data for the calculation of policy reserves.

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

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

- (5) Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

Ordinary Life:	Amount
Change in general account CRVM allowance and and reserve for secondary guarantees	\$ 201,901,516
Change in GMDB reserve	11,494,556
Implementation of 2022 X Factors	(11,451,427)
Changes related to pending claims	(2,800,000)
VM-20 investment expense correction	(4,959,629)
VM-20 mortality corrections	(5,903,274)
General VM-20 assumption updates	12,641,713
Corrections related to reinsurance	2,925,399
General updates and corrections related to linked-benefit UL/LTC product	(24,639,705)
VM-20 corrections related to modeled population	(7,576,786)
Corrections related to reinsurance	2,456,059
Excess of NY Reg 213 Reserves over VM-20	8,785,007
Impact of reinsurance	34,781,042
Total Ordinary Life	217,654,471
Group Life:	
Change in general account CRVM allowance and reserve for secondary guarantees	(32,600)
Impact of reinsurance	2,933,929
Total Group Life	2,901,329
Individual Annuity:	
Change in general CARVM allowance	609,239,338
Changes related to guaranteed benefits	103,630,000
Miscellaneous changes	(7,873)
Changes related to guaranteed benefits	208,265
Interest rate impact related to withdrawals	(48,505,290)
Interest rate impact related to annuitization start date optionality	142,010,760
Miscellaneous changes	7,133,946
Total Individual Annuity	813,709,146
Group Annuity:	
Changes related to model conversion	7,761
Total Group Annuity	7,761
Total other increases (net)	\$ 1,034,272,707
"Other net change in reserves" on Exhibit 7, Line 4 relates to annuities certain and consists of:	
Difference between net single premiums and deposits	(5,679,784)
Total other net change in reserves	\$ (5,679,784)

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

A. Individual Annuities

December 31, 2022					
	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	\$ 30,662,296,445	\$ —	\$ —	\$ 30,662,296,445	27.6 %
b. At book value less current surrender charge of 5% or more	8,172,871,048	—	—	8,172,871,048	7.3
c. At fair value	—	—	31,695,772,600	31,695,772,600	28.5
d. Total with market value adjustment or at fair value (total of a through c)	38,835,167,493	—	31,695,772,600	70,530,940,093	63.4
e. At book value without adjustment (minimal or no charge or adjustment)	21,903,885,384	—	—	21,903,885,384	19.7
(2) Not subject to discretionary withdrawal	18,798,086,476	—	—	18,798,086,476	16.9
(3) Total (gross: direct + assumed)	79,537,139,353	—	31,695,772,600	111,232,911,953	100.0
(4) Reinsurance ceded	—	—	—	—	—
(5) Total (net)* (3) - (4)	\$ 79,537,139,353	\$ —	\$ 31,695,772,600	\$111,232,911,953	100.0 %
(6) Amount included in A(1)b above that will move to A(1)e in the year after the statement date:	\$ 302,986,978	\$ —	\$ —	\$ 302,986,978	

NOTES TO FINANCIAL STATEMENTS

B. Group Annuities

		December 31, 2022					
		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total	
(1)	Subject to discretionary withdrawal:						
a.	With market value adjustment	\$ 31,157,732	\$ —	\$ —	\$ 31,157,732	6.3 %	
b.	At book value less current surrender charge of 5% or more	—	—	—	—	—	
c.	At fair value	—	—	—	—	—	
d.	Total with market value adjustment or at fair value (total of a through c)	31,157,732	—	—	31,157,732	6.3	
e.	At book value without adjustment (minimal or no charge or adjustment)	36,623,363	—	—	36,623,363	7.4	
(2)	Not subject to discretionary withdrawal	428,202,828	—	—	428,202,828	86.3	
(3)	Total (gross: direct + assumed)	495,983,923	—	—	495,983,923	100.0	
(4)	Reinsurance ceded	—	—	—	—	—	
(5)	Total (net) * (3) – (4)	\$ 495,983,923	\$ —	\$ —	\$ 495,983,923	100.0 %	
(6)	Amount included in B(1)b above that will move to B(1)e in the year after the statement date:	\$ —	\$ —	\$ —	\$ —		

C. Deposit-Type Contracts (no life contingencies)

		December 31, 2022					
		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total	
(1)	Subject to discretionary withdrawal:						
a.	With market value adjustment	\$ —	\$ —	\$ —	\$ —	— %	
b.	At book value less current surrender charge of 5% or more	—	—	—	—	—	
c.	At fair value	—	—	—	—	—	
d.	Total with market value adjustment or at fair value (total of a through c)	—	—	—	—	—	
e.	At book value without adjustment (minimal or no charge or adjustment)	187,796,583	—	—	187,796,583	13.0	
(2)	Not subject to discretionary withdrawal	1,253,365,501	—	—	1,253,365,501	87.0	
(3)	Total (gross: direct + assumed)	1,441,162,084	—	—	1,441,162,084	100.0	
(4)	Reinsurance ceded	—	—	—	—	—	
(5)	Total (net) * (3) – (4)	\$ 1,441,162,084	\$ —	\$ —	\$ 1,441,162,084	100.0 %	
(6)	Amount included in C(1)b above that will move to C(1)e in the year after the statement date:	\$ —	\$ —	\$ —	\$ —		

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

D. Life & Accident & Health Annual Statement:

		December 31, 2022
(1)	Exhibit 5, Annuities Section, Total (net)	\$ 79,709,364,053
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	323,759,223
(3)	Exhibit 7, Deposit-Type Contracts Line 14, Column 1	1,441,162,084
(4)	Subtotal	81,474,285,360
Separate Accounts Annual Statement:		
(5)	Exhibit 3, Annuities Section, Total (net)	31,695,772,600
(6)	Exhibit 3, Supplementary Contracts with Life Contingencies Section, Total (net)	—
(7)	Policyholder dividend and coupon accumulations	—
(8)	Policyholder premiums	—
(9)	Guaranteed interest contracts	—
(10)	Other contract deposit funds	—
(11)	Subtotal	31,695,772,600
(12)	Combined Total	\$ 113,170,057,960

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

		December 31, 2022		
A. General Account		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term policies with cash value	\$ —	\$ —	\$ —
b.	Universal life	19,089,949,935	19,423,741,816	19,277,254,145
c.	Universal life with secondary guarantees	5,727,357,911	5,155,210,151	8,759,339,622
d.	Indexed universal life	—	—	—
e.	Indexed universal life with secondary guarantees	—	—	—
f.	Indexed life	—	—	—
g.	Other permanent cash value life insurance	—	—	—
h.	Variable life	10,936,086	10,936,086	16,830,692
i.	Variable universal life	1,757,390,332	1,751,990,705	1,501,441,223
j.	Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
a.	Term policies without cash value	XXX	XXX	—
b.	Accidental death benefits	XXX	XXX	50,217
c.	Disability - active lives	XXX	XXX	2,203,329
d.	Disability - disabled lives	XXX	XXX	74,987,233
e.	Miscellaneous reserves	XXX	XXX	608,440,846
(3)	Total (gross: direct + assumed)	26,585,634,264	26,341,878,758	30,240,547,307
(4)	Reinsurance ceded	—	—	715,884,129
(5)	Total (net)* (3) - (4)	\$ 26,585,634,264	\$ 26,341,878,758	\$ 29,524,663,178
B. Separate Account with Guarantees				
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term policies with cash value	\$ —	\$ —	\$ —
b.	Universal life	6,396,286,580	6,396,286,580	6,396,286,580
c.	Universal life with secondary guarantees	—	—	—
d.	Indexed universal life	—	—	—
e.	Indexed universal life with secondary guarantees	—	—	—
f.	Indexed life	—	—	—
g.	Other permanent cash value life insurance	—	—	—
h.	Variable life	—	—	—
i.	Variable universal life	—	—	—
j.	Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
a.	Term policies without cash value	XXX	XXX	—
b.	Accidental death benefits	XXX	XXX	—
c.	Disability - active lives	XXX	XXX	—
d.	Disability - disabled lives	XXX	XXX	—
e.	Miscellaneous reserves	XXX	XXX	—
(3)	Total (gross: direct + assumed)	6,396,286,580	6,396,286,580	6,396,286,580
(4)	Reinsurance ceded	—	—	—
(5)	Total (net)* (3) - (4)	\$ 6,396,286,580	\$ 6,396,286,580	\$ 6,396,286,580
C. Separate Account Nonguaranteed				
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
a.	Term policies with cash value	\$ —	\$ —	\$ —
b.	Universal life	—	—	—
c.	Universal life with secondary guarantees	—	—	—
d.	Indexed universal life	—	—	—
e.	Indexed universal life with secondary guarantees	—	—	—
f.	Indexed life	—	—	—
g.	Other permanent cash value life insurance	—	—	—
h.	Variable life	50,368,533	50,368,533	50,368,533
i.	Variable universal life	10,653,097,136	10,468,648,699	10,497,676,159
j.	Miscellaneous reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values:			
a.	Term policies without cash value	XXX	XXX	—
b.	Accidental death benefits	XXX	XXX	—
c.	Disability - active lives	XXX	XXX	—
d.	Disability - disabled lives	XXX	XXX	—
e.	Miscellaneous reserves	XXX	XXX	—
(3)	Total (gross: direct + assumed)	10,703,465,669	10,519,017,232	10,548,044,692
(4)	Reinsurance ceded	—	—	—
(5)	Total (net)* (3) - (4)	\$ 10,703,465,669	\$ 10,519,017,232	\$ 10,548,044,692

* Reconciliation of total life actuarial reserves.

NOTES TO FINANCIAL STATEMENTS

D. Life & Accident & Health Annual Statement:		December 31, 2022
(1)	Exhibit 5, Life Insurance Section, Total (net)	\$ 28,813,879,405
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	50,217
(3)	Exhibit 5, Disability-Active Lives Section, Total (net)	2,203,329
(4)	Exhibit 5, Disability-Disabled Lives Section, Total (net)	74,987,233
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	633,542,994
(6)	Subtotal	29,524,663,178
Separate Accounts Annual Statement:		
(7)	Exhibit 3, Life Insurance Section, Total (net)	16,944,331,272
(8)	Exhibit 3, Accident and Health Contracts Section, Total (net)	—
(9)	Exhibit 3, Miscellaneous Reserves Section, Total (net)	—
(10)	Subtotal (Lines (7) through (9))	16,944,331,272
(11)	Combined Total ((6) and (10))	\$ 46,468,994,450

34. Premium and Annuity Considerations Deferred and Uncollected

A. Deferred and uncollected life insurance premiums and annuity considerations at December 31, 2022, were as follows:

Type	Gross	Net of Loading
(1) Ordinary new business	\$ —	\$ —
(2) Ordinary renewal	—	—
(3) Group life	418,117,085	418,117,085
Total	\$ 418,117,085	\$ 418,117,085

35. Separate Accounts

A. Separate Accounts Activity

- (1) The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions, including:
- variable universal life (“VUL”) insurance products guaranteed
 - VUL insurance products non-guaranteed
 - VA products non-guaranteed
 - UL insurance products guaranteed

In accordance with the domiciliary state procedures for approving items within separate accounts, the classification of the separate accounts is subject to Section 2932 of the Delaware Insurance Code and the regulations thereunder. Assets of guaranteed separate accounts are invested in accordance with the provisions of Chapter 13 of the Delaware Insurance Code.

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

- (2) At December 31, 2022 and 2021, the Company’s separate accounts statement included legally insulated assets of \$49,711,506,198 and \$58,383,307,912, respectively. The assets legally and not legally insulated from the general account at at December 31, 2022 are attributed to the following products or transactions:

Product /Transaction	Separate Accounts Assets	
	Legally Insulated Assets	(Not Legally Insulated) ¹
VUL insurance products guaranteed	\$ 155,553,413	\$ 22,066,404
VUL insurance products non-guaranteed	10,550,223,070	2,375,020
VA products non-guaranteed	32,602,178,574	38,412,912
UL insurance products guaranteed	6,403,551,141	33,589,496
Total	\$ 49,711,506,198	\$ 96,443,832

1 Separate accounts assets classified as not legally insulated support \$40,281,532 of remittances and items not allocated and other transfers to the general account due or accrued (net), \$30,518,211 of surplus, \$20,436,928 of derivatives, \$3,297,388 of other liabilities, and \$1,909,773 of payable for securities.

- (3) To compensate the general account for the risk taken, the separate accounts have paid risk charges as follows for the past five years:
- | | | |
|----|------|---------------|
| a. | 2022 | \$ 67,296,291 |
| b. | 2021 | \$ 62,309,282 |
| c. | 2020 | \$ 56,551,814 |
| d. | 2019 | \$ 53,817,377 |
| e. | 2018 | \$ 53,580,254 |

For the periods ending December 31, 2022, 2021, 2020, 2019 and 2018, the general account of the Company paid \$11,512,487, \$4,093,662, \$5,361,382, \$3,067,413, and \$7,324,597, respectively, toward separate accounts guarantees.

- (4) At December 31, 2022, there were no separate accounts securities lending arrangements.

NOTES TO FINANCIAL STATEMENTS

B. General Nature and Characteristics of Separate Accounts Business

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

The Company maintains four guaranteed separate accounts for UL insurance policies and one guaranteed separate accounts for a private placement VUL policy. These accounts provide a guarantee of principal and interest with a market value adjustment imposed upon certain surrenders. A transfer adjustment charge is imposed upon certain transfers. Interest rates on these contracts may be adjusted periodically. The assets of these separate accounts are stated at amortized cost up to the value of policyholder reserves and at fair value thereafter.

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

	Indexed	Non-Indexed Guarantee Less than/Equal to 4%	Non-Indexed Guarantee More than 4%	Non-Guaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for the year ended 12/31/2022	\$ —	\$ —	\$ —	\$ 2,538,997,857	\$ 2,538,997,857
Reserves at 12/31/2022					
(2) For accounts with assets at:					
a. Fair value	\$ —	\$ —	\$ —	\$ 42,088,128,171	\$ 42,088,128,171
b. Amortized cost	—	6,034,942,816	516,445,856	—	6,551,388,672
c. Total reserves *	<u>\$ —</u>	<u>\$ 6,034,942,816</u>	<u>\$ 516,445,856</u>	<u>\$ 42,088,128,171</u>	<u>\$ 48,639,516,843</u>
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	\$ —	\$ 6,034,942,816	\$ 516,445,856	\$ —	\$ 6,551,388,672
2. At book value without market value adjustment and with current surrender charge of 5% or more	—	—	—	—	—
3. At market value	—	—	—	42,088,128,171	42,088,128,171
4. At book value without market value adjustment and with current surrender charge less than 5%	—	—	—	—	—
5. Subtotal	<u>—</u>	<u>6,034,942,816</u>	<u>516,445,856</u>	<u>42,088,128,171</u>	<u>48,639,516,843</u>
b. Not subject to discretionary withdrawal	—	—	—	—	—
c. Total reserves	<u>\$ —</u>	<u>\$ 6,034,942,816</u>	<u>\$ 516,445,856</u>	<u>\$ 42,088,128,171</u>	<u>\$ 48,639,516,843</u>

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

(4) Not applicable.

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

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

a. Transfers to separate accounts (Page 4, Line 1.4)	\$ 2,539,818,927
b. Transfers from separate accounts (Page 4, Line 10)	2,095,872,046
c. Net transfers to or (from) separate accounts (a) – (b)	<u>443,946,881</u>

(2) Reconciling adjustments:

a. Change in reserve on account of change in valuation basis	<u>—</u>
--	----------

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

<u>\$ 443,946,881</u>

36. Loss/Claim Adjustment Expenses

Not applicable.

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1

Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

Yes ☒ No ☐

1.2

If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations?

Yes ☒ No ☐ N/A ☐

1.3

State Regulating?

Delaware

1.4

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

Yes ☐ No ☒

1.5

If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

2.1

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

Yes ☐ No ☒

2.2

If yes, date of change:

3.1

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

12/31/2019

3.2

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

12/31/2019

3.3

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

06/09/2021

3.4

By what department or departments?
Delaware Department of Insurance

3.5

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

Yes ☐ No ☐ N/A ☒

3.6

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

Yes ☐ No ☐ N/A ☒

4.1

During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business?
4.12 renewals?

Yes ☐ No ☒
Yes ☐ No ☒

4.2

During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business?
4.22 renewals?

Yes ☐ No ☒
Yes ☐ No ☒

5.1

Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?
If yes, complete and file the merger history data file with the NAIC.

Yes ☐ No ☒

5.2

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

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

6.1

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

Yes ☐ No ☒

6.2

If yes, give full information:

7.1

Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?

Yes ☐ No ☒

7.2

If yes,
7.21 State the percentage of foreign control; %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

GENERAL INTERROGATORIES

- 8.1

Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board?

Yes [] No [X]
- 8.2

If the response to 8.1 is yes, please identify the name of the DIHC.
.....
- 8.3

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

Yes [X] No []
- 8.4

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
NYLIFE Securities LLC	New York, NY .....	.....	.....	.....	YES.....
NYLIFE Distributors LLC	Jersey City, NJ .....	.....	.....	.....	YES.....
Eagle Strategies LLC	New York, NY .....	.....	.....	.....	YES.....
New York Life Investment Management LLC	New York, NY .....	.....	.....	.....	YES.....
MacKay Shields LLC	New York, NY .....	.....	.....	.....	YES.....
NYLIM Service Company LLC	New Jersey, 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 Manager 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.....

- 8.5

Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company?

Yes [] No [X]
- 8.6

If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule?

Yes [] No [] N/A [X]
9.

What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
Pricewaterhouse Coopers, LLP, 300 Madison Avenue, New York, NY 10017
- 10.1

Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation?

Yes [] No []
- 10.2

If the response to 10.1 is yes, provide information related to this exemption:
.....
- 10.3

Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation?

Yes [] No [X]
- 10.4

If the response to 10.3 is yes, provide information related to this exemption:
.....
- 10.5

Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws?

Yes [] No [X] N/A []
- 10.6

If the response to 10.5 is no or n/a, please explain
A Notice of Election dated October 22, 2009 was provided to the Delaware Department of Insurance, indicating that the reporting entity designated the Audit Committee of New York Life Insurance Company's Board of Directors (NYLIC Audit Committee) as the Audit Committee of the reporting entity's Board of Directors solely for the purpose of complying with Title 18 Regulation 301 of the Administrative Code of Delaware (the DE Regulation). The NYLIC Audit Committee satisfies the independence requirements of the DE Regulation and New York Life Insurance Company is the 'ultimate controlling person' of the reporting entity as defined in the DE Regulation.
11.

What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Stephen McNamara, FSA, MAAA, Vice President & Actuary, New York Life Insurance and Annuity Corporation, 51 Madison Avenue, NY, NY 10010.
- 12.1

Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly?

Yes [X] No []
- 12.11

Name of real estate holding company ... See attachment
- 12.12

Number of parcels involved

4
- 12.13

Total book/adjusted carrying value

\$ 148,976,439
- 12.2

If, yes provide explanation:
See attachment
13.

FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:
- 13.1

What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?
.....
- 13.2

Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located?

Yes [] No []
- 13.3

Have there been any changes made to any of the trust indentures during the year?

Yes [] No []
- 13.4

If answer to (13.3) is yes, has the domiciliary or entry state approved the changes?

Yes [] No [] N/A []
- 14.1

Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?

Yes [X] No []
- 14.1.a

Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- 14.1.b

Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- 14.1.c

Compliance with applicable governmental laws, rules and regulations;
- 14.1.d

The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- 14.1.e

Accountability for adherence to the code.
- 14.1.1

If the response to 14.1 is No, please explain:
.....
- 14.2

Has the code of ethics for senior managers been amended?

Yes [X] No []
- 14.2.1

If the response to 14.2 is yes, provide information related to amendment(s).
Removed names of individuals listed in the manual and replaced them with business units. Added links to the business units which are directed to a Key Company Contacts appendix
- 14.3

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

Yes [] No [X]
- 14.3.1

If the response to 14.3 is yes, provide the nature of any waiver(s).
.....

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

GENERAL INTERROGATORIES

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

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

BOARD OF DIRECTORS

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

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? Yes [] No [X]
- 20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers\$

20.12 To stockholders not officers\$

20.13 Trustees, supreme or grand (Fraternal Only)\$
- 20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers\$

20.22 To stockholders not officers\$

20.23 Trustees, supreme or grand (Fraternal Only)\$
- 21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? Yes [] No []
- 21.2 If yes, state the amount thereof at December 31 of the current year:

21.21 Rented from others\$

21.22 Borrowed from others\$

21.23 Leased from others\$

21.24 Other\$
- 22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? Yes [] No [X]
- 22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment\$

22.22 Amount paid as expenses\$

22.23 Other amounts paid\$
- 23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$44,682,209
- 24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? Yes [] No [X]
- 24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

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

INVESTMENT

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

GENERAL INTERROGATORIES

25.02 If no, give full and complete information relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)
See Note 17

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. \$ 675,000,000

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. \$

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [X] No [] N/A []

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [X] No [] N/A []

25.08 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [X] No [] N/A []

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. \$ 700,685,657

25.092 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 702,030,814

25.093 Total payable for securities lending reported on the liability page. \$ 675,387,835

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No []

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21 Subject to repurchase agreements \$

26.22 Subject to reverse repurchase agreements \$ 185,315,001

26.23 Subject to dollar repurchase agreements \$

26.24 Subject to reverse dollar repurchase agreements \$

26.25 Placed under option agreements \$

26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock \$ 37,649,207

26.27 FHLB Capital Stock \$ 25,000,000

26.28 On deposit with states \$ 3,795,751

26.29 On deposit with other regulatory bodies \$

26.30 Pledged as collateral - excluding collateral pledged to an FHLB \$

26.31 Pledged as collateral to FHLB - including assets backing funding agreements \$

26.32 Other \$ 3,178,015

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	ADVANTAGE CAPITAL STATE TAX CREDIT	1
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	HI Q INC	5,614,343
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NAC AVIATION	3,666
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	NETSKOPE, INC	28,099,882
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	PERSONAL CAPITAL CORPORATION	366,202
Shareholder Agreement and Subject to Rule 144 of SEC Act of 1933	PHI GROUP INC	3,565,113

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No []

27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [] N/A []
If no, attach a description with this statement.

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

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? . Yes [] No [X]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108 Yes [] No []

27.42 Permitted accounting practice Yes [] No []

27.43 Other accounting guidance Yes [] No []

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following:

The reporting entity has obtained explicit approval from the domiciliary state.

Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.

Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.

Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

Yes [] No []

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [] No [X]

28.2 If yes, state the amount thereof at December 31 of the current year. \$

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

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

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

GENERAL INTERROGATORIES

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

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

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

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

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

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

1	2
Name of Firm or Individual	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.....

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [] No [X]

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

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

1	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	549300S5HOLSGCLLY165	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.....

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

30.2 If yes, complete the following schedule:

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

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

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

GENERAL INTERROGATORIES

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

	1	2	3
	Statement (Admitted) Value	Fair Value	Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	93,816,866,817	83,931,534,231	(9,885,332,586)
31.2 Preferred stocks	49,218,802	49,218,803	1
31.3 Totals	93,866,085,619	83,980,753,034	(9,885,332,585)

- 31.4 Describe the sources or methods utilized in determining the fair values:
See Note 20
- 32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [] No []
- 32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [] No []
- 32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:
- 33.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [] No [X]
- 33.2 If no, list exceptions:
Initial filings that were not made within 120 days of purchase including -
Filings that have been submitted but
not yet rated by the SVO: 18
34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
Has the reporting entity self-designated 5GI securities? Yes [X] No []
35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
a. The security was purchased prior to January 1, 2018.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
Has the reporting entity self-designated PLGI securities? Yes [] No [X]
36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [] No [X]
37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.
Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [X] No [] N/A []

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

GENERAL INTERROGATORIES

- 38.1 Does the reporting entity directly hold cryptocurrencies? Yes [] No []
- 38.2 If the response to 38.1 is yes, on what schedule are they reported?
.....
- 39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? Yes [] No [X]
- 39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?
39.21 Held directly Yes [] No []
39.22 Immediately converted to U.S. dollars Yes [] No []
- 39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1	2	3
Name of Cryptocurrency	Immediately Converted to USD, Directly Held, or Both	Accepted for Payment of Premiums
.....		

OTHER

- 40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?\$
- 40.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.
- | 1 | 2 |
|-------|-------------|
| Name | Amount Paid |
| | |
- 41.1 Amount of payments for legal expenses, if any?\$ 390,043
- 41.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.
- | 1 | 2 |
|-------|-------------|
| Name | Amount Paid |
| | |
- 42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any?\$
- 42.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers, or departments of government during the period covered by this statement.

1	2
Name	Amount Paid
.....	

12.11

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

12.2

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1

Does the reporting entity have any direct Medicare Supplement Insurance in force?

Yes [] No [X]

1.2

If yes, indicate premium earned on U.S. business only

\$

1.3

What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit?

\$

1.31

Reason for excluding:

1.4

Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above.

\$

1.5

Indicate total incurred claims on all Medicare Supplement insurance.

\$

1.6

Individual policies:

Most current three years:

1.61

Total premium earned

\$

1.62

Total incurred claims

\$

1.63

Number of covered lives

All years prior to most current three years

1.64

Total premium earned

\$

1.65

Total incurred claims

\$

1.66

Number of covered lives

1.7

Group policies:

Most current three years:

1.71

Total premium earned

\$

1.72

Total incurred claims

\$

1.73

Number of covered lives

All years prior to most current three years

1.74

Total premium earned

\$

1.75

Total incurred claims

\$

1.76

Number of covered lives

2.

Health Test:

1

Current Year

2

Prior Year

2.1

Premium Numerator

2.2

Premium Denominator

20,991,410,895

13,964,265,071

2.3

Premium Ratio (2.1/2.2)

0.000

0.000

2.4

Reserve Numerator

2.5

Reserve Denominator

109,973,272,693

100,379,805,229

2.6

Reserve Ratio (2.4/2.5)

0.000

0.000

3.1

Does this reporting entity have Separate Accounts?

Yes [X] No []

3.2

If yes, has a Separate Accounts Statement been filed with this Department?

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

3.3

What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account?

\$

1,064,273,472

3.4

State the authority under which Separate Accounts are maintained:

Section 2932 of the Delaware Insurance Code

3.5

Was any of the reporting entity's Separate Accounts business reinsured as of December 31?

Yes [X] No []

3.6

Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31?

Yes [] No [X]

3.7

If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"?

\$

4.

For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1

Amount of loss reserves established by these annuities during the current year:

\$

4.2

List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

GENERAL INTERROGATORIES

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

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

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

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):
- 7.1 Direct Premium Written \$ 1,467,007,949
- 7.2 Total Incurred Claims \$ 1,144,728,552
- 7.3 Number of Covered Lives 527,375

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

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? Yes [X] No []
- 8.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? Yes [] No []

Life, Accident and Health Companies Only:

- 9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No []
- 9.2 Net reimbursement of such expenses between reporting entities:
- 9.21 Paid\$ 915,262,064
- 9.22 Received.....\$
- 10.1 Does the reporting entity write any guaranteed interest contracts? Yes [] No [X]
- 10.2 If yes, what amount pertaining to these lines is included in:
- 10.21 Page 3, Line 1\$
- 10.22 Page 4, Line 1\$
11. For stock reporting entities only:
- 11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: \$.....
12. Total dividends paid stockholders since organization of the reporting entity:
- 12.11 Cash\$
- 12.12 Stock\$
- 13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [] No [X]
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.
- 13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? Yes [] No []
- 13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:
- 13.31 Earned premium 1 Reinsurance Assumed 2 Reinsurance Ceded 3 Net Retained
- 13.32 Paid claims
- 13.33 Claim liability and reserve (beginning of year)
- 13.34 Claim liability and reserve (end of year)
- 13.35 Incurred claims

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

GENERAL INTERROGATORIES

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

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

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

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

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
.....	

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
\$000 omitted for amounts of life insurance

	1 2022	2 2021	3 2020	4 2019	5 2018
Life Insurance in Force (Exhibit of Life Insurance)					
1. Ordinary - whole life and endowment (Line 34, Col. 4)	177,767,368	179,423,897	175,623,937	174,323,420	171,650,354
2. Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	2,846,681	2,877,843	3,197,143	3,409,577	3,600,263
3. Credit life (Line 21, Col. 6)					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	718,316,314	688,505,866	748,152,412	11,863,619	8,159,273
5. Industrial (Line 21, Col. 2)					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	898,930,363	870,807,606	926,973,492	189,596,616	183,409,890
7.1 Total in force for which VM-20 deterministic/stochastic reserves are calculated	2,503,892	1,796,212			
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary - whole life and endowment (Line 34, Col. 2)	6,404,375	7,900,935	6,690,204	8,450,627	7,524,053
9. Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)		7	21,007	147,257	66,049
10. Credit life (Line 2, Col. 6)					
11. Group (Line 2, Col. 9)				3,972,015	395,600
12. Industrial (Line 2, Col. 2)					
13. Total (Line 2, Col. 10)	6,404,375	7,900,942	6,711,211	12,569,899	7,985,702
Premium Income - Lines of Business (Exhibit 1 - Part 1)					
14. Industrial life (Line 20.4, Col. 2)					
15.1 Ordinary-life insurance (Line 20.4, Col. 3)	1,401,859,394	2,624,260,886	1,451,469,206	1,676,124,234	1,281,332,565
15.2 Ordinary-individual annuities (Line 20.4, Col. 4)	18,359,059,285	10,201,920,705	11,112,153,064	10,530,644,381	10,862,258,846
16. Credit life (group and individual) (Line 20.4, Col. 5)					
17.1 Group life insurance (Line 20.4, Col. 6)	1,230,463,216	1,137,809,642	35,410,245	1,042,082,726	55,077,626
17.2 Group annuities (Line 20.4, Col. 7)	29,000	273,838	26,076	19,003,456	36,575,019
18.1 A & H-group (Line 20.4, Col. 8)					
18.2 A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3 A & H-other (Line 20.4, Col. 10)					
19. Aggregate of all other lines of business (Line 20.4, Col. 11)					
20. Total	20,991,410,895	13,964,265,071	12,599,058,591	13,267,854,797	12,235,244,056
Balance Sheet (Pages 2 & 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	135,178,524,462	124,647,055,269	123,563,132,745	119,590,053,909	114,991,887,178
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	126,672,591,275	114,926,575,396	114,116,712,491	110,236,662,627	106,407,054,819
23. Aggregate life reserves (Page 3, Line 1)	109,694,990,481	99,971,778,304	99,955,261,580	97,138,499,679	94,130,622,370
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	15,166,141	28,999,621			
24. Aggregate A & H reserves (Page 3, Line 2)					
25. Deposit-type contract funds (Page 3, Line 3)	1,441,162,084	1,482,001,365	1,524,124,682	1,467,255,623	1,307,808,878
26. Asset valuation reserve (Page 3, Line 24.01)	1,890,042,616	1,873,870,292	1,603,435,362	1,561,059,669	1,213,064,321
27. Capital (Page 3, Lines 29 and 30)	25,000,000	25,000,000	25,000,000	25,000,000	25,000,000
28. Surplus (Page 3, Line 37)	8,511,451,399	9,709,361,007	9,422,894,052	9,329,607,307	8,561,110,493
Cash Flow (Page 5)					
29. Net Cash from Operations (Line 11)	8,823,430,968	1,124,379,986	3,079,444,602	3,633,860,771	3,955,937,251
Risk-Based Capital Analysis					
30. Total adjusted capital	10,426,494,015	11,553,231,299	11,051,329,414	10,915,666,976	9,639,621,738
31. Authorized control level risk - based capital	1,216,610,780	1,152,738,618	1,059,260,668	983,450,622	922,061,017
Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32. Bonds (Line 1)	76.3	80.2	79.7	81.1	80.8
33. Stocks (Lines 2.1 and 2.2)	1.0	1.4	1.1	1.5	1.3
34. Mortgage loans on real estate(Lines 3.1 and 3.2)	12.6	12.7	13.3	13.4	13.5
35. Real estate (Lines 4.1, 4.2 and 4.3)	0.1	0.1	0.1	0.1	0.1
36. Cash, cash equivalents and short-term investments (Line 5)	5.2	1.6	2.5	1.3	1.8
37. Contract loans (Line 6)	0.7	0.8	0.8	0.8	0.9
38. Derivatives (Page 2, Line 7)	1.1	0.5	0.5	0.3	0.4
39. Other invested assets (Line 8)	2.7	2.7	2.1	1.4	1.3
40. Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.0
41. Securities lending reinvested collateral assets (Line 10)					
42. Aggregate write-ins for invested assets (Line 11)	0.2	0.0	0.0	0.0	0.0
43. Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

	1 2022	2 2021	3 2020	4 2019	5 2018
Investments in Parent, Subsidiaries and Affiliates					
44. Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	3,149,044,376	2,895,559,880	2,830,896,565	2,150,577,869	1,908,690,804
45. Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46. Affiliated common stocks (Schedule D Summary Line 24, Col. 1), ...					
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48. Affiliated mortgage loans on real estate					
49. All other affiliated	2,005,491,074	1,949,135,276	1,681,947,392	969,186,411	867,081,318
50. Total of above Lines 44 to 49	5,154,535,450	4,844,695,156	4,512,843,957	3,119,764,280	2,775,772,122
51. Total Investment in Parent included in Lines 44 to 49 above					
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2)	730,333,895	429,869,915	422,495,325	424,089,611	331,287,534
53. Total admitted assets (Page 2, Line 28, Col. 3)	184,986,474,492	183,131,164,190	174,524,567,474	164,737,209,518	153,457,660,670
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	4,230,898,285	4,156,268,954	4,064,615,284	4,227,617,799	3,987,647,670
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(36,694,971)	(156,322,272)	(177,145,680)	(20,274,337)	(7,844,175)
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	220,451,700	719,279,629	(12,520,826)	284,854,985	93,301,776
57. Total of above Lines 54, 55 and 56	4,414,655,014	4,719,226,311	3,874,948,778	4,492,198,447	4,073,105,271
Benefits and Reserve Increases (Page 6)					
58. Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	15,032,521,450	14,827,031,024	12,301,723,449	12,384,435,769	11,723,367,104
59. Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)					
60. Increase in life reserves - other than group and annuities (Line 19, Col. 2)	264,699,408	1,145,432,269	797,282,989	1,224,057,863	4,729,774,876
61. Increase in A & H reserves (Line 19, Col. 6)					
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)					
Operating Percentages					
63. Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	7.3	9.5	10.3	10.3	11.3
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	2.8	3.1	2.6	3.1	3.8
65. A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)					
66. A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67. A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)					
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)		XXX	XXX	XXX	XXX
69. Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)		XXX	XXX	XXX	XXX
70. Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)		XXX	XXX	XXX	XXX
71. Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)		XXX	XXX	XXX	XXX
Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72. Industrial life (Page 6.1, Col. 2)					
73. Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	152,153,885	102,360,013	136,406,043	192,989,986	154,666,339
74. Ordinary - individual annuities (Page 6, Col. 4)	(865,870,606)	447,242,956	97,761,112	300,103,691	12,206,624
75. Ordinary-supplementary contracts	XXX	XXX	XXX	XXX	(3,905,801)
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77. Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	(111,203,407)	(226,646,223)	13,833,858	14,534,073	12,739,665
78. Group annuities (Page 6, Col. 5)	13,063,396	13,195,256	10,684,891	2,669,149	(1,653,993)
79. A & H-group (Page 6.5, Col. 3)					
80. A & H-credit (Page 6.5, Col. 10)					
81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)					
82. Aggregate of all other lines of business (Page 6, Col. 8)	192,603,468	149,482,921	101,896,950	141,399,719	100,581,021
83. Fraternal (Page 6, Col. 7)					
84. Total (Page 6, Col. 1)	(619,253,264)	485,634,924	360,582,855	651,696,618	274,633,855

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



DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,907,376,745		70,624,008		1,978,000,753
2. Annuity considerations	18,359,059,164		29,000		18,359,088,164
3. Deposit-type contract funds	308,075,288	XXX		XXX	308,075,288
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	20,574,511,197		70,653,008		20,645,164,205
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	1,595,565,936		30,864,649		1,626,430,585
10. Matured endowments	3,160,620				3,160,620
11. Annuity benefits	3,333,033,926		73,686,315		3,406,720,241
12. Surrender values and withdrawals for life contracts ..	9,158,082,796		98,957,022		9,257,039,817
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	60,678				60,678
15. Totals	14,089,903,956		203,507,986		14,293,411,942
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary		Credit Life (Group and Individual)		Group		Industrial		Total	
	1	2	3	4	5	6	7	8	9	10
	No. of Pols. & Certifs.	Amount	No. of Ind.Pols. & Gr. Certifs.	Amount	No. of Certifs.	Amount	No. of Pols. & Certifs.	Amount	No. of Pols. & Certifs.	Amount
16. Unpaid December 31, prior year	942	268,412,490							942	268,412,490
17. Incurred during current year Settled during current year:	6,153	1,583,942,343				30,864,649			6,153	1,614,806,992
18.1 By payment in full	6,240	1,598,696,555				30,864,649			6,240	1,629,561,204
18.2 By payment on compromised claims	1	30,000							1	30,000
18.3 Totals paid	6,241	1,598,726,555				30,864,649			6,241	1,629,591,204
18.4 Reduction by compromise	2	4,770,000							2	4,770,000
18.5 Amount rejected	5	762,889							5	762,889
18.6 Total settlements	6,248	1,604,259,444				30,864,649			6,248	1,635,124,093
19. Unpaid Dec. 31, current year (16+17-18.6)	847	248,095,389							847	248,095,389
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	524,626	181,132,729,535	(a)		4	10,308,393,337			524,630	191,441,122,872
21. Issued during year	22,045	6,404,374,778							22,045	6,404,374,778
22. Other changes to in force (Net)	(22,326)	(8,104,342,115)				(1,803,066,330)			(22,326)	(9,907,408,445)
23. In force December 31 of current year	524,345	179,432,762,199	(a)		4	8,505,327,007			524,349	187,938,089,206

(a) Includes Individual Credit Life Insurance prior year \$, current year \$
Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$, current year \$
Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$, current year \$

ACCIDENT AND HEALTH INSURANCE

	1	2	3	4	5
	Direct Premiums	Direct Premiums Earned	Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	Direct Losses Paid	Direct Losses Incurred
24. Group Policies (b)					
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)					

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons insured under indemnity only products

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

EXHIBIT OF LIFE INSURANCE

(\$000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
	1	2	3	4	5	6	Number of		9	Total Amount of Insurance
	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	7 Policies	8 Certificates	Amount of Insurance	
1. In force end of prior year			527,375	182,301,740			8,349	6,233,806	688,505,866	870,807,606
2. Issued during year			22,045	6,404,375						6,404,375
3. Reinsurance assumed				12,276			900	688,796	98,895,002	98,907,278
4. Revived during year			149	62,726						62,726
5. Increased during year (net)			58					197,792	10,172,937	10,172,937
6. Subtotals, Lines 2 to 5			22,252	6,479,377			900	886,588	109,067,939	115,547,316
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			549,627	188,781,117			9,249	7,120,394	797,573,805	986,354,921
Deductions during year:										
10. Death			6,186	1,550,508			XXX	20,757	1,353,676	2,904,184
11. Maturity			41	4,514			XXX			4,514
12. Disability							XXX			
13. Expiry										
14. Surrender			9,499	3,283,133				263	630,934	3,914,067
15. Lapse			6,774	1,767,457			1,354	696,516	77,272,881	79,040,338
16. Conversion							XXX	XXX	XXX	
17. Decreased (net)				1,561,456						1,561,456
18. Reinsurance										
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			22,500	8,167,068			1,354	717,536	79,257,490	87,424,558
21. In force end of year (b) (Line 9 minus Line 20)			527,127	180,614,049			7,895	6,402,858	718,316,314	898,930,363
22. Reinsurance ceded end of year	XXX		XXX	74,304,592	XXX		XXX	XXX	5,043,475	79,348,067
23. Line 21 minus Line 22	XXX		XXX	106,309,457	XXX	(a)	XXX	XXX	713,272,839	819,582,296
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page.										
0899. TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page.										
1999. TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group \$; Individual \$

Fraternal Benefit Societies Only:

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

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

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

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

	Industrial		Ordinary	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24. Additions by dividends	XXX.....	.....	XXX.....	.....
25. Other paid-up insurance .....	.....	.....	7,236	538,209
26. Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

Term Insurance Excluding Extended Term Insurance	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies - decreasing				
28. Term policies - other			7	45
29. Other term insurance - decreasing	XXX.....	.....	XXX.....	482
30. Other term insurance	XXX		XXX	2,835,701
31. Totals (Lines 27 to 30)			7	2,836,228
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX.....	.....	XXX.....	
33. Totals, extended term insurance	XXX.....	XXX.....	224	10,452
34. Totals, whole life and endowment	22,045	6,404,375	526,896	177,767,368
35. Totals (Lines 31 to 34)	22,045	6,404,375	527,127	180,614,048

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36. Industrial				
37. Ordinary	6,404,375		180,614,049	
38. Credit Life (Group and Individual)				
39. Group			718,316,315	
40. Totals (Lines 36 to 39)	6,404,375		898,930,364	

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

	Credit Life		Group	
	1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41. Amount of insurance included in Line 2 ceded to other companies	XXX.....	.....	XXX.....	.....
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX.....		XXX.....
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group Permanent Insurance included in Line 21			3,452	8,505,427

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	859,296
---	---------

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

POLICIES WITH DISABILITY PROVISIONS

Disability Provisions	Industrial		Ordinary		Credit		Group	
	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance	5 Number of Policies	6 Amount of Insurance	7 Number of Certi- ficates	8 Amount of Ins rance
48. Waiver of Premium			71,461	14,671,296				
49. Disability Income								
50. Extended Benefits			XXX.....	XXX.....				
51. Other								
52. Total		(a)	71,461	(a) 14,671,296		(a)		(a)

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

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

SUPPLEMENTARY CONTRACTS				
	Ordinary		Group	
	1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1. In force end of prior year	8,172	6,057		
2. Issued during year	622	926		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	8,794	6,983		
Deductions during year:				
6. Decreased (net)	474	1,082		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	474	1,082		
9. In force end of year (line 5 minus line 8)	8,320	5,901		
10. Amount on deposit		(a) 364,238,119		(a)
11. Income now payable		5,901		
12. Amount of income payable	(a) 48,450,621	(a) 54,215,028	(a)	(a)

ANNUITIES				
	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	197,259	729,805	12	12,311
2. Issued during year	8,512	116,913		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Totals (Lines 1 to 4)	205,771	846,718	12	12,311
Deductions during year:				
6. Decreased (net)	6,236	82,443		1,012
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	6,236	82,443		1,012
9. In force end of year (line 5 minus line 8)	199,535	764,275	12	11,299
Income now payable:				
10. Amount of income payable	(a) 1,877,073,487	XXX	XXX	(a) 82,094,315
Deferred fully paid:				
11. Account balance	XXX	(a) 49,947,648,824	XXX	(a) 1,492,213
Deferred not fully paid:				
12. Account balance	XXX	(a) 36,766,258,551	XXX	(a)

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

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS			
	1		2
	Deposit Funds Contracts		Dividend Accumulations Contracts
1. In force end of prior year	11,858		
2. Issued during year	1,730		
3. Reinsurance assumed			
4. Increased during year (net)			
5. Totals (Lines 1 to 4)	13,588		
Deductions During Year:			
6. Decreased (net)	1,369		
7. Reinsurance ceded			
8. Totals (Lines 6 and 7)	1,369		
9. In force end of year (line 5 minus line 8)	12,219		
10. Amount of account balance	(a)	251,760,494	(a)

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE		1 Amount
1. Reserve as of December 31, Prior Year		11,753,034
2. Current year's realized pre-tax capital gains/(losses) of \$ (63,965,002) transferred into the reserve net of taxes of \$ (13,432,650)		(50,532,351)
3. Adjustment for current year's liability gains/(losses) released from the reserve		
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)		(38,779,317)
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)		27,566,359
6. Reserve as of December 31, current year (Line 4 minus Line 5)		(66,345,677)

AMORTIZATION

	1	2	3	4
Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2022	38,404,652	(10,838,293)		27,566,359
2. 2023	21,714,684	(7,174,062)		14,540,622
3. 2024	13,634,642	(2,669,694)		10,964,948
4. 2025	5,169,839	(1,448,005)		3,721,834
5. 2026	1,988,121	(189,024)		1,799,097
6. 2027	(3,345,996)	1,149,299		(2,196,697)
7. 2028	(3,124,439)	1,567,919		(1,556,520)
8. 2029	(2,622,867)	1,105,842		(1,517,025)
9. 2030	(3,692,449)	593,894		(3,098,554)
10. 2031	(3,844,217)	100,659		(3,743,558)
11. 2032	(3,521,782)	(450,687)		(3,972,469)
12. 2033	(2,794,937)	(885,782)		(3,680,719)
13. 2034	(1,619,354)	(1,128,175)		(2,747,529)
14. 2035	(214,328)	(1,444,823)		(1,659,151)
15. 2036	818,107	(1,729,560)		(911,453)
16. 2037	791,197	(2,032,477)		(1,241,280)
17. 2038	(147,706)	(2,191,050)		(2,338,755)
18. 2039	(1,135,403)	(2,164,190)		(3,299,593)
19. 2040	(2,309,577)	(2,133,183)		(4,442,760)
20. 2041	(3,258,729)	(2,137,520)		(5,396,249)
21. 2042	(4,090,210)	(2,075,224)		(6,165,434)
22. 2043	(4,348,744)	(2,055,997)		(6,404,741)
23. 2044	(4,801,358)	(1,991,455)		(6,792,813)
24. 2045	(5,019,250)	(1,935,774)		(6,955,023)
25. 2046	(5,683,992)	(1,892,825)		(7,576,817)
26. 2047	(5,231,217)	(1,828,353)		(7,059,570)
27. 2048	(4,247,849)	(1,640,043)		(5,887,892)
28. 2049	(3,096,438)	(1,305,104)		(4,401,542)
29. 2050	(2,000,805)	(935,511)		(2,936,315)
30. 2051	(616,561)	(577,513)		(1,194,074)
31. 2052 and Later		(195,641)		(195,641)
32. Total (Lines 1 to 31)	11,753,034	(50,532,351)		(38,779,317)

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

	Default Component			Equity Component			7
	1	2	3	4	5	6	
	Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Real Estate and Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	858,393,738	181,652,395	1,040,046,133	314,402,653	519,421,508	833,824,161	1,873,870,294
2. Realized capital gains/(losses) net of taxes - General Account	(7,339,123)	(9,716,234)	(17,055,358)	33,623,266	15,465,726	49,088,992	32,033,634
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(3,361,305)		(3,361,305)	399,682	(1,177,898)	(778,216)	(4,139,521)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	(45,646,137)	2,824,250	(42,821,887)	(171,615,392)	13,870,652	(157,744,740)	(200,566,626)
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	(113,432)		(113,432)	5,716,530	(13,116)	5,703,414	5,589,981
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	214,146,114	50,009,238	264,155,352		1,902,607	1,902,607	266,057,959
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	1,016,079,854	224,769,649	1,240,849,503	182,526,740	549,469,478	731,996,218	1,972,845,721
9. Maximum reserve	1,009,319,985	229,711,169	1,239,031,154	244,652,630	525,464,966	770,117,596	2,009,148,750
10. Reserve objective	609,851,516	181,716,186	791,567,701	244,562,630	523,345,139	767,907,770	1,559,475,471
11. 20% of (Line 10 - Line 8)	(81,245,668)	(8,610,693)	(89,856,360)	12,407,178	(5,224,868)	7,182,310	(82,674,050)
12. Balance before transfers (Lines 8 + 11)	934,834,187	216,158,956	1,150,993,143	194,933,918	544,244,610	739,178,528	1,890,171,671
13. Transfers				18,779,644	(18,779,644)		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(129,055)		(129,055)				(129,055)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	934,705,132	216,158,956	1,150,864,088	213,713,562	525,464,966	739,178,528	1,890,042,616

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

Line Num- ber	NAIC Desig- nation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
LONG-TERM BONDS												
1.		Exempt Obligations	5,531,683,283	XXX	XXX	5,531,683,283	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	19,720,593,273	XXX	XXX	19,720,593,273	0.0002	3,944,119	0.0007	13,804,415	0.0013	25,636,771
2.2	1	NAIC Designation Category 1.B	1,192,357,012	XXX	XXX	1,192,357,012	0.0004	476,943	0.0011	1,311,593	0.0023	2,742,421
2.3	1	NAIC Designation Category 1.C	2,655,484,856	XXX	XXX	2,655,484,856	0.0006	1,593,291	0.0018	4,779,873	0.0035	9,294,197
2.4	1	NAIC Designation Category 1.D	3,928,255,366	XXX	XXX	3,928,255,366	0.0007	2,749,779	0.0022	8,642,162	0.0044	17,284,324
2.5	1	NAIC Designation Category 1.E	4,721,639,631	XXX	XXX	4,721,639,631	0.0009	4,249,476	0.0027	12,748,427	0.0055	25,969,018
2.6	1	NAIC Designation Category 1.F	8,791,293,555	XXX	XXX	8,791,293,555	0.0011	9,670,423	0.0034	29,890,398	0.0068	59,780,796
2.7	1	NAIC Designation Category 1.G	10,364,480,642	XXX	XXX	10,364,480,642	0.0014	14,510,273	0.0042	43,530,819	0.0085	88,098,085
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	51,374,104,335	XXX	XXX	51,374,104,335	XXX	37,194,303	XXX	114,707,686	XXX	228,805,613
3.1	2	NAIC Designation Category 2.A	10,625,414,285	XXX	XXX	10,625,414,285	0.0021	22,313,370	0.0063	66,940,110	0.0105	111,566,850
3.2	2	NAIC Designation Category 2.B	13,662,362,820	XXX	XXX	13,662,362,820	0.0025	34,155,907	0.0076	103,833,957	0.0127	173,512,008
3.3	2	NAIC Designation Category 2.C	8,286,797,141	XXX	XXX	8,286,797,141	0.0036	29,832,470	0.0108	89,497,409	0.0180	149,162,349
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	32,574,574,246	XXX	XXX	32,574,574,246	XXX	86,301,747	XXX	260,271,477	XXX	434,241,206
4.1	3	NAIC Designation Category 3.A	721,650,262	XXX	XXX	721,650,262	0.0069	4,979,387	0.0183	13,206,200	0.0262	18,907,237
4.2	3	NAIC Designation Category 3.B	635,570,295	XXX	XXX	635,570,295	0.0099	6,292,146	0.0264	16,779,056	0.0377	23,961,000
4.3	3	NAIC Designation Category 3.C	1,041,366,405	XXX	XXX	1,041,366,405	0.0131	13,641,900	0.0350	36,447,824	0.0500	52,068,320
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	2,398,586,962	XXX	XXX	2,398,586,962	XXX	24,913,433	XXX	66,433,080	XXX	94,936,557
5.1	4	NAIC Designation Category 4.A	537,613,232	XXX	XXX	537,613,232	0.0184	9,892,083	0.0430	23,117,369	0.0615	33,063,214
5.2	4	NAIC Designation Category 4.B	613,417,925	XXX	XXX	613,417,925	0.0238	14,599,347	0.0555	34,044,695	0.0793	48,644,041
5.3	4	NAIC Designation Category 4.C	518,369,234	XXX	XXX	518,369,234	0.0310	16,069,446	0.0724	37,529,933	0.1034	53,599,379
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	1,669,400,391	XXX	XXX	1,669,400,391	XXX	40,560,876	XXX	94,691,996	XXX	135,306,634
6.1	5	NAIC Designation Category 5.A	119,136,896	XXX	XXX	119,136,896	0.0472	5,623,261	0.0846	10,078,981	0.1410	16,798,302
6.2	5	NAIC Designation Category 5.B	102,833,884	XXX	XXX	102,833,884	0.0663	6,817,887	0.1188	12,216,665	0.1980	20,361,109
6.3	5	NAIC Designation Category 5.C	16,406,754	XXX	XXX	16,406,754	0.0836	1,371,605	0.1498	2,457,732	0.2496	4,095,126
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	238,377,534	XXX	XXX	238,377,534	XXX	13,812,753	XXX	24,753,379	XXX	41,254,537
7.	6	NAIC 6	30,139,390	XXX	XXX	30,139,390	0.0000		0.2370	7,143,035	0.2370	7,143,035
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	93,816,866,141	XXX	XXX	93,816,866,141	XXX	202,783,111	XXX	568,000,653	XXX	941,687,583
PREFERRED STOCKS												
10.	1	Highest Quality	69,323	XXX	XXX	69,323	0.0005	35	0.0016	111	0.0033	229
11.	2	High Quality	15,069,052	XXX	XXX	15,069,052	0.0021	31,645	0.0064	96,442	0.0106	159,732
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default	34,080,427	XXX	XXX	34,080,427	0.0000		0.2370	8,077,061	0.2370	8,077,061
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	49,218,802	XXX	XXX	49,218,802	XXX	31,680	XXX	8,173,614	XXX	8,237,022

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

Line Num- ber	NAIC Desig- nation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
SHORT-TERM BONDS												
18.		Exempt Obligations	1,922,673,395	XXX	XXX	1,922,673,395	0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A	10,417,125	XXX	XXX	10,417,125	0.0002	2,083	0.0007	7,292	0.0013	13,542
19.2	1	NAIC Designation Category 1.B	2,981,694	XXX	XXX	2,981,694	0.0004	1,193	0.0011	3,280	0.0023	6,858
19.3	1	NAIC Designation Category 1.C	8,858,630	XXX	XXX	8,858,630	0.0006	5,315	0.0018	15,946	0.0035	31,005
19.4	1	NAIC Designation Category 1.D	4,422,280	XXX	XXX	4,422,280	0.0007	3,096	0.0022	9,729	0.0044	19,458
19.5	1	NAIC Designation Category 1.E	5,345,321	XXX	XXX	5,345,321	0.0009	4,811	0.0027	14,432	0.0055	29,399
19.6	1	NAIC Designation Category 1.F	26,695,494	XXX	XXX	26,695,494	0.0011	29,365	0.0034	90,765	0.0068	181,529
19.7	1	NAIC Designation Category 1.G	19,570,388	XXX	XXX	19,570,388	0.0014	27,399	0.0042	82,196	0.0085	166,348
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	78,290,931	XXX	XXX	78,290,931	XXX	73,261	XXX	223,639	XXX	448,140
20.1	2	NAIC Designation Category 2.A	69,292,934	XXX	XXX	69,292,934	0.0021	145,515	0.0063	436,545	0.0105	727,576
20.2	2	NAIC Designation Category 2.B	26,710,668	XXX	XXX	26,710,668	0.0025	66,777	0.0076	203,001	0.0127	339,225
20.3	2	NAIC Designation Category 2.C	15,517,705	XXX	XXX	15,517,705	0.0036	55,864	0.0108	167,591	0.0180	279,319
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	111,521,307	XXX	XXX	111,521,307	XXX	268,156	XXX	807,138	XXX	1,346,120
21.1	3	NAIC Designation Category 3.A	13,925,561	XXX	XXX	13,925,561	0.0069	96,086	0.0183	254,838	0.0262	364,850
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C	69,678	XXX	XXX	69,678	0.0131	913	0.0350	2,439	0.0500	3,484
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	13,995,239	XXX	XXX	13,995,239	XXX	96,999	XXX	257,276	XXX	368,334
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	2,126,480,872	XXX	XXX	2,126,480,872	XXX	438,416	XXX	1,288,053	XXX	2,162,594
DERIVATIVE INSTRUMENTS												
26.		Exchange Traded	124,531	XXX	XXX	124,531	0.0005	62	0.0016	199	0.0033	411
27.	1	Highest Quality	112,003,449	XXX	XXX	112,003,449	0.0005	56,002	0.0016	179,206	0.0033	369,611
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	112,127,980	XXX	XXX	112,127,980	XXX	56,064	XXX	179,405	XXX	370,022
34.		Total (Lines 9 + 17 + 25 + 33)	96,104,693,796	XXX	XXX	96,104,693,796	XXX	203,309,271	XXX	577,641,725	XXX	952,457,221

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

Line Num- ber	NAIC Desig- nation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution		Reserve Objective		Maximum Reserve	
							5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX.		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX.		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX.		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX.		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX.		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX.		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other	4,870,870		XXX.	4,870,870	0.0015	7,306	0.0034	16,561	0.0046	22,406
42.		Commercial Mortgages - Insured or Guaranteed			XXX.		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	5,614,699,936		XXX.	5,614,699,936	0.0011	6,176,170	0.0057	32,003,790	0.0074	41,548,780
44.		Commercial Mortgages - All Other - CM2 - High Quality	9,272,783,749		XXX.	9,272,783,749	0.0040	37,091,135	0.0114	105,709,735	0.0149	138,164,478
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	542,358,955		XXX.	542,358,955	0.0069	3,742,277	0.0200	10,847,179	0.0257	13,938,625
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX.		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX.		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX.		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX.		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX.		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX.		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX.		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX.		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX.		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX.		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX.		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other	109,500,000		XXX.	109,500,000	0.0000		0.1942	21,264,900	0.1942	21,264,900
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	15,544,213,509		XXX	15,544,213,509	XXX	47,016,888	XXX	169,842,164	XXX	214,939,189
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	15,544,213,509		XXX	15,544,213,509	XXX	47,016,888	XXX	169,842,164	XXX	214,939,189

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

Line Num- ber	NAIC Desig- nation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
COMMON STOCK												
1.		Unaffiliated - Public	1,109,359,895	XXX	XXX	1,109,359,895	0.0000		0.2000 (a)	221,871,979	0.2000 (a)	221,871,979
2.		Unaffiliated - Private	101,314,707	XXX	XXX	101,314,707	0.0000		0.1945	19,705,711	0.1945	19,705,711
3.		Federal Home Loan Bank	25,000,000	XXX	XXX	25,000,000	0.0000		0.0061	152,500	0.0097	242,500
4.		Affiliated - Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
Affiliated - Investment Subsidiary:												
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.2000 (a)		0.2000 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	1,235,674,603			1,235,674,603	XXX		XXX	241,730,190	XXX	241,820,190
REAL ESTATE												
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties	93,448,989		68,365,000	161,813,989	0.0000		0.0912	14,757,436	0.0912	14,757,436
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)	93,448,989		68,365,000	161,813,989	XXX		XXX	14,757,436	XXX	14,757,436
OTHER INVESTED ASSETS												
INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS												
22.		Exempt Obligations	20,763,431	XXX	XXX	20,763,431	0.0000		0.0000		0.0000	
23.	1	Highest Quality	114,902,461	XXX	XXX	114,902,461	0.0005	57,451	0.0016	183,844	0.0033	379,178
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	135,665,891	XXX	XXX	135,665,891	XXX	57,451	XXX	183,844	XXX	379,178

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

Line Num- ber	NAIC Desig- nation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality.....		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality	146,593,299		XXX	146,593,299	0.0040	586,373	0.0114	1,671,164	0.0149	2,184,240
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)	146,593,299		XXX	146,593,299	XXX	586,373	XXX	1,671,164	XXX	2,184,240
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities	2,891,658		XXX	2,891,658	0.0011	3,181	0.0057	16,482	0.0074	21,398
59.		Unaffiliated - In Good Standing Primarily Senior	8,020,756		XXX	8,020,756	0.0040	32,083	0.0114	91,437	0.0149	119,509
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)	10,912,414		XXX	10,912,414	XXX	35,264	XXX	107,919	XXX	140,908
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	157,505,713		XXX	157,505,713	XXX	621,637	XXX	1,779,083	XXX	2,325,148

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

Line Num- ber	NAIC Desig- nation	Description	1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5	6	7	8	9	10
							Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	418,449,844	XXX	XXX	418,449,844	0.0000		0.1945	81,388,495	0.1945	81,388,495
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other	1,572,235,811	XXX	XXX	1,572,235,811	0.0000		0.1945	305,799,865	0.1945	305,799,865
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	1,990,685,655	XXX	XXX	1,990,685,655	XXX		XXX	387,188,360	XXX	387,188,360
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	468,688,901		182,724,779	651,413,680	0.0000		0.0912	59,408,928	0.0912	59,408,928
73.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	468,688,901		182,724,779	651,413,680	XXX		XXX	59,408,928	XXX	59,408,928
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	4,040,014			4,040,014	0.0003	1,212	0.0006	2,424	0.0010	4,040
76.		Non-guaranteed Federal Low Income Housing Tax Credit	191,595,415			191,595,415	0.0063	1,207,051	0.0120	2,299,145	0.0190	3,640,313
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit	1,125,135			1,125,135	0.0063	7,088	0.0120	13,502	0.0190	21,378
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	196,760,565			196,760,565	XXX	1,215,351	XXX	2,315,071	XXX	3,665,730
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
82.		Fixed Income Instruments - Affiliated	17,745,118	XXX	XXX	17,745,118	0.0000		0.1580	2,803,729	0.1580	2,803,729
83.		Common Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
84.		Common Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
85.		Preferred Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
86.		Preferred Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
87.		Real Estate - Unaffiliated					0.0000		0.1580		0.1580	
88.		Real Estate - Affiliated					0.0000		0.1580		0.1580	
89.		Mortgage Loans - Unaffiliated	2,356,038	XXX	XXX	2,356,038	0.0000		0.1580	372,254	0.1580	372,254
90.		Mortgage Loans - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
91.		Other - Unaffiliated	66,094,657	XXX	XXX	66,094,657	0.0000		0.1580	10,442,956	0.1580	10,442,956
92.		Other - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	86,195,813			86,195,813	XXX		XXX	13,618,938	XXX	13,618,938
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
95.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
96.		Other Invested Assets - Schedule BA	276,105,715	XXX		276,105,715	0.0000		0.1580	43,624,703	0.1580	43,624,703
97.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	276,105,715	XXX		276,105,715	XXX		XXX	43,624,703	XXX	43,624,703
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	3,311,608,253		182,724,779	3,494,333,031	XXX	1,894,440	XXX	508,118,926	XXX	510,210,985

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

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

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
949746K@9	R		Long Bond Replication	1.F	276,154,018	303,769	938,924	1,877,847
94978*BEO	R		Long Bond Replication	1.G	373,436,148	522,811	1,568,432	3,174,207
94978*BF7	R		Long Bond Replication	1.G	51,682,909	72,356	217,068	439,305
12607@NUO	R		Corporate Bond Replication	2.B	54,391,710	135,979	413,377	690,775
12607@VB3	R		Corporate Bond Replication	2.B	134,516,106	336,290	1,022,322	1,708,355
CDX14	R		Corporate Bond Replication	2.BZ	105,353,501	263,384	800,687	1,337,989
12607@a3	R		Corporate Bond Replication	2.B	78,120,679	195,302	593,717	992,133
12607@RX0	R		Corporate Bond Replication	2.B	109,645,700	274,114	833,307	1,392,500
94978*BG5	R		Long Bond Replication	1.F	399,918,946	439,911	1,359,724	2,719,449
	CN	0010EP-AN-8	AEP TEXAS INC	2.A FE	498,495			
	CN	05523U-AK-6	BAE SYSTEMS HOLDINGS INC	2.A FE	4,322,738			
	CN	114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,826,229			
	CN	114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,400,000			
	CN	195869-AP-7	COLONIAL PIPELINE CO	1.G FE	2,997,439			
	CN	225401-AM-0	CREDIT SUISSE GROUP AG	2.B FE	1,000,000			
	CN	233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC	1.G FE	1,649,235			
	CN	268317-AS-3	ELECTRICITE DE FRANCE SA	2.A FE	748,020			
	CN	46849L-TC-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	999,287			
	CN	60920L-AF-1	MONDELEZ INTERNATIONAL HOLDINGS NE	2.B FE	1,049,507			
	CN	638602-BP-6	NATIONWIDE BUILDING SOCIETY	1.E FE	1,498,395			
	CN	649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP	1.G FE	2,791,333			
	CN	6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II	1.D FE	2,549,266			
	CN	709599-BF-0	PENSKE TRUCK LEASING CO LP	2.B FE	999,327			
	CN	74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	1.E FE	1,398,719			
	CN	771196-BK-7	ROCHE HOLDINGS INC	1.C FE	2,042,674			
	CN	78462Q-AE-9	SP POWERASSETS LTD	1.B FE	2,498,250			
	CN	806213-AD-6	SCENTRE GROUP TRUST 1 / SCENTRE GR	1.F FE	799,272			
	CN	826200-AD-9	SIEMENS FINANCIERINGSMAT	1.E FE	399,581			
	CN	82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	799,523			
	CN	82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,498,295			
	CN	90351D-AB-3	UBS GROUP FUNDING JERSEY LTD	1.G FE	449,851			
	CN	90351D-AF-4	UBS GROUP FUNDING JERSEY LTD	1.G FE	1,349,036			
	CN	928668-BB-7	VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	199,938			
	CN	980236-AN-3	WOODSIDE FINANCE LTD	2.A FE	599,836			
	CN	02401@-AF-6	AMERICAN ASSETS TRUST LP	2.B FE	9,500,000			
	CN	05279#-AG-4	AUTOLIV ASP INC	2.B FE	5,000,000			
	CN	23357*-AB-7	DTE GAS COMPANY	1.F	3,200,000			
	CN	23386#-AH-5	DAIRY FARMERS OF AMERICA	2.B	3,200,000			
	CN	23386#-AK-8	DAIRY FARMERS OF AMERICA	2.B	5,500,000			
	CN	27731#-AF-2	EASTGROUP PROPERTIES INC	2.B	3,800,000			
	CN	34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	900,000			
	CN	353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	5,900,000			
	CN	37636#-AL-4	GIVAUDAN UNITED STATES INC	2.C	8,000,000			
	CN	41242*-AT-9	HARDWOOD FUNDING LLC	1.G FE	1,000,000			
	CN	42241@-AD-1	HEARST COMMUNICATIONS INC	1.G	12,000,000			
	CN	45167R-B*-4	IDEX CORPORATION	2.A FE	14,400,000			
	CN	537008-C*-3	LITTELFUSE INC	2.C	800,000			
	CN	553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	1,600,000			
	CN	56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000			
	CN	56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000			
	CN	56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,200,000			
	CN	56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,000,000			
	CN	59450#-AD-9	MICHIGAN GAS UTILITIES CORP	1.G Z	1,300,000			
	CN	60402#-AD-6	MINNESOTA ENERGY RESOURCES CORP	1.G Z	1,100,000			
	CN	70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,400,000			
	CN	720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	5,000,000			
	CN	720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	11,000,000			

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

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

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
.....	CN.....	720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	3,039,773 .....	.....	.....	.....
.....	CN.....	74170*-AL-3	PRIME PROPERTY FUND LLC	1.F	2,600,000 .....	.....	.....	.....
.....	CN.....	74264*-AC-0	PRISA LHC LLC	1.F	400,000 .....	.....	.....	.....
.....	CN.....	74264*-AC-0	PRISA LHC LLC	1.F	900,000 .....	.....	.....	.....
.....	CN.....	74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	14,000,000 .....	.....	.....	.....
.....	CN.....	749868-BB-6	RREEF AMERICA REIT II INC	1.G	600,000 .....	.....	.....	.....
.....	CN.....	775198-AP-5	ROGERS GROUP INC	2.B	1,400,000 .....	.....	.....	.....
.....	CN.....	775198-AQ-3	ROGERS GROUP INC	2.B	3,800,000 .....	.....	.....	.....
.....	CN.....	817251-F#-2	SENSIENT TECHNOLOGIES CORPORATION	2.B	2,000,000 .....	.....	.....	.....
.....	CN.....	864688-AG-7	SUEZ WATER RESOURCES LLC	1.F	800,000 .....	.....	.....	.....
.....	CN.....	864688-AH-5	SUEZ WATER RESOURCES LLC	1.F	5,800,000 .....	.....	.....	.....
.....	CN.....	87305N-A#-5	TTX COMPANY	1.F	5,100,000 .....	.....	.....	.....
.....	CN.....	88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	4,500,000 .....	.....	.....	.....
.....	CN.....	91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	3,750,000 .....	.....	.....	.....
.....	CN.....	941848-D*-1	WATERS CORPORATION	2.B	2,400,000 .....	.....	.....	.....
.....	CN.....	97670M-A*-7	WISCONSIN GAS LLC	1.F	1,300,000 .....	.....	.....	.....
.....	CN.....	97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000 .....	.....	.....	.....
.....	CN.....	F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	6,000,000 .....	.....	.....	.....
.....	CN.....	F85688-AD-1	SONEPAR SA	2.A	5,000,000 .....	.....	.....	.....
.....	CN.....	G03698-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	1,500,000 .....	.....	.....	.....
.....	CN.....	G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	5,000,000 .....	.....	.....	.....
.....	CN.....	G20448-BB-8	COMPASS GROUP PLC	1.G	9,000,000 .....	.....	.....	.....
.....	CN.....	G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	8,500,000 .....	.....	.....	.....
.....	CN.....	G5147*-AC-0	JOHNSON MATTHEY PLC	1.G	8,000,000 .....	.....	.....	.....
.....	CN.....	G8228*-AD-4	SMITH & NEPHEW PLC	2.B	16,000,000 .....	.....	.....	.....
.....	CN.....	Q3393*-AH-4	ELECTRANET PTY LTD	2.B	1,500,000 .....	.....	.....	.....
.....	CN.....	Q3917#-AA-2	FLINDERS PORT HOLDINGS	2.B PL	700,000 .....	.....	.....	.....
.....	CN.....	Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	2,500,000 .....	.....	.....	.....
.....	CN.....	Q39588-AJ-5	GAIF BOND ISSUER PTY LTD	1.G FE	9,000,000 .....	.....	.....	.....
.....	CN.....	Q39718-AA-7	GPT RE LTD	1.F FE	800,000 .....	.....	.....	.....
.....	CN.....	Q3977*-AA-3	GENESIS ENERGY LIMITED	2.A FE	6,500,000 .....	.....	.....	.....
.....	CN.....	Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	4,400,000 .....	.....	.....	.....
.....	CN.....	Q6235#-AL-6	MIRVAC GROUP FINANCE LTD	1.G PL	1,000,000 .....	.....	.....	.....
.....	CN.....	05583J-AF-9	BPCE SA	2.A FE	4,046,097 .....	.....	.....	.....
.....	CN.....	22535W-AE-7	CREDIT AGRICOLE SA (LONDON BRANCH)	1.G FE	3,599,151 .....	.....	.....	.....
.....	CN.....	23636T-AD-2	DANONE SA	2.A FE	3,710,935 .....	.....	.....	.....
.....	CN.....	26874R-AG-3	ENI SPA	2.A FE	3,946,865 .....	.....	.....	.....
.....	CN.....	33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	2,250,000 .....	.....	.....	.....
.....	CN.....	40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	3,599,728 .....	.....	.....	.....
.....	CN.....	5006EP-AJ-0	KOREA EAST-WEST POWER CO LTD	1.C FE	4,997,041 .....	.....	.....	.....
.....	CN.....	65557C-AY-9	NORDEA BANK ABP	1.F FE	5,999,098 .....	.....	.....	.....
.....	CN.....	74368C-AP-9	PROTECTIVE LIFE GLOBAL FUNDING	1.E FE	9,300,000 .....	.....	.....	.....
.....	CN.....	75625Q-AB-5	RECKITT BENCKISER PLC	1.G FE	803,630 .....	.....	.....	.....
.....	CN.....	82460C-AM-6	SHINHAN BANK	1.E FE	499,492 .....	.....	.....	.....
.....	CN.....	928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	3,296,331 .....	.....	.....	.....
.....	CN.....	12541W-A*-1	CH ROBINSON WORLDWIDE INC	2.B	5,000,000 .....	.....	.....	.....
.....	CN.....	18055#-AT-9	CLARION LION PROPERTIES FUND HOLDI	1.G	12,300,000 .....	.....	.....	.....
.....	CN.....	311900-A#-1	FASTENAL COMPANY	1.F	5,300,000 .....	.....	.....	.....
.....	CN.....	349553-B@-5	FORTIS INC	2.A	29,500,000 .....	.....	.....	.....
.....	CN.....	449298-AG-9	ICRE REIT HOLDINGS	2.B	2,000,000 .....	.....	.....	.....
.....	CN.....	45167R-A#-1	IDEX CORPORATION	2.A FE	21,600,000 .....	.....	.....	.....
.....	CN.....	461127-C@-9	INTERTEK FINANCE PLC	2.A	12,000,000 .....	.....	.....	.....
.....	CN.....	553530-A*-7	MSC INDUSTRIAL DIRECT CO INC	2.B	15,700,000 .....	.....	.....	.....
.....	CN.....	775198-AM-2	ROGERS GROUP INC	2.B	5,900,000 .....	.....	.....	.....
.....	CN.....	786584-A#-9	SAFRAN	2.A	8,000,000 .....	.....	.....	.....
.....	CN.....	910637-T@-6	THE UNITED ILLUMINATING COMPANY	1.G	3,000,000 .....	.....	.....	.....
.....	CN.....	G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	12,000,000 .....	.....	.....	.....

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

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

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
	CN.....	G7332#-AD-5.....	RRPF ENGINE LEASING LIMITED AND RR.....	2.C FE.....	90,000,000.....			
	CN.....	G8781#-AB-3.....	THAMES WATER UTILITIES CAYMAN FINA.....	2.B.....	1,800,000.....			
	CN.....	Q7724#-AE-8.....	POWERCO LIMITED.....	2.B FE.....	3,200,000.....			
	CN.....	07274N-AW-3.....	BAYER US FINANCE II LLC.....	2.B FE.....	98,866.....			
	CN.....	07274N-AW-3.....	BAYER US FINANCE II LLC.....	2.B FE.....	49,433.....			
	CN.....	07274N-AW-3.....	BAYER US FINANCE II LLC.....	2.B FE.....	49,433.....			
	CN.....	33829T-AA-4.....	FIVE CORNERS FUNDING TRUST.....	1.G FE.....	1,975,000.....			
	CN.....	40139L-AE-3.....	GUARDIAN LIFE GLOBAL FUNDING.....	1.B FE.....	99,992.....			
	CN.....	75625Q-AB-5.....	RECKITT BENCKISER PLC.....	1.G FE.....	517,337.....			
	CN.....	82460C-AM-6.....	SHINHAN BANK.....	1.E FE.....	549,441.....			
	CN.....	928668-AR-3.....	VOLKSWAGEN GROUP OF AMERICA FINANC.....	2.A FE.....	1,548,277.....			
	CN.....	12541W-A*-1.....	CH ROBINSON WORLDWIDE INC.....	2.B.....	9,000,000.....			
	CN.....	45167R-A#-1.....	IDEX CORPORATION.....	2.A FE.....	14,400,000.....			
	CN.....	553530-A*-7.....	MSC INDUSTRIAL DIRECT CO INC.....	2.B.....	10,400,000.....			
	CN.....	F85688-AB-5.....	SONEPAR SA.....	2.A.....	7,000,000.....			
	CN.....	G4622#-AF-6.....	HOWARD DE WALDEN ESTATES LIMITED.....	1.G.....	2,500,000.....			
	CN.....	G5147*-AB-2.....	JOHNSON MATTHEY PLC.....	1.G.....	8,000,000.....			
	CN.....	G8228*-AC-6.....	SMITH & NEPHEW PLC.....	2.B.....	16,000,000.....			
	CN.....	G8228*-AJ-1.....	SMITH & NEPHEW PLC.....	2.B.....	14,000,000.....			
	CN.....	G8781#-AB-3.....	THAMES WATER UTILITIES CAYMAN FINA.....	2.B.....	1,700,000.....			
	CN.....	G98508-AC-7.....	YORKSHIRE WATER SERVICES BRADFORD.....	1.G YE.....	3,000,000.....			
	CN.....	Q7724#-AE-8.....	POWERCO LIMITED.....	2.B FE.....	6,200,000.....			
	CN.....	Q91948-AB-3.....	TRANSPOWER NEW ZEALAND LIMITED.....	1.D.....	3,000,000.....			
	CN.....	33829T-AA-4.....	FIVE CORNERS FUNDING TRUST.....	1.G FE.....	450,000.....			
	CN.....	46849L-SS-1.....	JACKSON NATIONAL LIFE GLOBAL FUNDI.....	1.F FE.....	799,909.....			
	CN.....	12541W-A*-1.....	CH ROBINSON WORLDWIDE INC.....	2.B.....	5,000,000.....			
	CN.....	349553-B8-5.....	FORTIS INC.....	2.A.....	6,500,000.....			
	CN.....	42210*-BD-9.....	HE BUTT GROCERY.....	1.G.....	2,945,000.....			
	CN.....	42251#-AH-7.....	HEB GROCERY COMPANY, L.P.....	1.G.....	294,000.....			
	CN.....	42251#-AH-7.....	HEB GROCERY COMPANY, L.P.....	1.G.....	294,000.....			
	CN.....	449298-AG-9.....	ICRE REIT HOLDINGS.....	2.B.....	1,800,000.....			
	CN.....	461127-C8-9.....	INTERTEK FINANCE PLC.....	2.A.....	10,000,000.....			
	CN.....	775198-AM-2.....	ROGERS GROUP INC.....	2.B.....	1,300,000.....			
	CN.....	910637-T8-6.....	THE UNITED ILLUMINATING COMPANY.....	1.G.....	600,000.....			
	CN.....	G20448-AY-1.....	COMPASS GROUP PLC.....	1.G.....	6,000,000.....			
	CN.....	G4622#-AF-6.....	HOWARD DE WALDEN ESTATES LIMITED.....	1.G.....	3,500,000.....			
	CN.....	G5147*-AB-2.....	JOHNSON MATTHEY PLC.....	1.G.....	4,000,000.....			
	CN.....	G8228*-AC-6.....	SMITH & NEPHEW PLC.....	2.B.....	4,000,000.....			
	CN.....	G98508-AC-7.....	YORKSHIRE WATER SERVICES BRADFORD.....	1.G YE.....	1,800,000.....			
	CN.....	Q91948-AB-3.....	TRANSPOWER NEW ZEALAND LIMITED.....	1.D.....	2,400,000.....			
	CN.....	912803-FT-5.....	TREASURY STRIP (PRIN).....	1.A.....	54,391,710.....			
	CN.....	912810-SS-8.....	TREASURY BOND.....	1.A.....	10,805,962.....			
	CN.....	912810-SS-8.....	TREASURY BOND.....	1.A.....	24,320,746.....			
	CN.....	912810-SS-8.....	TREASURY BOND.....	1.A.....	49,649,692.....			
	CN.....	912810-SS-8.....	TREASURY BOND.....	1.A.....	49,739,706.....			
	CN.....	912803-FT-5.....	TREASURY STRIP (PRIN).....	1.A.....	52,805,139.....			
	CN.....	912803-FT-5.....	TREASURY STRIP (PRIN).....	1.A.....	52,548,362.....			
	CN.....	912810-SS-8.....	TREASURY BOND.....	1.A.....	49,361,582.....			
	CN.....	912810-SS-8.....	TREASURY BOND.....	1.A.....	28,759,097.....			
	CN.....	912810-SP-4.....	TREASURY BOND.....	1.A.....	19,846,697.....			
	CN.....	912810-SS-8.....	TREASURY BOND.....	1.A.....	20,223,379.....			
	CN.....	912810-SS-8.....	TREASURY BOND.....	1.A.....	49,739,026.....			
	CN.....	912810-SS-8.....	TREASURY BOND.....	1.A.....	19,836,598.....			
	CN.....	349553-B8-5.....	FORTIS INC.....	2.A.....	1,000,000.....			
	CN.....	G20448-AY-1.....	COMPASS GROUP PLC.....	1.G.....	500,000.....			
	CN.....	G4622#-AF-6.....	HOWARD DE WALDEN ESTATES LIMITED.....	1.G.....	500,000.....			
	CN.....	Q7724#-AE-8.....	POWERCO LIMITED.....	2.B FE.....	400,000.....			

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

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

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
	CN	091940-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	200,000			
	CN	06659#-AC-1	BANNER SEVENTEEN LLC	2.B PL	900,000			
	CN	06659#-AD-9	BANNER SEVENTEEN LLC	2.B PL	900,000			
	CN	N14920-AE-6	BOSKALIS FINANCE BV	2.B	3,500,000			
	CN	07724#-AE-8	POWERCO LIMITED	2.B FE	4,100,000			
	CN	06659#-AC-1	BANNER SEVENTEEN LLC	2.B PL	500,000			
	CN	06659#-AD-9	BANNER SEVENTEEN LLC	2.B PL	500,000			
	CN	349553-B0-5	FORTIS INC	2.A	6,000,000			
	CN	42251#-AH-7	HEB GROCERY COMPANY, L.P.	1.G	206,000			
	CN	42251#-AH-7	HEB GROCERY COMPANY, L.P.	1.G	206,000			
	CN	910637-T0-6	THE UNITED ILLUMINATING COMPANY	1.G	1,000,000			
	CN	G20440-AY-1	COMPASS GROUP PLC	1.G	6,000,000			
	CN	G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000			
	CN	G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	3,000,000			
	CN	G98500-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G YE	1,800,000			
	CN	N14920-AE-6	BOSKALIS FINANCE BV	2.B	2,000,000			
	CN	07724#-AE-8	POWERCO LIMITED	2.B FE	3,900,000			
	CN	091940-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,400,000			
	CN	06659#-AC-1	BANNER SEVENTEEN LLC	2.B PL	2,700,000			
	CN	06659#-AD-9	BANNER SEVENTEEN LLC	2.B PL	2,700,000			
	CN	57169*-AV-9	MARS INC	1.F	6,943,481			
	CN	63486*-AA-9	NATIONAL BASKETBALL ASSOCIATION IN	1.G FE	3,000,000			
	CN	G20440-AY-1	COMPASS GROUP PLC	1.G	7,500,000			
	CN	G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	5,000,000			
	CN	N14920-AE-6	BOSKALIS FINANCE BV	2.B	10,500,000			
	CN	G20440-AY-1	COMPASS GROUP PLC	1.G	3,000,000			
	CN	G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	2,000,000			
	CN	G98500-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G YE	1,800,000			
	CN	091940-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	1,200,000			
	CN	00913R-AC-0	AIR LIQUIDE FINANCE SA	1.F FE	1,349,621			
	CN	05565E-AT-2	BMW US CAPITAL LLC	1.F FE	1,446,341			
	CN	05583J-AG-7	BPCE SA	2.A FE	648,359			
	CN	07274E-AG-8	BAYER US FINANCE LLC	2.B FE	4,441,229			
	CN	07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	247,166			
	CN	07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	247,166			
	CN	07274N-AX-1	BAYER US FINANCE II LLC	2.B FE	290,630			
	CN	07274N-AY-9	BAYER US FINANCE II LLC	2.B FE	1,028,121			
	CN	09659W-2D-5	BNP PARIBAS SA	1.G FE	999,476			
	CN	09659W-2G-8	BNP PARIBAS SA	1.G FE	2,000,000			
	CN	09659W-2L-7	BNP PARIBAS SA	1.G FE	475,000			
	CN	111013-AL-2	SKY PLC	1.G FE	646,468			
	CN	12626P-AM-5	CRH AMERICA INC.	2.A FE	1,224,703			
	CN	12636Y-AA-0	CRH AMERICA INC	2.A FE	2,092,726			
	CN	166754-AW-1	CHEVRON PHILLIPS CHEMICAL CO LLC /	1.G FE	1,299,943			
	CN	2027AO-KB-4	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	749,908			
	CN	233851-DX-9	DAIMLER FINANCE NORTH AMERICA LLC	1.G FE	1,099,433			
	CN	26867L-AL-4	EMD FINANCE LLC	1.G FE	4,543,370			
	CN	26884T-AL-6	ERAC USA FINANCE LLC	2.A FE	2,753,650			
	CN	26884T-AL-6	ERAC USA FINANCE LLC	2.A FE	2,324,309			
	CN	40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	324,903			
	CN	46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	1,699,807			
	CN	500631-AT-3	KOREA ELECTRIC POWER CORP	1.C FE	599,165			
	CN	501955-AA-6	LG CHEM LTD	2.A FE	1,249,382			
	CN	57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,349,914			
	CN	57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,099,339			
	CN	57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II	1.B FE	699,098			
	CN	60688X-AG-5	MIZUHO BANK LTD	1.F FE	1,749,338			

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

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

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
.....	CN.....	60688X-AU-4.....	MIZUHO BANK LTD.....	1.F FE.....	1,549,260.....	.....	.....	.....
.....	CN.....	65364U-AK-2.....	NIAGARA MOHAWK POWER CORPORATION.....	2.A FE.....	4,300,000.....	.....	.....	.....
.....	CN.....	693483-AE-9.....	POSCO HOLDINGS INC.....	2.A FE.....	1,397,421.....	.....	.....	.....
.....	CN.....	693483-AH-2.....	POSCO HOLDINGS INC.....	2.A FE.....	997,546.....	.....	.....	.....
.....	CN.....	74977R-DF-8.....	COOPERATIEVE RABOBANK UA.....	1.G FE.....	649,505.....	.....	.....	.....
.....	CN.....	74977R-DF-8.....	COOPERATIEVE RABOBANK UA.....	1.G FE.....	399,646.....	.....	.....	.....
.....	CN.....	756250-AD-1.....	RECKITT BENCKISER TREASURY SERVICE.....	1.G FE.....	1,399,676.....	.....	.....	.....
.....	CN.....	756250-AE-9.....	RECKITT BENCKISER TREASURY SERVICE.....	1.G FE.....	3,594,868.....	.....	.....	.....
.....	CN.....	771196-BE-1.....	ROCHE HOLDINGS INC.....	1.C FE.....	5,347,519.....	.....	.....	.....
.....	CN.....	771196-BL-5.....	ROCHE HOLDINGS INC.....	1.C FE.....	1,343,728.....	.....	.....	.....
.....	CN.....	771367-CD-9.....	ROCHESTER GAS AND ELECTRIC CORPORA.....	1.F FE.....	1,049,011.....	.....	.....	.....
.....	CN.....	80622G-AC-8.....	SCENTRE MGMT LTD/RE1 LTD.....	1.F FE.....	1,096,640.....	.....	.....	.....
.....	CN.....	82620K-AU-7.....	SIEMENS FINANCIERINGSMATSCHAPPIJ.....	1.E FE.....	1,199,486.....	.....	.....	.....
.....	CN.....	88032W-AL-0.....	TENCENT HOLDINGS LTD.....	1.E FE.....	1,249,970.....	.....	.....	.....
.....	CN.....	928668-BA-9.....	VOLKSWAGEN GROUP OF AMERICA FINANC.....	2.A FE.....	1,499,176.....	.....	.....	.....
.....	CN.....	980236-AM-5.....	WOODSIDE FINANCE LTD.....	2.A FE.....	2,249,805.....	.....	.....	.....
.....	CN.....	00003#-AC-7.....	A&E TELEVISION NETWORKS LLC.....	1.G.....	6,000,000.....	.....	.....	.....
.....	CN.....	015823-AA-5.....	ALGONQUIN GAS TRANSMISSION LLC.....	1.G.....	7,000,000.....	.....	.....	.....
.....	CN.....	06659#-AC-1.....	BANNER SEVENTEEN LLC.....	2.B PL.....	500,000.....	.....	.....	.....
.....	CN.....	06659#-AD-9.....	BANNER SEVENTEEN LLC.....	2.B PL.....	500,000.....	.....	.....	.....
.....	CN.....	07132#-AE-2.....	BATTELLE MEMORIAL INSTITUTE.....	1.E.....	5,000,000.....	.....	.....	.....
.....	CN.....	151895-D*-7.....	CENTERPOINT PROPERTIES TRUST.....	1.G FE.....	3,700,000.....	.....	.....	.....
.....	CN.....	18055#-AX-0.....	CLARION LION PROPERTIES FUND HOLDI.....	1.G.....	900,000.....	.....	.....	.....
.....	CN.....	27556*-AA-9.....	EAST TENNESSEE NATURAL GAS LLC.....	1.G.....	8,000,000.....	.....	.....	.....
.....	CN.....	34486*-AA-0.....	FOOTBALL CLUB TERM NOTES 2024 TRUST.....	1.F FE.....	2,000,000.....	.....	.....	.....
.....	CN.....	344888-AA-6.....	FOOTBALL CLUB TERM NOTES 2024 TRUS.....	1.F FE.....	5,900,000.....	.....	.....	.....
.....	CN.....	34502*-AA-0.....	FOOTBALL CLUB TERM NOTES 2032 TRUS.....	1.F FE.....	1,000,000.....	.....	.....	.....
.....	CN.....	345028-AA-8.....	FOOTBALL CLUB TERM NOTES 2032-A TR.....	1.F FE.....	900,000.....	.....	.....	.....
.....	CN.....	41242*-AQ-5.....	HARDWOOD FUNDING LLC.....	1.G FE.....	272,727.....	.....	.....	.....
.....	CN.....	41242*-AQ-5.....	HARDWOOD FUNDING LLC.....	1.G FE.....	727,273.....	.....	.....	.....
.....	CN.....	41242*-AV-4.....	HARDWOOD FUNDING LLC.....	1.G FE.....	2,800,000.....	.....	.....	.....
.....	CN.....	41242*-BE-1.....	HARDWOOD FUNDING LLC.....	1.G FE.....	200,000.....	.....	.....	.....
.....	CN.....	422418-AE-9.....	HEARST COMMUNICATIONS INC.....	1.G.....	9,000,000.....	.....	.....	.....
.....	CN.....	422418-AH-2.....	HEARST COMMUNICATIONS INC.....	1.G.....	5,053,000.....	.....	.....	.....
.....	CN.....	449298-AG-9.....	ICRE REIT HOLDINGS.....	2.B.....	4,100,000.....	.....	.....	.....
.....	CN.....	450319-A#-5.....	ITC MIDWEST LLC.....	1.F.....	508,646.....	.....	.....	.....
.....	CN.....	450319-A#-5.....	ITC MIDWEST LLC.....	1.F.....	1,066,667.....	.....	.....	.....
.....	CN.....	450319-A#-5.....	ITC MIDWEST LLC.....	1.F.....	933,333.....	.....	.....	.....
.....	CN.....	461127-C8-9.....	INTERTEK FINANCE PLC.....	2.A.....	7,000,000.....	.....	.....	.....
.....	CN.....	46361*-BE-5.....	THE IRVINE COMPANY LLC.....	1.F Z.....	18,400,000.....	.....	.....	.....
.....	CN.....	46659*-AA-5.....	JM FAMILY ENTERPRISES INC.....	2.B.....	5,600,000.....	.....	.....	.....
.....	CN.....	57169*-AT-4.....	MARS INC.....	1.F.....	10,000,000.....	.....	.....	.....
.....	CN.....	74170*-AG-4.....	PRIME PROPERTY FUND LLC.....	1.F.....	6,400,000.....	.....	.....	.....
.....	CN.....	742738-AC-7.....	PRIT CORE REALTY HOLDINGS LLC.....	2.A.....	2,300,000.....	.....	.....	.....
.....	CN.....	786584-A#-9.....	SAFRAN.....	2.A.....	8,000,000.....	.....	.....	.....
.....	CN.....	88228*-AB-7.....	TEXAS CHRISTIAN UNIVERSITY.....	1.D Z.....	10,000,000.....	.....	.....	.....
.....	CN.....	882884-A*-0.....	TEXAS NEW MEXICO POWER COMPANY.....	1.F.....	4,400,000.....	.....	.....	.....
.....	CN.....	910637-T8-6.....	THE UNITED ILLUMINATING COMPANY.....	1.G.....	2,600,000.....	.....	.....	.....
.....	CN.....	91319#-AG-6.....	SUEZ WATER RESOURCES INC.....	1.F.....	1,500,000.....	.....	.....	.....
.....	CN.....	955306-B#-1.....	WEST PHARMACEUTICAL SERVICES INC.....	1.G.....	1,000,000.....	.....	.....	.....
.....	CN.....	97786#-AN-2.....	WOLSELEY CAPITAL INC.....	2.A FE.....	900,000.....	.....	.....	.....
.....	CN.....	98478*-AV-9.....	YANKEE GAS SERVICES CO.....	1.F.....	1,000,000.....	.....	.....	.....
.....	CN.....	F0164#-AC-6.....	AIR LIQUIDE FINANCE.....	1.G.....	3,000,000.....	.....	.....	.....
.....	CN.....	G0646#-AN-9.....	ASSOCIATED BRITISH FOODS PLC.....	1.F.....	500,000.....	.....	.....	.....
.....	CN.....	G1696#-BA-3.....	BUNZL FINANCE PLC.....	2.A.....	4,600,000.....	.....	.....	.....
.....	CN.....	G1696#-BF-2.....	BUNZL FINANCE PLC.....	2.A.....	16,100,000.....	.....	.....	.....
.....	CN.....	G20448-AY-1.....	COMPASS GROUP PLC.....	1.G.....	4,500,000.....	.....	.....	.....

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

ASSET VALUATION RESERVE

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

1	2	3	4	5	6	7	8	9
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	AVR Basic Contribution	AVR Reserve Objective	AVR Maximum Reserve
	CN.....	G4691#-AJ-4.....	IMI GROUP LIMITED	2.A	2,500,000			
	CN.....	G7332#-AG-8.....	RRPF ENGINE LEASING LIMITED	2.C FE	2,000,000			
	CN.....	G8781#-AB-3.....	THAMES WATER UTILITIES CAYMAN FINA	2.B	6,400,000			
	CN.....	G9850#-AC-7.....	YORKSHIRE WATER SERVICES BRADFORD	1.G YE	3,900,000			
	CN.....	N1492#-AE-6.....	BOSKALIS FINANCE BV	2.B	2,000,000			
	CN.....	N4282*-AF-3.....	KONINKLIJKE FRIESLANDCAMPINA NV	2.B	5,500,000			
	CN.....	Q3189*-AG-4.....	DEXUS FUNDS MANAGEMENT LTD	1.G	2,900,000			
	CN.....	Q3189*-AH-2.....	DEXUS FUNDS MANAGEMENT LTD	1.G	16,200,000			
	CN.....	Q3977*-AC-9.....	GENESIS ENERGY LIMITED	2.A FE	8,700,000			
	CN.....	R2284#-AA-8.....	STATNETT SF	1.F	10,000,000			
	CN.....	W0805#-AN-8.....	ASSA ABLOY FINANCIAL SERVICES AB	1.G	1,700,000			
	CN.....	06659#-AC-1.....	BANNER SEVENTEEN LLC	2.B PL	100,000			
	CN.....	06659#-AD-9.....	BANNER SEVENTEEN LLC	2.B PL	100,000			
	CN.....	G2044#-AY-1.....	COMPASS GROUP PLC	1.G	1,000,000			
	CN.....	G4622#-AF-6.....	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000			
	CN.....	G5147*-AB-2.....	JOHNSON MATTHEY PLC	1.G	1,000,000			
	CN.....	G9850#-AC-7.....	YORKSHIRE WATER SERVICES BRADFORD	1.G YE	600,000			
	CN.....	N1492#-AE-6.....	BOSKALIS FINANCE BV	2.B	500,000			
	CN.....	Q7724#-AE-8.....	POWERCO LIMITED	2.B FE	700,000			
	CN.....	G9850#-AC-7.....	YORKSHIRE WATER SERVICES BRADFORD	1.G YE	2,400,000			
0199999. Subtotal Default Component - Other Than Mortgage					3,166,439,433	2,543,916	7,747,558	14,332,560
0599999 - Total					3,166,439,433	2,543,916	7,747,558	14,332,560

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE F

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

[illegible]

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
..... 65498	..23-1503749 ..	..12/31/2020 ..	Life Insurance Company of North America	PA.....	YRT-G	OL.....	709,810,888,149 .....	.....	.....1,179,105,009	652,938,284 .....	.....	.....
0299999. General Account - U.S. Affiliates - Other							709,810,888,149		1,179,105,009	652,938,284		
0399999. Total General Account - U.S. Affiliates							709,810,888,149		1,179,105,009	652,938,284		
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates							709,810,888,149		1,179,105,009	652,938,284		
..... 68723	..86-0742727 ..	..01/01/1994 ..	New York Life Agents Reinsurance Company	AZ.....	YRT/I	OL.....	1,181,286,567 .....	.....	.....6,151,365	5,236,349 .....	.....	.....
0899999. General Account - U.S. Non-Affiliates							1,181,286,567		6,151,365	5,236,349		
1099999. Total General Account - Non-Affiliates							1,181,286,567		6,151,365	5,236,349		
1199999. Total General Account							710,992,174,716		1,185,256,374	658,174,633		
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							710,992,174,716		1,185,256,374	658,174,633		
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
.....												
.....												
.....												
.....												
9999999 - Totals							710,992,174,716		1,185,256,374	658,174,633		

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE S - PART 1 - SECTION 2

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

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9	10		12	13		
								Current Year	Prior Year		Current Year	Prior Year		
66915	13-5582869	11/01/1982	New York Life Insurance Company	NY	YRT/I	OL			48,936,126	(14,768,841)				
66915	13-5582869	11/01/1982	New York Life Insurance Company	NY	YRT/G	OL			1,111,012	(313,218)				
0299999. General Account - Authorized U.S. Affiliates - Other									50,047,138	(15,082,059)				
0399999. Total General Account - Authorized U.S. Affiliates									50,047,138	(15,082,059)				
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates									50,047,138	(15,082,059)				
80659	82-4533188	05/25/2001	Canada Life Assurance Company	MI	YRT/I	OL	391,466,071	13,144,458	10,774,829	6,646,040				
80659	82-4533188	05/25/2001	Canada Life Assurance Company	MI	YRT/G	OL	964,074	9,779	4,628	9,913				
86258	13-2572994	05/25/2001	General Re Life Corporation	CT	YRT/I	OL	1,632,900,065	27,907,236	26,542,961	19,401,385				
86258	13-2572994	05/25/2001	General Re Life Corporation	CT	YRT/G	OL	10,624,430	80,110	110,959	67,234				
88340	59-2859797	02/11/1998	Hannover Life Reassurance Co. of America	FL	YRT/I	OL	6,833,758,171	42,949,836	36,574,873	37,751,510				
88340	59-2859797	03/01/2012	Hannover Life Reassurance Co. of America	FL	YRT/G	OL	201,256,352	989,643	925,697	681,540				
65676	35-0472300	11/01/1982	Lincoln National Life Insurance Company	IN	YRT/I	OL	1,369,970,228	6,289,487	4,958,201	15,249,370				
93580	84-0849721	07/01/2002	MLIFE Insurance Company	CO	MC0/G	OL	152,064,132			5,442,432			63,260,883	
66346	58-0828824	11/01/1982	Munich American Reassurance Company	GA	YRT/I	OL	13,482,528,117	157,689,495	148,736,778	86,094,697				
66346	58-0828824	01/01/2001	Munich American Reassurance Company	GA	YRT/G	OL	1,133,222,151	5,824,401	6,134,140	3,310,647				
88099	75-1608507	01/01/2007	Optimum Re Insurance Company	TX	YRT/I	OL	1,745,610,889			9,898,627				
88099	75-1608507	01/01/2007	Optimum Re Insurance Company	TX	YRT/G	OL	965,991			11,483				
93572	43-1235868	11/01/1982	RGA Reinsurance Company	MO	YRT/I	OL	24,074,698,119	267,702,461	261,989,594	181,895,447				
93572	43-1235868	01/01/2001	RGA Reinsurance Company	MO	YRT/G	OL	1,343,540,114	7,514,026	7,905,634	4,413,475				
64688	75-6020048	07/01/2002	SCOR Global Life Americas Reinsurance Company	DE	YRT/I	OL	520,039,764	3,024,256	2,837,727	2,349,118				
64688	75-6020048	06/07/2008	SCOR Global Life Americas Reinsurance Company	DE	YRT/G	OL	31,011,272	113,762	118,402	76,786				
87017	62-1003368	03/01/1984	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/I	OL	900,665,380	21,624,496	37,256,906	11,095,821				
87017	62-1003368	07/30/1999	SCOR Global Life Reinsurance Company of Delaware	DE	YRT/G	OL	785,269	3,606	3,715	2,840				
97071	13-3126819	05/01/2018	SCOR Global Life USA Reinsurance Company	DE	YRT/I	OL	723,333,513	2,056,926	1,825,239	1,748,758				
88713	84-0499703	02/11/1998	Security Life of Denver Insurance Company	CO	YRT/I	OL			4,420,040					
87572	23-2038295	05/25/2001	Scottish Re U.S. Inc.	DE	YRT/I	OL	81,697,367	7,941,064	6,320,034	4,302,914				
87572	23-2038295	06/19/2001	Scottish Re U.S. Inc.	DE	YRT/G	OL	8,720,853	109,429	107,880	100,343				
82627	06-0839705	02/11/1998	Swiss Re Life and Health America, Inc.	MO	YRT/I	OL	13,035,306,385	143,665,174	137,602,624	102,142,376				
82627	06-0839705	06/19/2001	Swiss Re Life and Health America, Inc.	MO	YRT/G	OL	1,561,215,414	7,244,484	8,401,102	3,942,045				
0899999. General Account - Authorized U.S. Non-Affiliates								69,236,344,121	715,884,129	703,551,963	496,634,801		63,260,883	
1099999. Total General Account - Authorized Non-Affiliates								69,236,344,121	715,884,129	703,551,963	496,634,801		63,260,883	
1199999. Total General Account Authorized								69,236,344,121	715,884,129	753,599,101	481,552,742		63,260,883	
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
68723	86-0742727	01/01/1994	New York Life Agents Reinsurance Company	AZ	YRT/I	OL	2,366,065,475			14,991,067				
1999999. General Account - Unauthorized U.S. Non-Affiliates								2,366,065,475		14,991,067				
00000	AA-5420050	02/01/2016	Korean Reinsurance Company	KOR	OTH/I	OL	1,266,871,749			6,295,107				
00000	AA-1461000	02/01/2016	Swiss Life Ltd.	CHE	OTH/I	OL	897,938,248			4,391,734				
00000	AA-1580095	06/07/2008	TOA Reinsurance Co. Ltd.	JPN	OTH/I	OL	4,981,742,102			22,966,565				
00000	AA-1580095	06/07/2008	TOA Reinsurance Co. Ltd.	JPN	OTH/G	OL	599,104,453			1,388,275				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates								7,745,656,552		35,041,681				
2199999. Total General Account - Unauthorized Non-Affiliates								10,111,722,027		50,032,748				
2299999. Total General Account Unauthorized								10,111,722,027		50,032,748				
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE S - PART 3 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domi- ciliary Juris- diction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Amount in Force at End of Year	Reserve Credit Taken		11 Premiums	Outstanding Surplus Relief		14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
								9	10		12	13		
								Current Year	Prior Year		Current Year	Prior Year		
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified								79,348,066,148	715,884,129	753,599,101	531,585,490		63,260,883	
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)								71,602,409,596	715,884,129	753,599,101	496,543,809		63,260,883	
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)								7,745,656,552			35,041,681			
9999999 - Totals								79,348,066,148	715,884,129	753,599,101	531,585,490		63,260,883	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE S - PART 3 - SECTION 2

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

[illegible]

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols.5+6+7)	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
..68723	..86-0742727 ..	01/01/1994	New York Life Agents Reinsurance Company		9,198,708	25,570	9,224,278						5,366,945	5,366,945
0899999. General Account - Life and Annuity U.S. Non-Affiliates					9,198,708	25,570	9,224,278		XXX				5,366,945	5,366,945
...00000	..AA-5420050 ..	02/01/2016	Korean Reinsurance Company		1,536,759	167	1,536,926						293,304	293,304
...00000	..AA-1461000 ..	02/01/2016	Swiss Life Ltd.		1,155,890	170	1,156,060						189,447	189,447
...00000	..AA-1580095 ..	06/07/2008	TOA Reinsurance Co. Ltd.		5,993,101	2,285	5,995,386						1,063,515	1,063,515
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates					8,685,750	2,622	8,688,372		XXX				1,546,266	1,546,266
1099999. Total General Account - Life and Annuity Non-Affiliates					17,884,458	28,192	17,912,650		XXX				6,913,211	6,913,211
1199999. Total General Account Life and Annuity					17,884,458	28,192	17,912,650		XXX				6,913,211	6,913,211
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account					17,884,458	28,192	17,912,650		XXX				6,913,211	6,913,211
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)					9,198,708	25,570	9,224,278		XXX				5,366,945	5,366,945
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)					8,685,750	2,622	8,688,372		XXX				1,546,266	1,546,266
9999999 - Totals					17,884,458	28,192	17,912,650		XXX				6,913,211	6,913,211

(a)	Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

SCHEDULE S - PART 6
Five Year Exhibit of Reinsurance Ceded Business
(\$000 Omitted)

	1 2022	2 2021	3 2020	4 2019	5 2018
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	531,585	538,902	548,012	517,366	540,777
2. Commissions and reinsurance expense allowances	430	257	318	197	(6,858)
3. Contract claims	600,439	727,833	651,119	495,585	467,972
4. Surrender benefits and withdrawals for life contracts	1,035	2,439	151	38	59,541
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded	2,704	(3,793)	(1,709)	(842)	3,606
7. Increase in aggregate reserve for life and accident and health contracts	(37,711)	686,825	25,983	11,143	(3,896,573)
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	73,281	80,844	81,897	74,734	68,080
9. Aggregate reserves for life and accident and health contracts	715,884	753,599	603,249	561,526	550,382
10. Liability for deposit-type contracts					
11. Contract claims unpaid	131,650	149,796	120,647	88,885	112,143
12. Amounts recoverable on reinsurance	44,898	71,320	54,377	59,598	75,453
13. Experience rating refunds due or unpaid		82	75	598	598
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due	78	64	62	13	59
16. Unauthorized reinsurance offset	10,999	9,083	6,466	6,292	3,601
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)					
19. Letters of credit (L)					
20. Trust agreements (T)					
21. Other (O)					
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust					
23. Funds deposited by and withheld from (F)					
24. Letters of credit (L)					
25. Trust agreements (T)					
26. Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

	1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
ASSETS (Page 2, Col. 3)			
1. Cash and invested assets (Line 12)	122,989,981,852		122,989,981,852
2. Reinsurance (Line 16)	54,807,702	(54,807,702)	
3. Premiums and considerations (Line 15)	418,293,366	73,280,716	491,574,082
4. Net credit for ceded reinsurance	XXX	891,417,325	891,417,325
5. All other admitted assets (balance)	11,715,441,542		11,715,441,542
6. Total assets excluding Separate Accounts (Line 26)	135,178,524,462	909,890,339	136,088,414,801
7. Separate Account assets (Line 27)	49,807,950,030		49,807,950,030
8. Total assets (Line 28)	184,986,474,492	909,890,339	185,896,364,831
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2)	109,694,990,481	715,884,129	110,410,874,610
10. Liability for deposit-type contracts (Line 3)	1,441,162,084		1,441,162,084
11. Claim reserves (Line 4)	1,049,026,777	131,650,174	1,180,676,951
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13. Premium & annuity considerations received in advance (Line 8)	627		627
14. Other contract liabilities (Line 9)	65,628,522	73,344,408	138,972,930
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	10,999,439	(10,999,439)	
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19. All other liabilities (balance)	14,410,783,345	11,067	14,410,794,412
20. Total liabilities excluding Separate Accounts (Line 26)	126,672,591,275	909,890,339	127,582,481,614
21. Separate Account liabilities (Line 27)	49,777,431,818		49,777,431,818
22. Total liabilities (Line 28)	176,450,023,093	909,890,339	177,359,913,432
23. Capital & surplus (Line 38)	8,536,451,399	XXX	8,536,451,399
24. Total liabilities, capital & surplus (Line 39)	184,986,474,492	909,890,339	185,896,364,831
NET CREDIT FOR CEDED REINSURANCE			
25. Contract reserves	715,884,129		
26. Claim reserves	131,650,174		
27. Policyholder dividends/reserves			
28. Premium & annuity considerations received in advance			
29. Liability for deposit-type contracts			
30. Other contract liabilities	73,344,408		
31. Reinsurance ceded assets	54,807,702		
32. Other ceded reinsurance recoverables			
33. Total ceded reinsurance recoverables	975,686,413		
34. Premiums and considerations	73,280,716		
35. Reinsurance in unauthorized companies	10,999,439		
36. Funds held under reinsurance treaties with unauthorized reinsurers			
37. Reinsurance with Certified Reinsurers			
38. Funds held under reinsurance treaties with Certified Reinsurers			
39. Other ceded reinsurance payables/offsets	(11,067)		
40. Total ceded reinsurance payable/offsets	84,269,088		
41. Total net credit for ceded reinsurance	891,417,325		

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS ^(b)

Allocated by States and Territories

			Direct Business Only						
			1		4		5	6	7
			Active Status (a)	Life Contracts		Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
2	3								
States, Etc.			Life Insurance Premiums	Annuity Considerations					
1.	Alabama	AL	L	21,433,741	218,331,301			239,765,042	2,845,732
2.	Alaska	AK	L	6,690,451	75,244,570			81,935,021	834,692
3.	Arizona	AZ	L	30,273,589	494,583,565			524,857,154	5,172,998
4.	Arkansas	AR	L	7,323,895	65,427,498			72,751,393	1,326,563
5.	California	CA	L	271,055,454	2,689,847,815			2,960,903,269	23,342,520
6.	Colorado	CO	L	22,931,427	389,131,390			412,062,817	5,802,900
7.	Connecticut	CT	L	23,335,935	215,651,997			238,987,932	5,605,549
8.	Delaware	DE	L	7,499,643	50,819,539			58,319,182	1,054,955
9.	District of Columbia	DC	L	5,766,644	22,441,375			28,208,019	
10.	Florida	FL	L	117,850,952	1,408,995,263			1,526,846,215	21,920,021
11.	Georgia	GA	L	33,543,646	304,159,490			337,703,136	8,400,073
12.	Hawaii	HI	L	55,516,042	121,020,578			176,536,620	2,033,464
13.	Idaho	ID	L	5,455,474	85,239,852			90,695,326	1,073,061
14.	Illinois	IL	L	120,531,756	567,899,727			688,431,483	5,896,053
15.	Indiana	IN	L	21,690,328	155,515,085			177,205,413	4,454,765
16.	Iowa	IA	L	16,473,559	149,260,332			165,733,891	2,233,194
17.	Kansas	KS	L	12,121,555	98,495,601			110,617,156	1,370,056
18.	Kentucky	KY	L	9,566,796	123,401,946			132,968,742	2,321,244
19.	Louisiana	LA	L	36,402,385	339,181,336			375,583,721	4,766,121
20.	Maine	ME	L	3,003,486	65,133,783			68,137,269	1,922,709
21.	Maryland	MD	L	41,860,413	268,261,057			310,121,470	3,998,013
22.	Massachusetts	MA	L	69,561,380	768,638,941			838,200,321	14,123,654
23.	Michigan	MI	L	43,656,294	399,529,410			443,185,704	6,443,154
24.	Minnesota	MN	L	66,314,960	200,220,237			266,535,197	4,607,954
25.	Mississippi	MS	L	14,689,574	78,215,947			92,905,521	2,069,964
26.	Missouri	MO	L	21,165,213	484,437,231			505,602,444	7,136,603
27.	Montana	MT	L	4,633,477	55,881,505			60,514,982	1,033,769
28.	Nebraska	NE	L	8,285,981	66,303,055			74,589,036	485,943
29.	Nevada	NV	L	12,475,876	147,417,318			159,893,194	899,648
30.	New Hampshire	NH	L	9,347,188	117,942,037			127,289,225	3,651,004
31.	New Jersey	NJ	L	72,581,640	823,821,655			896,403,295	8,472,211
32.	New Mexico	NM	L	7,716,589	111,732,050			119,448,639	3,400,829
33.	New York	NY	L	231,793,758	2,048,083,925			2,279,877,683	51,777,779
34.	North Carolina	NC	L	32,109,975	399,080,676			431,190,651	8,946,721
35.	North Dakota	ND	L	8,109,917	39,203,854			47,313,771	850,052
36.	Ohio	OH	L	34,690,946	522,775,231			557,466,177	5,159,185
37.	Oklahoma	OK	L	12,982,050	121,863,742			134,845,792	1,817,588
38.	Oregon	OR	L	14,579,916	198,344,416			212,924,332	2,070,534
39.	Pennsylvania	PA	L	61,630,135	575,575,408			637,205,543	10,206,501
40.	Rhode Island	RI	L	4,550,777	61,680,608			66,231,385	2,516,789
41.	South Carolina	SC	L	18,249,215	212,238,364			230,487,579	4,428,291
42.	South Dakota	SD	L	18,281,856	94,832,418			113,114,274	818,919
43.	Tennessee	TN	L	19,299,044	209,099,326			228,398,370	2,151,762
44.	Texas	TX	L	162,899,359	1,272,612,802			1,435,512,161	31,694,516
45.	Utah	UT	L	10,981,054	157,996,574			168,977,628	2,325,417
46.	Vermont	VT	L	3,301,716	38,100,452			41,402,168	2,871,598
47.	Virginia	VA	L	63,851,180	424,223,110			488,074,290	10,229,420
48.	Washington	WA	L	51,025,007	520,086,137			571,111,144	5,362,883
49.	West Virginia	WV	L	2,865,895	53,933,551			56,799,446	881,923
50.	Wisconsin	WI	L	14,709,616	177,452,227			192,161,843	4,813,131
51.	Wyoming	WY	L	2,750,183	57,921,959			60,672,142	452,862
52.	American Samoa	AS	N						
53.	Guam	GU	L	6,060	9,891,033			9,897,093	
54.	Puerto Rico	PR	N	91,558	1,200			92,758	
55.	U.S. Virgin Islands	VI	L	29,210				29,210	
56.	Northern Mariana Islands	MP	N						
57.	Canada	CAN	N	1,511,220	(3,626)			1,507,594	
58.	Aggregate Other Alien	OT	XXX	6,945,764	1,912,291			8,858,055	
59.	Subtotal	XXX		1,978,000,754	18,359,088,164			20,337,088,918	308,075,289
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		62,683	121			62,804	
94.	Aggregate or other amounts not allocable by State.....	XXX		599,641				599,641	
95.	Totals (Direct Business).....	XXX		1,978,663,078	18,359,088,285			20,337,751,363	308,075,289
96.	Plus reinsurance assumed.....	XXX		1,154,921,395				1,154,921,395	
97.	Totals (All Business).....	XXX		3,133,584,473	18,359,088,285			21,492,672,758	308,075,289
98.	Less reinsurance ceded.....	XXX		539,148,830				539,148,830	
99.	Totals (All Business) less Reinsurance Ceded	XXX		2,594,435,643	18,359,088,285	(c)		20,953,523,928	308,075,289
DETAILS OF WRITE-INS									
58001.	ZZZ Other Alien	XXX		6,945,764	1,912,291			8,858,055	
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		6,945,764	1,912,291			8,858,055	
9401.	Parent Company Contribution for Employee Benfit Plans	XXX		599,641				599,641	
9402.	.....	XXX							
9403.	.....	XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX							
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		599,641				599,641	

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 53

2. R - Registered - Non-domiciled RRGs.....

3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....

4. Q - Qualified - Qualified or accredited reinsurer.....

5. N - None of the above - Not allowed to write business in the state..... 4

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
Direct Ordinary premiums and annuity considerations are allocated by states on the basis of the address to which the premium notice is sent. Corporate Owned Life Insurance and Single premiums are allocated to the residence of the insured, owner, or annuitant or the address designated as the one to which business communication should be sent.
*Premium or annuities considerations waived under disability or other contract provisions are shown in one sum on Line 93, Columns 2, 3, 4, 5, 6, and 7. **All US business must be allocated by state regardless of license status. Life Insurance and Multi Funded Annuity considerations included above are actual amounts received by the Company whereas in the Separate Account the amounts may differ because of fluctuations in unit values between the record date and processing date.
(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

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

Allocated by States and Territories

			Direct Business Only					
			1	2	3	4	5	6
States, Etc.			Life (Group and Individual)	Annuities (Group and Individual)	Disability Income (Group and Individual)	Long-Term Care (Group and Individual)	Deposit-Type Contracts	Totals
1.	Alabama	AL	21,433,741	218,331,301			2,845,732	242,610,774
2.	Alaska	AK	6,690,451	75,244,570			834,692	82,769,713
3.	Arizona	AZ	30,273,589	494,583,565			5,172,998	530,030,152
4.	Arkansas	AR	7,323,895	65,427,498			1,326,563	74,077,956
5.	California	CA	271,055,454	2,689,847,815			23,342,520	2,984,245,789
6.	Colorado	CO	22,931,427	389,131,390			5,802,900	417,865,717
7.	Connecticut	CT	23,335,935	215,651,997			5,605,549	244,593,481
8.	Delaware	DE	7,499,643	50,819,539			1,054,955	59,374,137
9.	District of Columbia	DC	5,766,644	22,441,375				28,208,019
10.	Florida	FL	117,850,952	1,408,995,263			21,920,023	1,548,766,238
11.	Georgia	GA	33,543,646	304,159,490			8,400,073	346,103,209
12.	Hawaii	HI	55,516,042	121,020,578			2,033,464	178,570,084
13.	Idaho	ID	5,455,474	85,239,852			1,073,061	91,768,387
14.	Illinois	IL	120,531,756	567,899,727			5,896,053	694,327,536
15.	Indiana	IN	21,690,328	155,515,085			4,454,765	181,660,178
16.	Iowa	IA	16,473,559	149,260,332			2,233,194	167,967,085
17.	Kansas	KS	12,121,555	98,495,601			1,370,056	111,987,212
18.	Kentucky	KY	9,566,796	123,401,946			2,321,244	135,289,986
19.	Louisiana	LA	36,402,385	339,181,336			4,766,121	380,349,842
20.	Maine	ME	3,003,486	65,133,783			1,922,709	70,059,978
21.	Maryland	MD	41,860,413	268,261,057			3,998,013	314,119,483
22.	Massachusetts	MA	69,561,380	768,638,941			14,123,654	852,323,975
23.	Michigan	MI	43,656,294	399,529,410			6,443,154	449,628,858
24.	Minnesota	MN	66,314,960	200,220,237			4,607,954	271,143,151
25.	Mississippi	MS	14,689,574	78,215,947			2,069,964	94,975,485
26.	Missouri	MO	21,165,213	484,437,231			7,136,603	512,739,047
27.	Montana	MT	4,633,477	55,881,505			1,033,769	61,548,751
28.	Nebraska	NE	8,285,981	66,303,055			485,943	75,074,979
29.	Nevada	NV	12,475,876	147,417,318			899,648	160,792,842
30.	New Hampshire	NH	9,347,188	117,942,037			3,651,004	130,940,229
31.	New Jersey	NJ	72,581,640	823,821,655			8,472,211	904,875,506
32.	New Mexico	NM	7,716,589	111,732,050			3,400,829	122,849,468
33.	New York	NY	231,793,758	2,048,083,925			51,777,779	2,331,655,462
34.	North Carolina	NC	32,109,975	399,080,676			8,946,721	440,137,372
35.	North Dakota	ND	8,109,917	39,203,854			850,052	48,163,823
36.	Ohio	OH	34,690,946	522,775,231			5,159,185	562,625,362
37.	Oklahoma	OK	12,982,050	121,863,742			1,817,588	136,663,380
38.	Oregon	OR	14,579,916	198,344,416			2,070,534	214,994,866
39.	Pennsylvania	PA	61,630,135	575,575,408			10,206,501	647,412,044
40.	Rhode Island	RI	4,550,777	61,680,608			2,516,789	68,748,174
41.	South Carolina	SC	18,249,215	212,238,364			4,428,291	234,915,870
42.	South Dakota	SD	18,281,856	94,832,418			818,919	113,933,193
43.	Tennessee	TN	19,299,044	209,099,326			2,151,762	230,550,132
44.	Texas	TX	162,899,359	1,272,612,802			31,694,516	1,467,206,677
45.	Utah	UT	10,981,054	157,996,574			2,325,417	171,303,045
46.	Vermont	VT	3,301,716	38,100,452			2,871,598	44,273,766
47.	Virginia	VA	63,851,180	424,223,110			10,229,420	498,303,710
48.	Washington	WA	51,025,007	520,086,137			5,362,883	576,474,027
49.	West Virginia	WV	2,865,895	53,933,551			881,923	57,681,369
50.	Wisconsin	WI	14,709,616	177,452,227			4,813,131	196,974,974
51.	Wyoming	WY	2,750,183	57,921,959			452,862	61,125,004
52.	American Samoa	AS						
53.	Guam	GU	6,060	9,891,033				9,897,093
54.	Puerto Rico	PR	91,558	1,200				92,758
55.	U.S. Virgin Islands	VI	29,210					29,210
56.	Northern Mariana Islands	MP						
57.	Canada	CAN	1,511,220	(3,626)				1,507,594
58.	Aggregate Other Alien	OT	6,945,764	1,912,291				8,858,055
59.	Total		1,978,000,754	18,359,088,164			308,075,289	20,645,164,207

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

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

New York Life Insurance and Annuity Corporation (91596) (DE)	SCP 2005-C21-044 LLC (DE)
NYLIFE Insurance Company of Arizona (81353) (AZ)	SCP 2005-C21-048 LLC (DE)
New York Life Enterprises LLC (See page 12.2 for entity's org chart) (DE)	SCP 2005-C21-061 LLC (DE)
NYLIFE LLC (See page 12.2 for entity's org chart) (DE)	SCP 2005-C21-063 LLC (DE)
NYL Investors LLC (See page 12.3 for entity's org chart) (DE)	SCP 2005-C21-067 LLC (DE)
New York Life Investment Management Holdings LLC (See page 12.4 for entity's org chart) (DE)	SCP 2005-C21-069 LLC (DE)
NYLife Real Estate Holdings LLC (See page 12.10 for entity's org chart) (DE)	SCP 2005-C21-070 LLC (DE)
New York Life Group Insurance Company of NY (NY)	NYMH-Ennis GP, LLC (DE)
Life Insurance Company of North America (PA)	NYMH-Ennis, L.P. (TX)
LINA Benefit Payments, Inc. (DE)	NYMH-Freeport GP, LLC (DE)
New York Life Benefit Payments LLC (DE)	NYMH-Freeport, L.P. (TX)
NYL Real Assets LLC (DE)	NYMH-Houston GP, LLC (DE)
NYL Emerging Manager LLC (DE)	NYMH-Houston, L.P. (TX)
NYL Wind Investments LLC (DE)	NYMH-Plano GP, LLC (DE)
NYLIC HKP Member LLC (DE)	NYMH-Plano, L.P. (TX)
NYLIM Jacob Ballas India Holdings IV (MUS)	NYMH-San Antonio GP, LLC (DE)
NYLIM Jacob Ballas India (FPI) IV LLC (MUS)	NYMH-San Antonio, L.P. (TX)
Flatiron RR LLC (DE)	NYMH-Stephenville GP, LLC (DE)
Flatiron CLO 2013-1 -Ltd. (CYM)	NYMH-Stephenville, L.P. (TX)
Flatiron CLO 2015-1 Ltd (CYM)	NYMH-Taylor GP, LLC (DE)
Flatiron CLO 17 Ltd. (CYM)	NYMH-Taylor, L.P. (TX)
Flatiron CLO 18 Ltd. (CYM)	NYMH-Attleboro MA, LLC (DE)
Flatiron CLO 19 Ltd (CYM)	NYMH-Farmingdale, NY, LLC (DE)
Flatiron CLO 20 Funding Ltd. (CYM)	NYLMDC-King of Prussia GP, LLC (DE)
Flatiron CLO 21 Ltd. (CYM)	NYLMDC-King of Prussia Realty, LP (DE)
Flatiron RR CLO 22 LLC (CYM)	REEP-MF Salisbury Square Tower One TAF LLC (DE)
Flatiron CLO 23 Ltd. (CYM)	REEP-DRP Salisbury Square Tower One TAB JV LLC (DE)
Flatiron CLO 23 LLC. (DE)	Salisbury Square Tower One LLC (DE)
Flatiron RR CLO 24 Ltd. (CYM)	2015 DIL PORTFOLIO HOLDINGS LLC (DE)
Flatiron RR LLC, Manager Series (DE Series LLC) (DE)	PA 180 KOST RD LLC (DE)
Flatiron RR LLC, Retention Series (DE Series LLC) (DE)	Cortlandt Town Center LLC (DE)
Stratford CDO 2001-1 Ltd. (CYM)	REEP-1250 Forest LLC
Silver Spring, LLC (DE)	REEP-HZ SPENCER LLC (DE)
Silver Spring Associates, L.P. (PA)	REEP-IND 10 WEST AZ LLC (DE)
SCP 2005-C21-002 LLC (DE)	REEP-IND 4700 Nall TX LLC (DE)
SCP 2005-C21-003 LLC (DE)	REEP-IND Aegean MA LLC (DE)
SCP 2005-C21-006 LLC (DE)	REEP-IND Alpha TX LLC (DE)
SCP 2005-C21-007-LLC (DE)	REEP-IND MCP VIII NC LLC (DE)
SCP 2005-C21-008 LLC (DE)	REEP-IND CHINO CA LLC (DE)
SCP 2005-C21-009 LLC (DE)	REEP-IND FRANKLIN MA HOLDER LLC (DE)
SCP 2005-C21-017 LLC (DE)	REEP-IND FREEDOM MA LLC (DE)
SCP 2005-C21-018 LLC (DE)	REEP-IND Fridley MN LLC (MN)
SCP 2005-C21-021 LLC (DE)	REEP-IND Kent LLC (DE)
SCP 2005-C21-025 LLC (DE)	REEP-IND LYMAN MA LLC (DE)
SCP 2005-C21-031 LLC (DE)	REEP-IND MCP II NC LLC (DE)
SCP 2005-C21-036 LLC (DE)	REEP-IND MCP III NC LLC (DE)
SCP 2005-C21-041 LLC (DE)	REEP-IND MCP IV NC LLC (DE)
SCP 2005-C21-043 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 Raritan Center LLC (DE)
REEP-IND MCP III OWNER NC LLC (DE)	NJIND Talmadge Road LLC (DE)
REEP-IND RTG NC LLC (DE)	NJIND Melrich Road LLC (DE)
REEP-IND STANFORD COURT LLC (DE)	FP Building 18, LLC (DE)
REEP-IND Valley View TX LLC (DE)	FP Building 19, LLC (DE)
REEP-IND Valwood TX LLC (DE)	Enclave CAF, LLC (DE)
REEP-MF 960 East Paces Ferry GA LLC (DE)	Summitt Ridge Apartments, LLC (DE)
REEP-MF 960 EPF Opco GA LLC (DE)	PTC Acquisitions, LLC (DE)
REEP-MF Emblem DE LLC (DE)	Martingale Road LLC (DE)
REEP-MF Gateway TAF UT LLC (DE)	NYLIC HKP MEMBER LLC (DE)
REEP-WP Gateway TAB JV LLC (DE)	NYLIC HKP VENTURE LLC (DE)
REEP-MF Issaquah WA LLC (DE)	NYLIC HKP REIT LLC (DE)
REEP-MF Mount Vernon GA LLC (DE)	New York Life Funding (CYM)
REEP-MF Mount Laurel NJ LLC (DE)	New York Life Global Funding (DE)
REEP-MF NORTH PARK CA LLC (DE)	Government Energy Savings Trust 2003-A (NY)
REEP-AVERY OWNER LLC (DE)	UFI-NOR Federal Receivables Trust, Series 2009B (NY)
REEP-MF One City Center (DE)	JREP Fund Holdings I, L.P. (CYM)
REEP-MF One City Center NC LLC (Delaware)	Jaguar Real Estate Partners L.P. (CYM)
REEP-MF Verde NC LLC (DE)	NYLIFE Office Holdings Member LLC (DE)
REEP-MF Wallingford WA LLC (DE)	NYLIFE Office Holdings LLC (DE)
REEP-MF STEWART AZ OLDER LLC (DE)	NYLIFE Office Holdings REIT LLC (DE)
REEP-MF STEWART AZ (DE)	REEP-OFC DRAKES LANDING CA LLC (DE)
REEP-OFC Bellevue WA LLC (DE)	REEP-OFC CORPORATE POINTE CA LLC (DE)
REEP-OFC Financial Center FL LLC (DE)	REEP-OFC VON KARMAN CA LLC (DE)
REEP-OFC WATER RIDGE NC HOLDCO LLC (DE)	REEP-OFC ONE BOWDOIN SQUARE MA LLC (DE)
REEP-OFC ONE WATER RIDGE NC LLC (DE)	REEP-OFC 525 N Tryon NC LLC (DE)
REEP-OFC TWO WATER RIDGE NC LLC (DE)	525 Charlotte Office LLC (DE)
REEP-OFC FOUR WATER RIDGE NC LLC (DE)	NYLIFE Office Holdings Acquisition REIT LLC (DE)
REEP-OFC FIVE WATER RIDGE NC LLC (DE)	REEP-OFC Westory DC LLC (DE)
REEP-OFC SIX WATER RIDGE NC LLC (DE)	Skyhigh SPV Note Issuer 2020 Parent Trust (DE)
REEP-OFC SEVEN WATER RIDGE NC LLC (DE)	Skyhigh SPV Note Issuer 2020 LLC (DE)
REEP-OFC EIGHT WATER RIDGE NC LLC (DE)	Sol Invictus Note Issuer 2021-1 LLC (DE)
REEP-OFC NINE WATER RIDGE NC LLC (DE)	Veritas Doctrina Note Issuer SPV LLC (DE)
REEP-OFC TEN WATER RIDGE NC LLC (DE)	MSSIV NYL Investor Member LLC (DE)
REEP-OFC ELEVEN WATER RIDGE NC LLC (DE)	MSVEF Investor LLC (DE)
REEP-MF FOUNTAIN PLACE MN LLC (DE)	MSVEF Feeder LP (DE)
REEP-MF FOUNTAIN PLACE LLC (DE)	MSVEF REIT LLC (DE)
REEP-MF Park-Line FL LLC (DE)	Madison Square Value Enhancement Fund LP (DE)
REEP-OFC 2300 Empire CA LLC (DE)	MSVEF-MF Evanston GP LLC (DE)
REEP-IND 10 WEST II AZ LLC (DE)	MSVEF-MF Evanston IL LP (DE)
REEP-IND MCP WEST NC LLC	MSVEF-OFC WFC Tampa GP LLC (DE)
Cumberland Properties LLC	MSVEF-OFC WFC Tampa FL LP (DE)
REEP-RTL Flemington NJ LLC (DE)	MSVEF-FG WFC Tampa JV LP (DE)
REEP-RTL Mill Creek NJ LLC (DE)	MSVEF-OFC WFC Tampa PO GP LLC (DE)
REEP-RTL NPM GA LLC (DE)	MSVEF-FG WFC Property Owner LP (DE)
REEP OFC 515 Post Oak TX LLC (DE)	MSVEF-IND Commerce 303 GP LLC (DE)
REEP-RTL DTC VA LLC (DE)	MSVEF-IND Commerce 303 AZ LP (DE)
REEP-RTL DTC-S VA 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- 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 Estates Ltd. (IND)
 Max Square Limited (IND)
 Pharmax Corporation Ltd. (IND)
 Max Towers Pvt. Ltd. (IND)
 Max Estates 128 Pvt. Ltd. (IND)
 Max Estates Gurgaon Ltd. (India)
 Acreage 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 JV 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)
 MacKay Shields Emerging Markets Debt Portfolio (DE)
 MacKay Shields Core Plus Opportunities Fund GP LLC (DE)
 MacKay Shields Core Plus / Opportunities Fund LP (DE)
 MacKay Municipal Managers Opportunities GP LLC (DE)
 MacKay Municipal Opportunities Master Fund, L.P. (DE)
 MacKay Municipal Opportunities Fund, L.P. (DE)
 MacKay Municipal Managers Credit Opportunities GP, LLC (DE)
 MacKay Municipal Credit Opportunities Master Fund, L.P. (DE)
 MacKay Municipal Credit Opportunities Fund, L.P. (DE)
 MacKay Municipal Credit Opportunities HL Fund, L.P. (DE)
 MacKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC (CYM)
 MacKay Municipal Credit Opportunities HL (Cayman) Fund, LP (CYM)
 MacKay Municipal Short Term Opportunities Fund GP LLC (DE)
 MacKay Municipal Short Term Opportunities Fund LP (DE)
 Plainview Funds plc (IRL)
 Plainview Funds plc-MacKay Shields Structured Products Opportunities Portfolio (IRL)
 Plainview Funds plc – MacKay Shields Emerging Markets Debt Portfolio (IRL)
 MacKay Shields High Yield Active Core Fund GP LLC (DE)
 MacKay Shields High Yield Active Core Fund LP (DE)
 MacKay Shields Credit Strategy Fund Ltd (CYM)
 MacKay Shields Credit Strategy Partners LP (DE)
 MacKay Shields Defensive Bond Arbitrage Fund Ltd. (BMU)
 MacKay Shields Core Fixed Income Fund GP LLC (DE)
 MacKay Shields Core Fixed Income Fund LP (DE)
 MacKay Shields Select Credit Opportunities Fund GP LLC (DE)
 MacKay Shields Select Credit Opportunities Fund LP (DE)
 MacKay Shields (International) Ltd. (GBR)
 MacKay Shields (Services) Ltd. (GBR)
 MacKay Shields UK LLP (GBR)
 MacKay Municipal Managers California Opportunities GP LLC (DE)
 MacKay Municipal California Opportunities Fund, L.P. (DE)
 MacKay Municipal New York Opportunities GP LLC (DE)
 MacKay Municipal New York Opportunities Fund, L.P. (DE)
 MacKay Municipal Opportunity HL Fund, L.P. (DE)
 MacKay Municipal Capital Trading GP LLC (DE)
 MacKay Municipal Capital Trading Master Fund, L.P (DE)
 MacKay Municipal Capital Trading Fund, L.P. (DE)
 MacKay Municipal Managers Strategic Opportunities GP LLC (DE)
 MacKay Municipal Managers Strategic Opportunities Fund, L.P. (DE)
 MacKay Shields US Equity Market Neutral Fund GP LLC (DE)
 MacKay Cornerstone US Equity Market Neutral Fund LP (DE)
 MacKay Shields Intermediate Bond Fund GP LLC (DE)
 MacKay Shields Intermediate Bond Fund LP (DE)
 MacKay Municipal Managers Opportunities Allocation GP LLC (DE)
 MacKay Municipal Opportunities Allocation Master Fund LP (DE)
 MacKay Municipal Opportunities Allocation Fund A LP (DE)
 MacKay Municipal Opportunities Allocation Fund B LP (DE)
 MacKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC (DE)

 MacKay Municipal U.S. Infrastructure Opportunities Fund LP (DE)
 MacKay Municipal Managers High Yield Select GP LLC (DE)
 MacKay Municipal High Yield Select Fund LP (DE)
 MacKay Flexible Income Fund GP LLC (DE)
 MacKay Flexible Income Fund LP (DE)
 MacKay Multi-Asset Real Return Fund GP LLC (DE)
 MacKay Multi-Asset Real Return Fund LP (DE)
 MacKay Multi-Asset Income Fund GP LLC (DE)
 MacKay Multi-Asset Income Fund LP (DE)
 MacKay Municipal Managers High Income Opportunities GP LLC (DE)
 MacKay Municipal High Income Opportunities Fund LP (DE)
 Cascade CLO Manager LLC (DE)
 MKS CLO Holdings GP LLC (DE)
 MKS CLO Holdings, LP (CYM)
 MKS CLO Advisors, LLC (DE)
 MacKay Shields Europe Investment Management Limited (IRL)
 MacKay Shields European Credit Opportunity Fund Limited (NJ)
 MKS Global Sustainable Emerging Markets Equities Fund GP LLC (DE)
 Candriam Global Sustainable Emerging Markets Equities Fund LP (DE)
 MKS Global Emerging Markets Equities Fund GP LLC (DE)
 Candriam Global Emerging Markets Equities Fund LP (DE)
 New York Life Investment Management Asia Limited (Cayman Islands)
 MCF Optimum Sub LLC (DE)
 Apogem Capital LLC (DE)
 Madison Capital Funding LLC (DE)
 MCF Co-Investment GP LLC (DE)
 MCF Co-Investment GP LP (DE)
 Madison Capital Funding Co-Investment Fund LP (DE)
 Madison Avenue Loan Fund GP LLC (DE)
 Madison Avenue Loan Fund LP (DE)
 MCF Fund I LLC (DE)
 MCF Hanwha Fund LLC (DE)
 Ironshore Investment BL I Ltd. (BMU)
 MCF CLO IV LLC (DE)
 MCF CLO V LLC (DE)
 MCF CLO VI LLC (DE)
 MCF CLO VII LLC (DE)
 MCF CLO VIII Ltd. (DE)
 MCF CLO VIII LLC (DE)
 MCF CLO IX Ltd. (CYM)
 MCF CLO IX LLC (DE)
 MCF KB Fund LLC (DE)
 MCF KB Fund II LLC (DE)
 MC KB Fund III LLC (DE)
 MCF Hyundai Fund LLC (DE)
 Apogem Direct Lending Hyundai Fund 2 LLC (DE)
 MCF Senior Debt Fund – 2020 LP (CYM)
 Montpelier Carry Parent, LLC (DE)
 Montpelier Carry, 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)

Montpelier GP, LLC (DE) Montpelier Fund, L.P. (DE) MCF Mezzanine Carry I LLC (DE) MCF Mezzanine Fund I LLC (DE) MCF PD Fund GP LLC (DE) MCF PD Fund LP (DE) MCF Senior Debt Funds 2019-I GP LLC (DE) MCF Senior Debt Fund 2019-I LP (DE) Warwick Seller Representative, LLC (DE) Young America Holdings, LLC (DE) YA Canada Corporation (CAN) New York Life Capital Partners III GenPar GP, LLC (DE) New York Life Capital Partners IV GenPar GP, LLC (DE) New York Life Capital Partners IV GenPar, L.P. (DE) New York Life Capital Partners IV, L.P. (DE) GoldPoint Core Opportunities Fund, L.P. (DE) GoldPoint Core Opportunities Fund II L.P. (DE) GoldPoint Mezzanine Partners IV GenPar GP, LLC (DE) GoldPoint Mezzanine Partners IV GenPar, LP (DE) GoldPoint Mezzanine Partners Co-Investment Fund A, LP (DE) GoldPoint Mezzanine Partners IV, LP (DE) ("GPPIVLP") GPP Mezz IV A Blocker LP (DE) ("GPPMBA") GPP Mezz IV A Preferred Blocker LP (DE) GPP Mezz IV B Blocker LP (DE) ("GPPMBB") GPP Mezz IV C Blocker LP (DE) ("GPPMBC") GPP Mezz IV D Blocker LP (DE) ("GPPMBD") GPP Mezz IV E Blocker LP (DE) GPP Mezz IV ECI Aggregator, LP (DE) GPP Mezz IV F Blocker LP (DE) GPP Mezz IV G Blocker LP (DE) GPP Mezz IV H Blocker LP (DE) GPP Mezz IV I Blocker LP (DE) GoldPoint Mezzanine Partners Offshore IV, L.P. (CYM) GoldPoint Partners Co-Investment V GenPar GP LLC (DE) GoldPoint Partners Co-Investment V GenPar, L.P. (DE) GoldPoint Partners Co-Investment Fund A, LP (DE) GoldPoint Partners Co-Investment V, LP (DE) GPP V - ECI Aggregator LP (DE) GPP V G Blocker Holdco LP (DE) GoldPoint Partners Private Debt V GenPar GP, LLC (DE) GoldPoint Partners Private Debt Offshore V, LP (CYM) GPP Private Debt V RS LP (DE) GoldPoint Partners Private Debt V GenPar GP, LP (DE) GoldPoint Partners Private Debt V, LP (DE) GPP PD V A Blocker LLC (DE) GPP Private Debt V-ECI Aggregator LP (DE) GPP PD V B Blocker LLC (DE)	GPP PD V C Blocker LLC (DE) GPP PD V D Blocker LLC (DE) GPP LuxCo V GP Sarl (LUX) GoldPoint Partners Select Manager III GenPar GP, LLC (DE) GoldPoint Partners Select Manager III GenPar, L.P. (CYM) GoldPoint Partners Select Manager Fund III, L.P. (CYM) GoldPoint Partners Select Manager Fund III AIV, L.P. (DE) GoldPoint Partners Select Manager IV GenPar GP, LLC (DE) GoldPoint Partners Select Manager IV GenPar, L.P. (DE) GoldPoint Partners Select Manager Fund IV, L.P. (DE) GoldPoint Partners Select Manager V GenPar GP, LLC (DE) GoldPoint Partners Select Manager V GenPar, L.P. (DE) GoldPoint Partners Select Manager Fund V, L.P. (DE) GoldPoint Partners Canada V GenPar Inc. (CAN) GoldPoint Partners Select Manager Canada Fund V, L.P. (CAN) GoldPoint Partners Canada III GenPar Inc (CAN) GoldPoint Partners Select Manager Canada Fund III, L.P. (CAN) GoldPoint Partners Canada IV GenPar Inc. (CAN) GoldPoint Partners Select Manager Canada Fund IV, L.P. (CAN) GoldPoint Partners Co-Investment VI GenPar GP LLC (DE) GoldPoint Partners Co-Investment VI GenPar, LP (DE) GoldPoint Partners Co-Investment VI, LP (DE) GPP VI – ECI Aggregator LP (DE) GPP VI Blocker A LLC (DE) GPP VI Blocker B LLC (DE) GPP VI Blocker C LLC (DE) GPP VI Blocker D LLC (DE) GPP VI Blocker E LLC (DE) GPP VI Blocker F LLC (DE) GPP VI Blocker G LLC (DE) GPP VI Blocker H LLC (DE) GPP VI Blocker I LLC (DE) Apogem Co-Invest VII GenPar, GP LLC (DE) Apogem Co-Invest VII GenPar, LP (DE) Apogem Co-Investment VII, LP (DE) GoldPoint Private Credit GenPar GP, LLC (DE) GoldPoint Private Credit Fund, LP (DE) GoldPoint Partners Canada GenPar, Inc. (CAN) NYLCAP Canada II GenPar, Inc. (CAN) NYLCAP Select Manager Canada Fund II, L.P. (CAN) NYLIM Mezzanine Partners II GenPar GP, LLC (DE) NYLIM Mezzanine Partners II GenPar, LP (DE) NYLCAP Mezzanine Partners III GenPar GP, LLC (DE) NYLCAP Mezzanine Partners III GenPar, LP (DE) NYLCAP Mezzanine Partners III, LP (DE) NYLCAP Mezzanine Offshore Partners III, L.P. (CYM) NYLCAP Select Manager GenPar, 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 Select Manager II GenPar GP, LLC (DE) NYLCAP Select Manager II GenPar GP, L.P. (CYM) NYLCAP Select Manager Fund II, L.P. (CYM)	PASCBF IV Carry, LLC (DE)
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)	PASCBF V GP, LLC (DE) Private Advisors Small Company Buyout Fund V, LP (DE) Private Advisors Small Company Buyout V-ERISA Fund, LP (DE)
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)	PASCBF V Carry Parent, LLC (DE) PASCBF V Carry, LLC (DE) PASCPEF VI Carry Parent, LLC (DE) PASCPEF VI Carry, LLC (DE)
Evolveance Asset Management, Ltd. (CYM) EIF Managers Limited (MUS) EIF Managers II Limited (MUS)	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)
Tetra Opportunities Partners (DE)	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)
BMG PAMP GP, LLC (DE) BMG PA Private Markets (Delaware) LP (DE) BMG Private Markets (Cayman) LP (CYM)	PASCPEF VII Carry Parent, LLC (DE) PASCPEF VII Carry, LLC (DE)
PACD MM, LLC (DE) PA Capital Direct, LLC (DE) ApCap Strategic Partnership I LLC (Delaware)	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)
PA Credit Program Carry Parent, LLC (DE) PA Credit Program Carry, LLC (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)
PACIF Carry Parent, LLC (DE) PACIF Carry, LLC (DE)	APEF X GP, LLC (DE) Apogem Private Equity Fund X, LP (DE)
PACIF GP, LLC (DE) Private Advisors Coinvestment Fund, LP (DE)	Cuyahoga Capital Partners IV Management Group LLC (DE) Cuyahoga Capital Partners IV LP (DE)
PACIF II GP, LLC (DE) Private Advisors Coinvestment Fund II, LP (DE)	Cuyahoga Capital Emerging Buyout Partners Management Group LLC (DE) Cuyahoga Capital Emerging Buyout Partners LP (DE)
PACIF II Carry Parent, LLC (DE) PACIF II Carry, LLC (DE)	PA Real Assets Carry Parent, LLC (DE) PA Real Assets Carry, LLC (DE)
PACIF III GP, LLC (DE) Private Advisors Coinvestment Fund III, LP (DE)	PA Real Assets Carry Parent II, LLC (DE) PA Real Assets Carry II, LLC (DE)
PACIF III Carry Parent, LLC (DE) PACIF III Carry, LLC (DE)	PA Emerging Manager Carry Parent, LLC (DE) PA Emerging Manager Carry, LLC (DE)
PACIF IV GP, LLC (DE) Private Advisors Coinvestment Fund IV, LP (DE)	PA Emerging Manager Carry Parent II, LLC (DE) PA Emerging Manager Carry II, LLC (DE)
PACIF IV Carry Parent, LLC (DE) PACIF IV Carry, LLC (DE)	RIC I GP, LLC (DE) Richmond Coinvestment Partners I, LP (DE)
PAMMF GP, LLC (DE) PA Middle Market Fund, LP (DE)	RIC I Carry Parent, LLC (DE) RIC I Carry, LLC (DE)
PASCBF III GP, LLC (DE) Private Advisors Small Company Buyout Fund III, LP (DE)	PASF V GP, LLC (DE) Private Advisors Secondary Fund V, LP (DE)
PASCBF IV GP, LLC (DE) Private Advisors Small Company Buyout Fund IV, LP (DE)	PASF V Carry Parent, LLC (DE) PASF V Carry, LLC (DE)
PASCBF IV Carry Parent, 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)

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)

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) SAF GP LLC (DE) Social Advancement Fund, LP (DE) Washington Pike GP, LLC (DE) Washington Pike LP (DE) RidgeLake Partners GP, LLC (DE) RidgeLake Partners, LP (DE) RidgeLake Co-Investment 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 ESG High Income ETF 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 Equity Currency Neutral 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 U.S. Mid Cap Equity ETF 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) EPI SO 4 Co-Investment LLP (GBR) EPI SO 4 (GP) LLP (GBR) EPI SO 4 Incentive Partners LLP (GBR) CCP 5 Co-Investment LLP (GBR) Tristan Capital Limited (GBR) Tristan Capital Partners LLP (GBR) CCP III Co-Investment (GP) Limited (GBR) CCP III Co-Investment LP (GBR) CCP IV Co-Investment LP (GBR) CCP III (GP) LLP (GBR) CCP III Incentive Partners (GP) Limited (GBR) CCP III Incentive Partners LP (GBR) CCP IV Incentive Partners LP (GBR) Curzon Capital Partners III (GP) Limited (GBR) CCP III (GP) LLP (GBR) EPI SO 3 Co-Investment (GP) Limited (GBR) EPI SO 3 Co-Investment LP (GBR) EPI SO 3 Incentive Partners (GP) Limited (GBR) EPI SO 3 Incentive Partners LP (GBR) EPI SO 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)
---	---

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)

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 Bonds (LUX)
Candriam Bonds Capital Securities (LUX)
Candriam Bonds Credit Alpha (LUX)
Candriam Bonds Emerging Debt Local Currencies (LUX)
Candriam Bonds Emerging Markets
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 AUSBIL Global Small Cap (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 Multi-Strategies (FRA)
Candriam Sustainable (LUX)
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 World Equities (LUX)
Paricor (LUX)
Paricor Patrimonium (LUX)
Ausbil Investment Management Limited (AUS)

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)

Ausbil Australia Pty. Ltd. (AUS)
Ausbil Asset Management Pty. Ltd. (AUS)
Ausbil Global Infrastructure Pty. Limited (AUS)
Ausbil Investment Management Limited Employee Share Trust (AUS)
Ausbil Active Sustainable Equity Fund (AUS)
Ausbil IT - Ausbil Global SmallCap 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 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
REEP-MF SOUTH MAIN TX LLC (DE)
 REEP-AO SOUTH MAIN JV LLC (DE)
 REEP-AO SOUTH MAIN OWNER LLC (DE)

ANNUAL STATEMENT FOR THE YEAR 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 Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- tion- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
. 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 Life Insurance Company of North America	.. NY.....	.. IA.....	New York Life Insurance Company	Ownership.....	.. 100.000 ...	New York Life Insurance Company	... NO.....	.....
. 0826 ...	New York Life Group	... 65498 ...	23-1503749 ..	.....	.....	.....	.....	.. PA.....	.. IA.....	New York Life Insurance Company	Ownership.....	.. 100.000 ...	New York Life Insurance Company	... NO.....	.....
.....			06-1252418 ..	.....	.....	.....	LINA Benefit Payments, Inc.	.. DE.....	.. NIA.....	Life Insurance Company of North America ...	Ownership.....	.. 100.000 ...	New York Life Insurance Company	... NO.....	.....
.....							New York Life Benefit Payments LLC	.. DE.....	.. NIA.....	New York Life Insurance Company	Ownership.....	.. 100.000 ...	New York Life Insurance Company	... NO.....	.....
.....			47-2379075 ..	.....	.....	.....	NYL Real Assets LLC	.. DE.....	.. NIA.....	New York Life Insurance Company	Ownership.....	.. 100.000 ...	New York Life Insurance Company	... NO.....	.....
.....			47-2530753 ..	.....	.....	.....	NYL Emerging Manager LLC	.. DE.....	.. NIA.....	New York Life Insurance Company	Ownership.....	.. 100.000 ...	New York Life Insurance Company	... NO.....	.....
.....							NYL Wind Investments LLC	.. DE.....	.. NIA.....	New York Life Insurance Company	Ownership.....	.. 100.000 ...	New York Life Insurance Company	... NO.....	.....
.....							NYLIC HKP Member LLC	.. DE.....	.. NIA.....	New York Life Insurance Company	Ownership.....	.. 67.974 ...	New York Life Insurance Company	... NO.....	.....
.....							New York Life Insurance and Annuity Corporation	.. DE.....	.. NIA.....	.....	Ownership.....	.. 32.026 ...	New York Life Insurance Company	... NO.....	.....
.....							NYLIC HKP Member 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 NYLIM Jacob Ballas India (FPI) IV LLC (Mauritius)	.. MUS.....	.. NIA.....	New York Life Insurance Company	Ownership.....	.. 100.000 ...	New York Life Insurance Company	... NO.....	.....
.....							Flatiron RR LLC	.. DE.....	.. NIA.....	New York Life Insurance Company	Ownership.....	.. 100.000 ...	New York Life Insurance Company	... NO.....	.....
.....			98-1075997 ..	.....	.....	.....	Flatiron CLO 2013-1 Ltd.	.. CYM.....	.. OTH.....	New York Life Insurance Company	Influence.....	.. 0.000 ...	New York Life Insurance Company	... NO.....	4
.....			98-1180305 ..	.....	.....	.....	Flatiron CLO 2015-1 Ltd.	.. CYM.....	.. OTH.....	New York Life Insurance Company	Influence.....	.. 0.000 ...	New York Life Insurance Company	... NO.....	4
.....			98-1330289 ..	.....	.....	.....	Flatiron CLO 17 Ltd.	.. CYM.....	.. OTH.....	New York Life Insurance Company	Influence.....	.. 0.000 ...	New York Life Insurance Company	... NO.....	4
.....							Flatiron CLO 18 Ltd.	.. CYM.....	.. OTH.....	New York Life Insurance Company	Influence.....	.. 0.000 ...	New York Life Insurance Company	... NO.....	4
.....							Flatiron CLO 19 Ltd.	.. CYM.....	.. OTH.....	New York Life Insurance Company	Influence.....	.. 0.000 ...	New York Life Insurance Company	... NO.....	4
.....							Flatiron CLO 20 Funding Ltd.	.. CYM.....	.. OTH.....	New York Life Insurance Company	Influence.....	.. 0.000 ...	New York Life Insurance Company	... NO.....	4
.....							Flatiron CLO 21 Ltd.	.. CYM.....	.. OTH.....	New York Life Insurance Company	Influence.....	.. 0.000 ...	New York Life Insurance Company	... NO.....	4
.....							Flatiron RR CLO 22 LLC	.. CYM.....	.. OTH.....	New York Life Insurance Company	Influence.....	.. 0.000 ...	New York Life Insurance Company	... NO.....	12
.....							Flatiron CLO 23 Ltd.	.. CYM.....	.. OTH.....	New York Life Insurance Company	Influence.....	.. 0.000 ...	New York Life Insurance Company	... NO.....	4
.....							Flatiron CLO 23 LLC	.. DE.....	.. OTH.....	New York Life Insurance Company	Influence.....	.. 0.000 ...	New York Life Insurance Company	... NO.....	4
.....							Flatiron RR CLO 24 Ltd.	.. CYM.....	.. OTH.....	New York Life Insurance Company	Influence.....	.. 0.000 ...	New York Life Insurance Company	... NO.....	4
.....							Flatiron RR LLC, Manager Series	.. DE.....	.. NIA.....	New York Life Insurance Company	Board of Directors.....	.. 0.000 ...	New York Life Insurance Company	... NO.....	.....
.....							Flatiron RR LLC, Retention Series	.. DE.....	.. NIA.....	New York Life Insurance Company	Board of Directors.....	.. 0.000 ...	New York Life Insurance Company	... NO.....	.....
.....							Stratford CDO 2001-1 Ltd.	.. CYM.....	.. OTH.....	New York Life Insurance Company	Influence.....	.. 0.000 ...	New York Life Insurance Company	... NO.....	8
.....							Silver Spring, LLC	.. DE.....	.. NIA.....	New York Life Insurance Company	Ownership.....	.. 100.000 ...	New York Life Insurance Company	... NO.....	.....
.....							Silver Spring Associates, L.P.	.. PA.....	.. NIA.....	Silver Spring, LLC	Ownership.....	.. 100.000 ...	New York Life Insurance Company	... NO.....	.....
.....							SCP 2005-C21-002 LLC	.. DE.....	.. NIA.....	New York Life Insurance Company	Ownership.....	.. 100.000 ...	New York Life Insurance Company	... NO.....	.....
.....							SCP 2005-C21-003 LLC	.. DE.....	.. NIA.....	New York Life Insurance Company	Ownership.....	.. 100.000 ...	New York Life Insurance Company	... NO.....	.....
.....							SCP 2005-C21-006 LLC	.. DE.....	.. NIA.....	New York Life Insurance Company	Ownership.....	.. 100.000 ...	New York Life Insurance Company	... NO.....	.....
.....							SCP 2005-C21-007-LLC	.. DE.....	.. NIA.....	New York Life Insurance Company	Ownership.....	.. 100.000 ...	New York Life Insurance Company	... NO.....	.....
.....							SCP 2005-C21-008 LLC	.. DE.....	.. NIA.....	New York Life Insurance Company	Ownership.....	.. 100.000 ...	New York Life Insurance Company	... NO.....	.....
.....							SCP 2005-C21-009 LLC	.. DE.....	.. NIA.....	New York Life Insurance Company	Ownership.....	.. 100.000 ...	New York Life Insurance Company	... NO.....	.....
.....							SCP 2005-C21-017 LLC	.. DE.....	.. NIA.....	New York Life Insurance Company	Ownership.....	.. 100.000 ...	New York Life Insurance Company	... NO.....	.....
.....							SCP 2005-C21-018 LLC	.. DE.....	.. NIA.....	New York Life Insurance Company	Ownership.....	.. 100.000 ...	New York Life Insurance Company	... NO.....	.....

ANNUAL STATEMENT FOR THE YEAR 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 Perce- ntage	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	Rela- tion- ship to Report- ing Entity	Directly Controlled by (Name of Entity/Person)					
...	...	...	...	...	...	...	SCP 2005-C21-021 LLC	.. DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	SCP 2005-C21-025 LLC	.. DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	SCP 2005-C21-031 LLC	.. DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	SCP 2005-C21-036 LLC	.. DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	SCP 2005-C21-041 LLC	.. DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	SCP 2005-C21-043 LLC	.. DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	SCP 2005-C21-044 LLC	.. DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	SCP 2005-C21-048 LLC	.. DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	SCP 2005-C21-061 LLC	.. DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	SCP 2005-C21-063 LLC	.. DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	SCP 2005-C21-067 LLC	.. DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	SCP 2005-C21-069 LLC	.. DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	SCP 2005-C21-070 LLC	.. DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	NYMH-Ennis GP, LLC	.. DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	NYMH-Ennis, L.P.	.. TX.....	NIA.....	NYMH-Ennis GP, LLC	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	NYMH-Freeport GP, LLC	.. DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	NYMH-Freeport, L.P.	.. TX.....	NIA.....	NYMH-Freeport GP, LLC	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	NYMH-Houston GP, LLC	.. DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	NYMH-Houston, L.P.	.. TX.....	NIA.....	NYMH-Houston GP, LLC	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	NYMH-Plano GP, LLC	.. DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	NYMH-Plano, L.P.	.. TX.....	NIA.....	NYMH-Plano GP, LLC	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	NYMH-San Antonio GP, LLC	.. DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	NYMH-San Antonio, L.P.	.. TX.....	NIA.....	NYMH-San Antonio GP, LLC	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	NYMH-Stephenville GP, LLC	.. DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	NYMH-Stephenville, L.P.	.. TX.....	NIA.....	NYMH-Stephenville GP, LLC	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	NYMH-Taylor GP, LLC	.. DE.....	NIA.....	New York Life Insurance Company	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	NYMH-Taylor, L.P.	.. TX.....	NIA.....	NYMH-Taylor GP, LLC	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	...
...	...	...	...	...	...	...	REEP-MF Salisbury Square Tower One TAF LLC ..	.. DE.....	NIA.....	New York Life Insurance Company	Ownership.....	95.500 ...	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.....	...
...	...	...	82-2586171 ..	...	...	...	2017 CT REO HOLDINGS LLC	.. DE.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	37.692 ...	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.....	...

ANNUAL STATEMENT FOR THE YEAR 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-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.....	.....
			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.....	.....
							REEP-MF Gateway TAF UT LLC	..DE.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	1.000 ...	New York Life Insurance Company	...NO.....	.....
		84-4028263 ..					REEP-WP Gateway TAB JV LLC	..DE.....	NIA.....	REEP-MF Gateway TAF UT LLC	Ownership.....	99.000 ...	New York Life Insurance Company	...NO.....	.....
							REEP-WP Gateway TAB JV LLC	..DE.....	NIA.....	New York Life Insurance and Annuity Corporation	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 One City Center NC	..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.....	.....

ANNUAL STATEMENT FOR THE YEAR 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-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.....	.....
										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.....	.....
										New York Life Insurance and Annuity Corporation	Ownership.....	63.000	New York Life Insurance Company	NO.....	.....
			87-2706041 ..				REEP-RTL DTC-S VA LLC	..DE.....	NIA.....	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.....	.....
							REEP-MF SOUTH MAIN TX LLC	..DE.....	NIA.....	REEP-NPD ROMULUS JV LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	.....
							REEP-AO SOUTH MAIN JV LLC	..DE.....	NIA.....	REEP-MF SOUTH MAIN TX LLC	Ownership.....	99.990	New York Life Insurance Company	NO.....	.....
							REEP-AO SOUTH MAIN OWNER LLC	..DE.....	NIA.....	REEP-AO SOUTH MAIN JV LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	.....
							CUMBERLAND PROPERTIES LLC	..DE.....	NIA.....	New York Life Insurance Company	Ownership.....	99.000	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.....	.....

ANNUAL STATEMENT FOR THE YEAR 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 Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Rela- tion- ship to Report- ing Entity	Directly Controlled by (Name of Entity/Person)					
			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
							Soi 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-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.....	.....
							MSVEF-SW Commerce 303 JV LP	..DE.....	..NIA.....	MSVEF-IND Commerce 303 AZ LP	Ownership.....	..95.000...	New York Life Insurance Company	NO.....	.....
			88-2404158				MSVEF-MF Pennbrook Station GP LLC	..DE.....	..NIA.....	Madison Square Value Enhancement Fund LP	Ownership.....	..51.000...	New York Life Insurance Company	NO.....	.....
							MSVEF-MF Pennbrook Station PA LP (Delaware)								
			88-2389603				(MSVEFLP: 51%; GP LLC: 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.....	.....
							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.....	.....
										New York Life International Holdings Limited					
							Max Ventures and Industries Limited	..IND.....	..NIA.....	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 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.....	..100.000...	New York Life Insurance Company	NO.....	.....
							Max Towers Pvt.	..IND.....	..NIA.....	Max Estates Ltd.	Ownership.....	..100.000...	New York Life Insurance Company	NO.....	.....
							Max Estates 128 Pvt. Ltd.	..IND.....	..NIA.....	Max Estates Ltd.	Ownership.....	..100.000...	New York Life Insurance Company	NO.....	.....
							Max Estates Gurgaon Ltd.	..IND.....	..NIA.....	Max Estates Ltd.	Ownership.....	..100.000...	New York Life Insurance Company	NO.....	.....
							Acreage 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.....	.....

ANNUAL STATEMENT FOR THE YEAR 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)	*
.....							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.....	.....
.....							Agencias de Distribucion 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 .....	.....	.....	.....	Inmobiliaria SMNYL, S.A. de C.V.	..MEX.....	..NIA.....	NYLIFE LLC	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....			84-5183198 .....	.....	.....	.....	Eagle Strategies LLC	..DE.....	..NIA.....	NYLIFE LLC	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....			13-3853547 .....	.....	.....	.....	Fabric of Family LLC	..DE.....	..NIA.....	NYLIFE LLC	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....			13-3808042 .....	.....	0001033244 .....	.....	New York Life Capital Corporation	..DE.....	..NIA.....	NYLIFE LLC	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....			13-3808042 .....	.....	0001033244 .....	.....	New York Life Trust Company	..NY.....	..NIA.....	NYLIFE LLC	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....			27-0145686 .....	.....	0000071637 .....	.....	NYLIFE Securities LLC	..DE.....	..NIA.....	NYLIFE LLC	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....			13-3929029 .....	.....	.....	.....	NYLINK Insurance Agency Incorporated	..DE.....	..NIA.....	NYLIFE LLC	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....							NYLUK I Company	..GBR.....	..NIA.....	NYLIFE LLC	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....							NYLUK II Company	..GBR.....	..NIA.....	NYLUK I Company	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....							Gresham Mortgage	..GBR.....	..NIA.....	NYLUK II Company	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....							W Construction Company	..GBR.....	..NIA.....	NYLUK II Company	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....							WUT	..GBR.....	..NIA.....	NYLUK II Company	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....							WIM (AIM)	..GBR.....	..NIA.....	NYLUK II Company	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....							NYL Investors (U.K.) Limited	..GBR.....	..NIA.....	NYL Investors LLC	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....							NYL Investors REIT Manager LLC	..DE.....	..NIA.....	NYL Investors LLC	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....							NYL Investors NCVAD II GP, LLC	..DE.....	..NIA.....	NYL Investors LLC	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....										McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....							MNCVAD II-MF HENLEY CA LLC	..DE.....	..NIA.....	MNCVAD II-MF HENLEY CA LLC	Ownership.....	..90.000	New York Life Insurance Company	...NO.....	.....
.....							MNCVAD II-SP HENLEY JV LLC	..DE.....	..NIA.....	MNCVAD II-SP HENLEY JV LLC	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....							MNCVAD II-SP HENLEY OWNER LLC	..DE.....	..NIA.....	MNCVAD II-SP HENLEY JV LLC	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....										McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....							MNCVAD II-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 II- HOLLIDAY UNION JV LLC	..DE.....	..NIA.....	MNCVAD II-MF UNION CA LLC	Ownership.....	..90.000	New York Life Insurance Company	...NO.....	.....
.....										McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....							MNCVAD II-OFC HARBORS CA LLC	..DE.....	..NIA.....	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....							MNCVAD II-SEAGATE HARBORS LLC	..DE.....	..NIA.....	MNCVAD II-OFC HARBORS CA LLC	Ownership.....	..90.000	New York Life Insurance Company	...NO.....	.....
.....										McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....							MNCVAD II-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 II-BIG SHILOH JC LLC	..DE.....	..NIA.....	MNCVAD II-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.....	.....
.....							New York Life Insurance and Annuity Corporation	..DE.....	..NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	..65.000	New York Life Insurance Company	...NO.....	.....
.....			84-1781419 .....	.....	.....	.....	MSSDF Member LLC	..DE.....	..NIA.....	Madison Square Structured Debt Fund LP	Ownership.....	..40.400	New York Life Insurance Company	...NO.....	.....
.....			84-1797003 .....	.....	.....	.....	Madison Square Structured Debt Fund LP	..DE.....	..NIA.....	MSSDF Member LLC	Ownership.....	..100.000	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.....	.....

ANNUAL STATEMENT FOR THE YEAR 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)	*
							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.....	.....
										New York Life Insurance and Annuity Corporation	Ownership.....	..10.000 ...	New York Life Insurance Company	... NO.....	.....
							MSSIV NYL Investor Member LLC (Delaware)	.. DE.....	NIA.....	NYL Investors LLC	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	.....
							MSVEF GP LLC	.. DE.....	NIA.....	NYL Investors LLC	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	.....
							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-IND POWAY CA LLC	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-MF GRANARY FLATS TX LLC (Delaware)					
							MADISON-AO GRANARY FLATS JV LLC (Delaware) .	.. DE.....	NIA.....	MADISON-AO GRANARY FLATS JV LLC (Delaware)	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	.....
							MADISON-AO GRANARY FLATS OWNER LLC (Delaware)	.. DE.....	NIA.....						
							MIREF Mill Creek, LLC	.. DE.....	NIA.....	Madison Core Property Fund LP	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	.....
							MIREF Gateway, LLC	.. DE.....	NIA.....	Madison Core Property Fund LP	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	.....
							MIREF Gateway Phases II and III, LLC	.. DE.....	NIA.....	Madison Core Property Fund LP	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	.....
							MIREF Delta Court, LLC	.. DE.....	NIA.....	Madison Core Property Fund LP	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	.....
							MIREF Fremont Distribution Center, LLC	.. DE.....	NIA.....	Madison Core Property Fund LP	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	.....
							MIREF Century, LLC	.. DE.....	NIA.....	Madison Core Property Fund LP	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	.....
							MIREF Newport 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.....	.....
							MADISON-OFC Centerpoint Plaza CA LLC	.. DE.....	NIA.....	Madison Core Property Fund LLC	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	.....

ANNUAL STATEMENT FOR THE YEAR 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)	*
			47-2279230 ..				MADISON-IND Logistics NC LLC	.. DE.....	.. NIA.....	Madison Core Property Fund LLC	Ownership.....	.. 100.000 ...	New York Life Insurance Company	 NO.....	.....
			47-2283899 ..				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	.. DE.....	.. NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	.. 100.000 ...	New York Life Insurance Company	 NO.....	.....
			13-4080466 ..		0000061227 ..		MackKay Shields LLC	.. DE.....	.. NIA.....	MackKay Shields LLC	Ownership.....	.. 100.000 ...	New York Life Insurance Company	 NO.....	.....
							MackKay Shields Emerging Markets Debt Portfolio	.. DE.....	.. NIA.....	MackKay Shields LLC	Ownership.....	.. 100.000 ...	New York Life Insurance Company	 NO.....	.....
							MackKay Shields Core Plus Opportunities Fund GP LLC	.. DE.....	.. NIA.....	MackKay Shields LLC	Ownership.....	.. 100.000 ...	New York Life Insurance Company	 NO.....	.....
			27-2850988 ..				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.....	.....
			27-2851036 ..		0001502131 ..		MackKay Municipal Managers Opportunities GP LLC	.. DE.....	.. NIA.....	MackKay Shields LLC	Ownership.....	.. 100.000 ...	New York Life Insurance Company	 NO.....	.....
			27-0676586 ..				MackKay Municipal Opportunities Master Fund, L.P.	.. DE.....	.. NIA.....	MackKay Municipal Managers Opportunities GP 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.....	.....

ANNUAL STATEMENT FOR THE YEAR 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)	*
.....			98-1374021 ..	.....	.....	.....	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.....	.....
.....							Plainview Funds plc - MackKay Shields Structured Products Opportunities Portfolio	..IRL.....	..NIA.....	MackKay Shields LLC	Ownership.....	..0.010 ..	New York Life Insurance Company	...NO.....	.....
.....							Plainview Funds plc - MackKay Shields Structured Products Opportunities Portfolio	..IRL.....	..NIA.....	New York Life Insurance Company	Ownership.....	..99.990 ..	New York Life Insurance Company	...NO.....	.....
.....							Plainview Funds plc MackKay Shields Emerging Markets Debt Portfolio	..IRL.....	..NIA.....	MackKay Shields LLC	Ownership.....	..0.010 ..	New York Life Insurance Company	...NO.....	.....
.....							Plainview Funds plc MackKay Shields Emerging Markets Debt Portfolio	..IRL.....	..NIA.....	New York Life Insurance Company	Ownership.....	..99.990 ..	New York Life Insurance Company	...NO.....	.....
.....			27-3064248 ..	.....	.....	.....	MackKay Shields High Yield Active Core Fund GP LLC	..DE.....	..NIA.....	MackKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	...NO.....	.....
.....			26-4248749 ..	.....	0001502130 ..	.....	MackKay Shields High Yield Active Core Fund LP	..DE.....	..NIA.....	MackKay Shields High Yield Active Core Fund GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	...NO.....	.....
.....			98-0540507 ..	.....	.....	.....	MackKay Shields Credit Strategy Fund Ltd	..CYM.....	..NIA.....	MackKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	...NO.....	.....
.....			13-4357172 ..	3859263 ..	.....	.....	MackKay Shields Credit Strategy Partners LP	..DE.....	..NIA.....	MackKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	...NO.....	.....
.....					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.	..GBR.....	..NIA.....	MackKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	...NO.....	.....
.....			98-1108933 ..	.....	.....	.....	MackKay Shields (Services) Ltd.	..GBR.....	..NIA.....	MackKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	...NO.....	.....
.....			98-1108959 ..	.....	.....	.....	MackKay Shields (Services) Ltd.	..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.....	.....
.....			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 New York Opportunities GP Fund, L.P.	..DE.....	..NIA.....	MackKay Municipal New York Opportunities GP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	...NO.....	.....
.....			81-2575585 ..	.....	.....	.....	MackKay Municipal Opportunity HL Fund LP	..DE.....	..NIA.....	MackKay Municipal Opportunity HL Fund LP LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	...NO.....	.....
.....							MackKay Municipal Capital Trading GP LLC	..DE.....	..NIA.....	MackKay Shields LLC	Ownership.....	..100.000 ..	New York Life Insurance Company	...NO.....	.....

ANNUAL STATEMENT FOR THE YEAR 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)	*
.....			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 ..	.....	0001811009 ..	.....	MackKay Flexible Income Fund GP LLC	.. DE.....	NIA.....	MackKay Shields LLC	Ownership.....	100.000 ..	New York Life Insurance Company	... NO.....	.....
.....							MackKay Flexible Income Fund LP	.. DE.....	NIA.....	MackKay Flexible Income Fund GP LLC	Ownership.....	100.000 ..	New York Life Insurance Company	... NO.....	.....
.....							MackKay Multi-Asset Real Return Fund GP LLC .	.. DE.....	NIA.....	MackKay Shields LLC	Ownership.....	100.000 ..	New York Life Insurance Company	... NO.....	.....
.....							MackKay Multi-Asset Real Return Fund LP	.. DE.....	NIA.....	MackKay Multi-Asset Real Return Fund GP LLC	Ownership.....	100.000 ..	New York Life Insurance Company	... NO.....	.....
.....							MackKay Multi-Asset Income Fund GP LLC	.. DE.....	NIA.....	MackKay Shields LLC	Ownership.....	100.000 ..	New York Life Insurance Company	... NO.....	.....
.....							MackKay Multi-Asset Income Fund LP	.. DE.....	NIA.....	MackKay Multi-Asset Income Fund GP LLC	Ownership.....	100.000 ..	New York Life Insurance Company	... NO.....	.....
.....							MackKay Municipal Managers High Income Opportunities GP LLC	.. DE.....	NIA.....	MackKay Shields LLC	Ownership.....	100.000 ..	New York Life Insurance Company	... NO.....	.....
.....							MackKay Municipal High Income Opportunities Fund LP	.. DE.....	NIA.....	MackKay Municipal Managers High Income Opportunities GP LLC	Ownership.....	100.000 ..	New York Life Insurance Company	... NO.....	.....
.....							Cascade CLO Manager LLC	.. DE.....	NIA.....	MackKay Shields LLC	Ownership.....	100.000 ..	New York Life Insurance Company	... NO.....	.....
.....							MKS CLO Holdings GP LLC	.. DE.....	NIA.....	Cascade CLO Manager LLC	Ownership.....	100.000 ..	New York Life Insurance Company	... NO.....	.....
.....							MKS CLO Holdings, LP	.. CYM.....	NIA.....	MKS CLO Holdings GP LLC	Ownership.....	100.000 ..	New York Life Insurance Company	... NO.....	.....
.....							MKS CLO Advisors, LLC	.. DE.....	NIA.....	MackKay Shields LLC	Ownership.....	100.000 ..	New York Life Insurance Company	... NO.....	.....
.....							MackKay Shields Europe Investment Management Limited	.. IRL.....	NIA.....	MackKay Shields LLC	Ownership.....	100.000 ..	New York Life Insurance Company	... NO.....	.....

ANNUAL STATEMENT FOR THE YEAR 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 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.....	.....
.....			36-4715120 ..	.....	.....	.....	Madison Capital Funding LLC	..DE.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	..78.100	New York Life Insurance Company	...NO.....	.....
.....			26-2806813 ..	.....	.....	.....	MCF Co-Investment GP LLC	..DE.....	NIA.....	Madison Capital Funding LLC	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....			26-2806864 ..	.....	0001538585 ..	.....	MCF Co-Investment GP LP	..DE.....	NIA.....	MCF Co-Investment GP LLC	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....					0001538584 ..	.....	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 ..	.....	.....	.....	Madison Avenue Loan Fund GP LLC	..DE.....	NIA.....	Madison Capital Funding LLC	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....			80-0920962 ..	.....	.....	.....	Madison Avenue Loan Fund LP	..DE.....	NIA.....	Madison Avenue Loan Fund GP LLC	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....			61-1711540 ..	.....	0001577927 ..	.....	MCF Fund I LLC	..DE.....	NIA.....	Madison Capital Funding LLC	Ownership.....	..100.000	New York Life Insurance Company	...NO.....	.....
.....			30-1143853 ..	.....	.....	.....	MCF Hanwha Fund LLC	..DE.....	NIA.....	Madison Capital Funding LLC	Other.....	..0.000	New York Life Insurance Company	...NO.....	1
.....							Ironshore Investment BL I Ltd.	..BMJ.....	NIA.....	Madison Capital Funding LLC	Other.....	..0.000	New York Life Insurance Company	...NO.....	1
.....			46-2213974 ..	.....	.....	.....	MCF CLO IV LLC	..DE.....	NIA.....	New York Life Insurance Company	Ownership.....	..6.700	New York Life Insurance Company	...NO.....	.....
.....			46-2213974 ..	.....	.....	.....	MCF CLO IV LLC	..DE.....	NIA.....	Madison Capital Funding LLC	Other.....	..0.000	New York Life Insurance Company	...NO.....	1
.....			81-4067250 ..	.....	.....	.....	MCF CLO V LLC	..DE.....	NIA.....	New York Life Insurance Company	Ownership.....	..5.000	New York Life Insurance Company	...NO.....	.....
.....			81-4067250 ..	.....	.....	.....	MCF CLO V LLC	..DE.....	NIA.....	Madison Capital Funding LLC	Other.....	..0.000	New York Life Insurance Company	...NO.....	1
.....			82-1943737 ..	.....	.....	.....	MCF CLO VI LLC	..DE.....	NIA.....	Madison Capital Funding LLC	Other.....	..0.000	New York Life Insurance Company	...NO.....	1
.....			82-2734635 ..	.....	.....	.....	Madison 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 Ltd	..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 ..	.....	.....	.....	Madison 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
.....							Apogem Direct Lending Hyundai Fund 2 LLC	..DE.....	NIA.....	MCF Hyundai Fund LLC	Other.....	..1.000	New York Life Insurance Company	...NO.....	2
.....			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.....	.....

ANNUAL STATEMENT FOR THE YEAR 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)	*
...	...	...	32-0469843 ..	...	...	...	MCF Mezzanine Fund I LLC	.. DE	.. NIA	New York Life Insurance and Annuity Corporation	Ownership.....	.. 33.330 ..	New York Life Insurance Company	... NO .....	.....
...	...	...	98-1450997 ..	...	...	...	MCF PD Fund GP LLC	.. DE	.. NIA	Madison Capital Funding LLC	Other.....	.. 0.000 ..	New York Life Insurance Company	... NO	 1
...	...	...	83-4242231 ..	...	...	...	MCF PD Fund LP	.. DE	.. NIA	MCF PD Fund GP LLC	Other.....	.. 0.000 ..	New York Life Insurance Company	... NO	 1
...	...	...	...	...	...	...	MCF Senior Debt Fund 2019-I GP LLC	.. DE	.. NIA	Madison Capital Funding LLC	Other.....	.. 0.000 ..	New York Life Insurance Company	... NO	 1
...	...	...	...	...	...	...	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 .....	.....
...	...	...	...	...	...	...	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 ..	...	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 LP	.. 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	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	Ownership.....	.. 100.000 ..	New York Life Insurance Company	... NO .....	.....
...	...	...	...	...	...	...	GPP V G Blocker Holdco LP	.. DE	.. NIA	GoldPoint Partners Co-Investment V, LP	Ownership.....	.. 100.000 ..	New York Life Insurance Company	... NO .....	.....

ANNUAL STATEMENT FOR THE YEAR 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 V GenPar GP, LLC	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	100.000 ...	New York Life Insurance Company	...NO.....	.....
.....							GoldPoint Partners Private Debt Offshore V, LP	..CYM.....	NIA.....	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership.....	100.000 ...	New York Life Insurance Company	...NO.....	.....
.....							GPP Private Debt V RS LP	..DE.....	NIA.....	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership.....	100.000 ...	New York Life Insurance Company	...NO.....	.....
.....							GoldPoint Partners Private Debt V GenPar GP, LP	..DE.....	NIA.....	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership.....	100.000 ...	New York Life Insurance Company	...NO.....	.....
.....							GoldPoint Partners Private Debt V, LP	..DE.....	NIA.....	GoldPoint Partners Private Debt V GenPar GP, LP	Ownership.....	100.000 ...	New York Life Insurance Company	...NO.....	.....
.....							GPP PD V A Blocker, LLC	..DE.....	NIA.....	GoldPoint Partners Private Debt V, LP	Ownership.....	100.000 ...	New York Life Insurance Company	...NO.....	.....
.....							GPP Private Debt V-ECI Aggregator LP	..DE.....	NIA.....	GoldPoint Partners Private Debt V, LP	Ownership.....	100.000 ...	New York Life Insurance Company	...NO.....	.....
.....							GPP PD V B Blocker, LLC	..DE.....	NIA.....	GoldPoint Partners Private Debt V, LP	Ownership.....	100.000 ...	New York Life Insurance Company	...NO.....	.....
.....							GPP PD V C Blocker, LLC	..DE.....	NIA.....	GoldPoint Partners Private Debt V, LP	Ownership.....	100.000 ...	New York Life Insurance Company	...NO.....	.....
.....							GPP PD V D Blocker LLC	..DE.....	NIA.....	GoldPoint Partners Private Debt V, LP	Ownership.....	100.000 ...	New York Life Insurance Company	...NO.....	.....
.....							GPP LuxCo V GP Sarl	..LUX.....	NIA.....	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership.....	100.000 ...	New York Life Insurance Company	...NO.....	.....
.....							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.....	.....

ANNUAL STATEMENT FOR THE YEAR 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)	*
.....							GPP VI – ECI Aggregator LP	..DE.....	NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	...NO.....	.....
.....							GPP VI Blocker A LLC	..DE.....	NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	...NO.....	.....
.....							GPP VI Blocker B LLC	..DE.....	NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	...NO.....	.....
.....							GPP VI Blocker C LLC	..DE.....	NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	...NO.....	.....
.....							GPP VI Blocker D LLC	..DE.....	NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	...NO.....	.....
.....							GPP VI Blocker E LLC	..DE.....	NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company	...NO.....	.....
.....							GPP VI Blocker 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 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.....	.....
.....							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, LP	..DE.....	NIA.....	NYLCAP Mezzanine Partners III 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 (FVCI) II, LLC	..MUS.....	NIA.....	New York Life Investment Management India Fund II, LLC	Ownership.....	100.000	New York Life Insurance Company	...NO.....	.....
.....							NYLCAP India Funding III LLC	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company	...NO.....	.....

ANNUAL STATEMENT FOR THE YEAR 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)	*
.....							NYLIM-Jacob Ballas Asset Management Co. III, LLC	..MUS.....	NIA.....	NYLCAP India Funding III LLC	Ownership.....	..24.660	New York Life Insurance Company	... NO.....	... 3
.....					0001435025 ..	.....	NYLIM Jacob Ballas India Fund III, LLC	..MUS.....	NIA.....	NYLIM-Jacob Ballas Asset Management Company III, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....							NYLIM Jacob Ballas Capital India (FVCI) III, LLC	..MUS.....	NIA.....	NYLIM Jacob Ballas India Fund III, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....							NYLIM Jacob Ballas India (FII) III, LLC	..MUS.....	NIA.....	NYLIM Jacob Ballas India Fund III, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....							Evolveance Asset Management, Ltd.	..CYM.....	NIA.....	Apogem Capital LLC	Ownership.....	..24.500	New York Life Insurance Company	... NO.....	.....
.....							EIF Managers Limited	..MUS.....	NIA.....	Evolveance Asset Management, Ltd.	Ownership.....	..58.720	New York Life Insurance Company	... NO.....	.....
.....							EIF Managers II Limited	..MUS.....	NIA.....	Evolveance Asset Management, Ltd.	Ownership.....	..55.000	New York Life Insurance Company	... NO.....	.....
.....							Tetra Opportunities Partners	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			84-2631913 ..	.....	.....	.....	BMG PAPM GP, LLC	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			84-2611868 ..	.....	.....	.....	BMG PA Private Markets (Delaware) LP	..DE.....	NIA.....	BMG PAPM GP, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			98-1503475 ..	.....	.....	.....	BMG Private Markets (Cayman) LP	..CYM.....	NIA.....	BMG PAPM GP, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			84-2641258 ..	.....	.....	.....	PACD IM, LLC	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			84-2106547 ..	.....	.....	.....	PA Capital Direct, LLC	..DE.....	NIA.....	PACD IM, LLC	Other.....	..0.000	New York Life Insurance Company	... NO.....	... 7
.....							ApCap Strategic Partnership I LLC	..DE.....	NIA.....	PACD IM, LLC	Other.....	..0.000	New York Life Insurance Company	... NO.....	... 7
.....							PA Credit Program Carry Parent, LLC	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			82-1396530 ..	.....	.....	.....	PA Credit Program Carry, LLC	..DE.....	NIA.....	PA Credit Program Carry Parent, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			45-2572635 ..	.....	.....	.....	PACIF Carry Parent, LLC	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			45-2591793 ..	.....	.....	.....	PACIF Carry, LLC	..DE.....	NIA.....	PACIF Carry Parent, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....							PACIF GP, LLC	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			20-4877177 ..	.....	0001368975 ..	.....	Private Advisors Coinvestment Fund, LP	..DE.....	NIA.....	PACIF GP, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....							PACIF II GP, LLC	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			26-1662477 ..	.....	0001489910 ..	.....	Private Advisors Coinvestment Fund II, LP ...	..DE.....	NIA.....	PACIF II GP, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			45-2591588 ..	.....	.....	.....	PACIF II Carry Parent, LLC	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			45-2591860 ..	.....	.....	.....	PACIF II Carry, LLC	..DE.....	NIA.....	PACIF II Carry Parent, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....							PACIF III GP, LLC	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			46-1360141 ..	.....	0001562375 ..	.....	Private Advisors Coinvestment Fund III, LP ...	..DE.....	NIA.....	PACIF III GP, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			46-2548534 ..	.....	.....	.....	PACIF III Carry Parent, LLC	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			80-0916710 ..	.....	.....	.....	PACIF III Carry, LLC	..DE.....	NIA.....	PACIF III Carry Parent, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....							PACIF IV GP, LLC	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			47-4247870 ..	.....	0001646588 ..	.....	Private Advisors Coinvestment Fund IV, LP ...	..DE.....	NIA.....	PACIF IV GP, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....							PACIF IV Carry Parent, LLC	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			47-4489053 ..	.....	.....	.....	PACIF IV Carry, LLC	..DE.....	NIA.....	PACIF IV Carry Parent, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....							PAMMF GP, LLC	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			83-1689912 ..	.....	0001762448 ..	.....	PA Middle Market Fund, LP	..DE.....	NIA.....	PAMMF GP, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....							PASCBF III GP, LLC	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....							Private Advisors Small Company Buyout Fund III, LP	..DE.....	NIA.....	PASCBF III GP, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			20-4838202 ..	.....	0001374891 ..	.....	PASCBF IV GP, LLC	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....							Private Advisors Small Company Buyout Fund IV, LP	..DE.....	NIA.....	PASCBF IV GP, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			26-1662399 ..	.....	0001442524 ..	.....	PASCBF IV Carry Parent, LLC	..DE.....	NIA.....	PASCBF IV GP, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			45-2573409 ..	.....	.....	.....	PASCBF IV Carry, LLC	..DE.....	NIA.....	PASCBF IV Carry Parent, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			45-2591925 ..	.....	.....	.....	PASCBF V GP, LLC	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....							Private Advisors Small Company Buyout Fund V, LP	..DE.....	NIA.....	PASCBF V GP, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			45-4078336 ..	.....	0001537995 ..	.....	Private Advisors Small Company Buyout V - ERISA Fund, LP	..DE.....	NIA.....	PASCBF V GP, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....
.....			46-1799496 ..	.....	0001576987 ..	.....	.....	..DE.....	NIA.....	PASCBF V GP, LLC	Ownership.....	..100.000	New York Life Insurance Company	... NO.....	.....

ANNUAL STATEMENT FOR THE YEAR 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)	*
			46-2714292 .. 35-2476750 ..				PASCBF V Carry Parent, LLC	.. DE.....	.. NIA.....	Apogem Capital LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
							PASCBF V Carry, LLC	.. DE.....	.. NIA.....	PASBF V Carry Parent, LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
							PASCOPEF VI Carry Parent, LLC	.. DE.....	.. NIA.....	Apogem Capital LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
			47-4523581 ..				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.....	
							Private Advisors Small Company Private Equity Fund VI, LP	.. DE.....	.. NIA.....	PASCOPEF VI GP, LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
			46-4301623 ..		0001595889 ..		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.....	
			98-1223903 ..		0001635254 ..		PASCOPEF VII GP, LLC	.. DE.....	.. NIA.....	Apogem Capital LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
							Private Advisors Small Company Private Equity Fund VII, LP	.. DE.....	.. NIA.....	PASCOPEF VII GP, LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
			47-5430553 ..		0001657189 ..		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.....	
			98-1286549 ..		0001711424 ..		PASCOPEF VII Carry Parent, LLC	.. DE.....	.. NIA.....	Apogem Capital LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
							PASCOPEF VII Carry, LLC	.. DE.....	.. NIA.....	PASCOPEF VII Carry Parent LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
			47-5442078 ..				PASCOPEF VIII GP LLC	.. DE.....	.. NIA.....	Apogem Capital LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
							Private Advisors Small Company Private Equity Fund VIII, LP	.. DE.....	.. NIA.....	PASCOPEF VIII GP LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
							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.....	
			98-1417728 ..		0001711426 ..		PASCOPEF IX GP, LLC	.. DE.....	.. NIA.....	Apogem Capital LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
			84-1939809 ..				PA Small Company Private Equity Fund IX, LP	.. DE.....	.. NIA.....	PASCOPEF IX GP, LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
			84-1800282 ..				PA Small Company Private Equity Fund IX, (Cayman), LP	..CYM.....	.. NIA.....	PASCOPEF IX GP, LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
			98-1516465 ..				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.....	
							Cuyahoga Capital Partners IV Management Group LLC	.. DE.....	.. NIA.....	Apogem Capital LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
			26-4331000 ..					.. 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
							Cuyahoga Capital Emerging Buyout Partners Management Group LLC	.. DE.....	.. NIA.....	Apogem Capital LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
			26-3698069 ..	3835342 ..			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
			26-3698209 ..	3835351 ..			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.....	
			47-4479441 ..				PA Real Assets Carry Parent II, LLC	.. DE.....	.. NIA.....	Apogem Capital LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
							PA Real Assets Carry II, LLC	.. DE.....	.. NIA.....	PA Real Assets Carry Parent II, LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
			82-2582122 ..				PA Emerging Manager Carry Parent, LLC	.. DE.....	.. NIA.....	Apogem Capital LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
							PA Emerging Manager Carry, LLC	.. DE.....	.. NIA.....	PA Emerging Manager Carry Parent, LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
			47-4468334 ..				PA Emerging Manager Carry Parent II, LLC	.. DE.....	.. NIA.....	Apogem Capital LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
							PA Emerging Manager Carry II, LLC	.. DE.....	.. NIA.....	PA Emerging Manager Carry Parent II, LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
			82-2884836 ..				RIC I GP, LLC	.. DE.....	.. NIA.....	Apogem Capital LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
							Richmond Coinvestment Partners I, LP	.. DE.....	.. NIA.....	RIC I GP, LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
			47-4146929 ..				RIC I Carry Parent, LLC	.. DE.....	.. NIA.....	Apogem Capital LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
							RIC I Carry, LLC	.. DE.....	.. NIA.....	RIC I Carry Parent, LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
			47-4511149 ..				PASF V GP, LLC	.. DE.....	.. NIA.....	Apogem Capital LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
							Private Advisors Secondary Fund V, LP	.. DE.....	.. NIA.....	PASF V GP, LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
			47-4252449 ..		0001646590 ..		PASF V Carry Parent, LLC	.. DE.....	.. NIA.....	Apogem Capital LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	
							PASF V Carry, LLC	.. DE.....	.. NIA.....	PASF V Carry Parent, LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	

ANNUAL STATEMENT FOR THE YEAR 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)	*
			84-3310049 .. 84-3090059 ..				PASF VI GP, LLC	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	100.000 ..	New York Life Insurance Company	...NO.....	.....
							PA Secondary Fund VI, LP	..DE.....	NIA.....	PASF VI GP, LLC	Ownership.....	100.000 ..	New York Life Insurance Company	...NO.....	.....
							PA Secondary Fund VI Coinvestments, LP	..DE.....	NIA.....	PASF VI GP, LLC	Ownership.....	68.140 ..	New York Life Insurance Company	...NO.....	.....
							PA Secondary Fund VI (Cayman), LP	..CYM.....	NIA.....	PASF VI GP, LLC	Ownership.....	68.140 ..	New York Life Insurance Company	...NO.....	.....
							PARAF GP, LLC	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	100.000 ..	New York Life Insurance Company	...NO.....	.....
			47-5323045 ..		0001656546 ..		Private Advisors Real Assets Fund, LP	..DE.....	NIA.....	PARAF GP, LLC	Ownership.....	100.000 ..	New York Life Insurance Company	...NO.....	.....
							PARAF Carry Parent, LLC	..DE.....	NIA.....	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.....	.....
			81-4614299 ..		0001691962 ..		PASCCIF II GP, LLC	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	100.000 ..	New York Life Insurance Company	...NO.....	.....
							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 ..				PA Real Assets Fund III, LP	..DE.....	NIA.....	PARAF III GP LLC	Ownership.....	100.000 ..	New York Life Insurance Company	...NO.....	.....
			87-1875231 ..				SAF GP LLC	..DE.....	NIA.....	Apogem Capital LLC	Ownership.....	100.000 ..	New York Life Insurance Company	...NO.....	.....
			87-1371149 ..				Social Advancement Fund, LP	..DE.....	NIA.....	SAF GP LLC	Ownership.....	100.000 ..	New York Life Insurance Company	...NO.....	.....
			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.....	.....
							RidgeLake Co-Investment Partners, LP	..DE.....	NIA.....	RidgeLake Partners, LP	Ownership.....	100.000 ..	New York Life Insurance Company	...NO.....	.....
							New York Life Investment Management Holdings LLC	..MUS.....	NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	100.000 ..	New York Life Insurance Company	...NO.....	.....
							Jacob Ballas Capital India Pvt, Ltd.	..MUS.....	NIA.....	NYLCAP Holdings (Mauritius)	Ownership.....	23.300 ..	New York Life Insurance Company	...NO.....	.....
							Industrial Assets Holdings Limited	..MUS.....	NIA.....	NYLCAP Holdings (Mauritius)	Ownership.....	28.020 ..	New York Life Insurance Company	...NO.....	.....
							JB Cerestra Investment Management LLP	..MUS.....	NIA.....	NYLCAP Holdings (Mauritius)	Ownership.....	12.580 ..	New York Life Insurance Company	...NO.....	.....
							New York Life Investment Management Holdings LLC	..DE.....	NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	100.000 ..	New York Life Insurance Company	...NO.....	.....
			22-3704242 ..		0001103598 ..		NYLIM Service Company LLC	..DE.....	NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	100.000 ..	New York Life Insurance Company	...NO.....	.....
							NYL Workforce GP LLC	..DE.....	NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	100.000 ..	New York Life Insurance Company	...NO.....	.....
							New York Life Investment Management LLC	..DE.....	NIA.....	New York Life Investment Management 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.....	NYLIM Fund II GP, 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	..DE.....	NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	100.000 ..	New York Life Insurance Company	...NO.....	.....
							New York Life Investment Management Holdings LLC	..DE.....	NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	74.370 ..	New York Life Insurance Company	...NO.....	.....
			02-0811751 ..		0001483922 ..		IndexIQ LLC	..DE.....	NIA.....	IndexIQ Holdings LLC	Ownership.....	74.370 ..	New York Life Insurance Company	...NO.....	.....

ANNUAL STATEMENT FOR THE YEAR 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 Perce- ntage	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	Rela- tion- ship to Report- ing Entity	Directly Controlled by (Name of Entity/Person)					
			02-0811751 ..		0001483922 ..		IndexIQ LLC	..DE.....	..NIA.....	IndexIQ Holdings Inc.	Ownership.....	..25.630	New York Life Insurance Company	NO.....	.....
			02-0811753 ..		0001415996 ..		IndexIQ Advisors LLC	..DE.....	..NIA.....	IndexIQ LLC	Ownership.....	..100.000	New York Life Insurance Company	NO.....	.....
							IndexIQ Active ETF Trust	..DE.....	..NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	..98.500	New York Life Insurance Company	NO.....	.....
							IQ MacKay ESG Core Plus Bond ETF	..DE.....	..NIA.....	New York Life Investment Management LLC ...	Ownership.....	..95.560	New York Life Insurance Company	NO.....	.....
							IQ MacKay California Municipal Intermediate ETF	..DE.....	..NIA.....	New York Life Investment Management LLC ...	Ownership.....	..46.610	New York Life Insurance Company	NO.....	.....
							IQ MacKay California Municipal Intermediate ETF	..DE.....	..NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	..43.480	New York Life Insurance Company	NO.....	.....
							IQ MacKay ESG High Income ETF	..DE.....	..NIA.....	New York Life Investment Management LLC ...	Ownership.....	..99.530	New York Life Insurance Company	NO.....	.....
							IQ MacKay Multi-Sector Income ETF	..DE.....	..NIA.....	New York Life Investment Management LLC ...	Ownership.....	..99.260	New York Life Insurance Company	NO.....	.....
							IQ Winslow Focused Large Cap Growth ETF	..DE.....	..NIA.....	New York Life Investment Management LLC ...	Ownership.....	..95.190	New York Life Insurance Company	NO.....	.....
							IQ Winslow Large Cap Growth ETF	..DE.....	..NIA.....	New York Life Investment Management LLC ...	Ownership.....	..97.900	New York Life Insurance Company	NO.....	.....
							IndexIQ ETF Trust	..DE.....	..NIA.....	New York Life Insurance Company	Ownership.....	..10.200	New York Life Insurance Company	NO.....	.....
							IQ 50 Percent Hedged FTSE International ETF	..DE.....	..NIA.....	New York Life Investment Management LLC ...	Ownership.....	..51.160	New York Life Insurance Company	NO.....	.....
							IQ 500 International ETF	..DE.....	..NIA.....	New York Life Investment Management LLC ...	Ownership.....	..93.510	New York Life Insurance Company	NO.....	.....
							IQ Chaikin US Large Cap ETF	..DE.....	..NIA.....	New York Life Investment Management LLC ...	Ownership.....	..97.910	New York Life Insurance Company	NO.....	.....
							IQ Chaikin US Small Cap ETF	..DE.....	..NIA.....	New York Life Investment Management LLC ...	Ownership.....	..79.240	New York Life Insurance Company	NO.....	.....
							IQ Clean Oceans ETF	..DE.....	..NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	..76.060	New York Life Insurance Company	NO.....	.....
							IQ Cleaner Transport ETF	..DE.....	..NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	..75.780	New York Life Insurance Company	NO.....	.....
							IQ Engender Equality ETF	..DE.....	..NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	..79.940	New York Life Insurance Company	NO.....	.....
							IQ FTSE International Equity Currency Neutral ETF	..DE.....	..NIA.....	New York Life Investment Management LLC ...	Ownership.....	..39.870	New York Life Insurance Company	NO.....	.....
							IQ Global Equity R&D Leaders ETF	..DE.....	..NIA.....	New York Life Investment Management LLC ...	Ownership.....	..94.910	New York Life Insurance Company	NO.....	.....
							IQ Healthy Hearts ETF	..DE.....	..NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	..66.490	New York Life Insurance Company	NO.....	.....
							IQ S&P High Yield Low Volatility Bd ETF	..DE.....	..NIA.....	New York Life Investment Management LLC ...	Ownership.....	..54.570	New York Life Insurance Company	NO.....	.....
							IQ Candriam ESG International Equity ETF	..DE.....	..NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	..93.850	New York Life Insurance Company	NO.....	.....
							IQ Candriam ESG U.S. Mid Cap Equity ETF	..DE.....	..NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	..95.010	New York Life Insurance Company	NO.....	.....
							IQ Candriam ESG US Large Cap Equity ETF	..DE.....	..NIA.....	New York Life Investment Management LLC ...	Ownership.....	..84.420	New York Life Insurance Company	NO.....	.....
							IQ U.S. Large Cap R&D Leaders ETF	..DE.....	..NIA.....	New York Life Investment Management LLC ...	Ownership.....	..94.960	New York Life Insurance Company	NO.....	.....
							IQ U.S. Mid Cap R&D Leaders ETF	..DE.....	..NIA.....	New York Life Investment Management LLC ...	Ownership.....	..94.980	New York Life Insurance Company	NO.....	.....
							New York Life Investment Management Holdings International	..LUX.....	..NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	..100.000	New York Life Insurance Company	NO.....	.....
							New York Life Investment Management Holdings II International	..LUX.....	..NIA.....	New York Life Investment Management Holdings International	Ownership.....	..100.000	New York Life Insurance Company	NO.....	.....
							Candriam Group	..LUX.....	..NIA.....	New York Life Investment Management Holdings II International	Ownership.....	..100.000	New York Life Insurance Company	NO.....	.....
							CGH UK Acquisition Company Limited	..GBR.....	..NIA.....	Candriam Group	Ownership.....	..100.000	New York Life Insurance Company	NO.....	.....
							Tristan Capital Partners Holdings Limited ...	..GBR.....	..NIA.....	CGH UK Acquisition Company Limited	Ownership.....	..49.000	New York Life Insurance Company	NO.....	.....
							Tristan Capital Holdings Limited	..GBR.....	..NIA.....	Tristan Capital Partners Holdings Limited	Ownership.....	..100.000	New York Life Insurance Company	NO.....	.....
							Tristan Capital Partners LLP	..GBR.....	..NIA.....	Tristan Capital Partners Holdings Limited	Ownership.....	..100.000	New York Life Insurance Company	NO.....	.....
							EPISO 4 Co-Investment LLP	..GBR.....	..NIA.....	Tristan Capital Partners Holdings Limited	Ownership.....	..50.000	New York Life Insurance Company	NO.....	.....
							EPISO 4 (GP) LLP	..GBR.....	..NIA.....	EPISO 4 Co-Investment LLP	Ownership.....	..16.000	New York Life Insurance Company	NO.....	.....
							EPISO 4 Incentive Partners LLP	..GBR.....	..NIA.....	Tristan Capital Partners Holdings Limited	Ownership.....	..4.700	New York Life Insurance Company	NO.....	.....
							CCP 5 Co-Investment LLP	..GBR.....	..NIA.....	Tristan Capital Partners Holdings Limited	Ownership.....	..50.000	New York Life Insurance Company	NO.....	.....

ANNUAL STATEMENT FOR THE YEAR 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)	*
							Tristan Capital Limited	.GBR.....	NIA.....	Tristan Capital Partners Holdings Limited	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	.....
							Tristan Capital Partners LLP	.GBR.....	NIA.....	Tristan Capital Limited	Ownership.....	92.000 ...	New York Life Insurance Company	... NO.....	.....
							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	.GBR.....	NIA.....	COP III Co-Investment (GP) Limited	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	.....
							CCP IV Co-Investment LP	.GBR.....	NIA.....	COP III Co-Investment (GP) Limited	Ownership.....	100.000 ...	New York Life Insurance Company	... 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.....	COP III Incentive Partners (GP) Limited ..	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	.....
							CCP IV Incentive Partners LP	.GBR.....	NIA.....	COP III Incentive Partners (GP) Limited ..	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	.....
							Curzon Capital Partners III (GP) Limited	.GBR.....	NIA.....	Tristan Capital Partners LLP	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	.....
							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	.IMN.....	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.....	COP 5 Pool Partnership GP Limited	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	.....
							Tristan Capital Partners Asset Management Limited	.GBR.....	NIA.....	Tristan Capital Partners LLP	Ownership.....	100.000 ...	New York Life Insurance Company	... NO.....	.....
							TCP Poland 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.....	2.330 ...	New York Life Insurance Company	... NO.....	.....
							Candriam Monétaire SICAV	.FRA.....	NIA.....	Candriam France	Ownership.....	1.940 ...	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.....	.....

ANNUAL STATEMENT FOR THE YEAR 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 Percen- tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re- quired? (Yes/No)	16 *
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi- ciliary Loca- tion	Relation- ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)					
.....							KTA Holdco	.LUX.....	NIA.....	Candriam Luxembourg	Ownership.....	..66.670 ...	New York Life Insurance Company	NO.....	.....
.....							KTA Holdco	.LUX.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	..33.330 ...	New York Life Insurance Company	NO.....	.....
.....							Kartesia Management SA	.LUX.....	NIA.....	KTA Holdco	Ownership.....	..33.000 ...	New York Life Insurance Company	NO.....	.....
.....							Kartesia UK Ltd.	.GBR.....	NIA.....	Kartesia Management SA	Ownership.....	..100.000 ...	New York Life Insurance Company	NO.....	.....
.....							Kartesia Belgium	.BEL.....	NIA.....	Kartesia Management SA	Ownership.....	..100.000 ...	New York Life Insurance Company	NO.....	.....
.....							Kartesia Credit FFS	.FRA.....	NIA.....	Kartesia Management SA	Ownership.....	..100.000 ...	New York Life Insurance Company	NO.....	.....
.....							Kartesia GP III	.LUX.....	NIA.....	Kartesia Management SA	Ownership.....	..100.000 ...	New York Life Insurance Company	NO.....	.....
.....							Kartesia Credit Opportunities III S.C.A., SICAV-SIF	.LUX.....	NIA.....	Kartesia GP III	Ownership.....	..100.000 ...	New York Life Insurance Company	NO.....	.....
.....							Kartesia Securities	.LUX.....	NIA.....	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership.....	..100.000 ...	New York Life Insurance Company	NO.....	.....
.....							Kartesia III Topco S.?r.l.	.LUX.....	NIA.....	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership.....	..100.000 ...	New York Life Insurance Company	NO.....	.....
.....							Kartesia GP IV	.LUX.....	NIA.....	Kartesia Management SA	Ownership.....	..100.000 ...	New York Life Insurance Company	NO.....	.....
.....							Kartesia Credit Opportunities IV SCS SICAV- SIF	.LUX.....	NIA.....	Kartesia GP IV	Ownership.....	..100.000 ...	New York Life Insurance Company	NO.....	.....
.....							Kartesia Securities IV	.LUX.....	NIA.....	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership.....	..100.000 ...	New York Life Insurance Company	NO.....	.....
.....							Kartesia Securities IV Topco S.?r.l.	.LUX.....	NIA.....	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership.....	..100.000 ...	New York Life Insurance Company	NO.....	.....
.....							Kartesia Master GP	.LUX.....	NIA.....	Kartesia Management SA	Ownership.....	..100.000 ...	New York Life Insurance Company	NO.....	.....
.....							Kartesia Credit Opportunities V Feeder SCS Kartesia Senior Opportunities I SCS, SICAV- RAIF	.LUX.....	NIA.....	Kartesia Master GP	Ownership.....	..100.000 ...	New York Life Insurance Company	NO.....	.....
.....							KASS Unleveled S.?r.l.	.LUX.....	NIA.....	Kartesia Master GP	Ownership.....	..100.000 ...	New York Life Insurance Company	NO.....	.....
.....							KSO I Topco S.?r.l.	.LUX.....	NIA.....	KASS Unleveled S.?r.l.	Ownership.....	..100.000 ...	New York Life Insurance Company	NO.....	.....
.....							Kartesia Credit Opportunities V SCS	.LUX.....	NIA.....	Kartesia Master GP	Ownership.....	..100.000 ...	New York Life Insurance Company	NO.....	.....
.....							Kartesia Securities V S.?r.l.	.LUX.....	NIA.....	Kartesia Credit Opportunities V SCS	Ownership.....	..100.000 ...	New York Life Insurance Company	NO.....	.....
.....							Cordius	.LUX.....	NIA.....	Candriam Luxembourg	Ownership.....	..8.680 ...	New York Life Insurance Company	NO.....	.....
.....							Cordius	.LUX.....	NIA.....	Candriam Belgium	Ownership.....	..5.020 ...	New York Life Insurance Company	NO.....	.....
.....							Cordius CIG	.LUX.....	NIA.....	Candriam Belgium	Ownership.....	..36.640 ...	New York Life Insurance Company	NO.....	.....
.....							Cordius CIG	.LUX.....	NIA.....	Candriam Luxembourg	Ownership.....	..63.360 ...	New York Life Insurance Company	NO.....	.....
.....							IndexIQ	.LUX.....	NIA.....	Cordius CIG	Ownership.....	..0.410 ...	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.....	..6.190 ...	New York Life Insurance Company	NO.....	.....
.....							IndexIQ Factors Sustainable Europe Equity ...	.LUX.....	NIA.....	Cordius CIG	Ownership.....	..0.240 ...	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.....	..0.870 ...	New York Life Insurance Company	NO.....	.....
.....							Candriam Absolute Return	.LUX.....	NIA.....	Cordius CIG	Ownership.....	..0.310 ...	New York Life Insurance Company	NO.....	.....
.....							Candriam Absolute Return Equity Market Neutral	.LUX.....	NIA.....	Cordius CIG	Ownership.....	..0.310 ...	New York Life Insurance Company	NO.....	.....
.....							Candriam Bonds	.LUX.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	..0.210 ...	New York Life Insurance Company	NO.....	.....
.....							Candriam Bonds Capital Securities	.LUX.....	NIA.....	Cordius CIG	Ownership.....	..0.010 ...	New York Life Insurance Company	NO.....	.....
.....							Candriam Bonds Credit Alpha	.LUX.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	..19.930 ...	New York Life Insurance Company	NO.....	.....
.....							Candriam Bonds Credit Alpha	.LUX.....	NIA.....	Cordius CIG	Ownership.....	..0.010 ...	New York Life Insurance Company	NO.....	.....

ANNUAL STATEMENT FOR THE YEAR 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)	*
.....							Candriam Bonds Emerging Markets	.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.....	.....
.....							Candriam Bonds Emerging Markets Corporate	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	... NO.....	.....
.....							Candriam Bonds Emerging Markets Total Return .....	.....	.....	.....	.....	.....	.....	.....	.....
.....								.LUX.....	NIA.....	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.....	2.080	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.....	.....
.....							Candriam Equities L .....	.....	.....	.....	.....	.....	.....	.....	.....
.....							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.....	75.050	New York Life Insurance Company	... NO.....	.....
.....							Candriam Equities L Risk Arbitrage Opportunities	.LUX.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	18.110	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.....	.....
.....										New York Life Insurance and Annuity Corporation	Ownership.....	52.210	New York Life Insurance Company	... NO.....	.....
.....							Candriam GF	.LUX.....	NIA.....	Cordius CIG	Ownership.....	4.410	New York Life Insurance Company	... NO.....	.....
.....							Candriam GF	.LUX.....	NIA.....	New York Life Investment Management LLC	Ownership.....	5.700	New York Life Insurance Company	... NO.....	.....
.....							Candriam GF AUSBIL Global Essential Infrastructure	.LUX.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	89.290	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 AUSBIL Global Small Cap	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	... NO.....	.....
.....							Candriam GF AUSBIL Global Small Cap	.LUX.....	NIA.....	New York Life Investment Management LLC	Ownership.....	99.990	New York Life Insurance Company	... NO.....	.....
.....							Candriam GF Short Duration US High Yield Bonds	.LUX.....	NIA.....	Cordius CIG	Ownership.....	94.200	New York Life Insurance Company	... NO.....	.....
.....										New York Life Insurance and Annuity Corporation	Ownership.....	96.260	New York Life Insurance Company	... NO.....	.....
.....							Candriam GF US Corporate Bonds	.LUX.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	38.950	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 GF US High Yield Corporate Bonds ... ..	.....	.....	New York Life Insurance and Annuity Corporation	Ownership.....	30.620	New York Life Insurance Company	... NO.....	.....
.....							Candriam Impact One	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.070	New York Life Insurance Company	... NO.....	.....
.....							Candriam L	.LUX.....	NIA.....	Cordius CIG	Ownership.....	4.550	New York Life Insurance Company	... NO.....	.....
.....							Candriam L Dynamic Asset Allocation	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	... NO.....	.....
.....							Candriam L Multi-Asset Income & Growth	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.030	New York Life Insurance Company	... NO.....	.....
.....							Candriam L Multi-Asset Premia	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.040	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.....	0.030	New York Life Insurance Company	... NO.....	.....
.....							Candriam M Impact Finance	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.050	New York Life Insurance Company	... NO.....	.....
.....							Candriam M Multi Strategies	.LUX.....	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.....	.....
.....										New York Life Insurance and Annuity Corporation	Ownership.....	0.100	New York Life Insurance Company	... NO.....	.....

ANNUAL STATEMENT FOR THE YEAR 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)	*
							Candriam Sustainable Bond Global	.LUX.....	NIA.....	Cordius CIG	Ownership.....	0.020	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.....	33.620	New York Life Insurance Company	NO.....	
							Candriam World Alternative Alphamax	.LUX.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	33.770	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.....	
							Ausbil Investment Management Limited	.AUS.....	NIA.....	New York Life Investment Management Holdings II International	Ownership.....	79.660	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.....	
							Ausbil Investment Management Limited Employee Share Trust	.AUS.....	NIA.....	Ausbil Investment Management Limited	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							Ausbil Active Sustainable Equity Fund	.AUS.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	10.910	New York Life Insurance Company	NO.....	
							Ausbil IT – Ausbil Global SmallCap Fund	.AUS.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	27.220	New York Life Insurance Company	NO.....	
							Ausbil IT Ausbil Long Short Focus Fund	.AUS.....	NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	8.690	New York Life Insurance Company	NO.....	
			56-2412827 ..		0000914898 ..		NYLIFE Distributors LLC	.DE.....	NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
			27-0169511 ..	3663273 ..			Huntsville NYL LLC	.DE.....	NIA.....	NYLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							CC Acquisitions, LP	.DE.....	NIA.....	NYLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							REEP-IND Cedar Farms TN LLC	.DE.....	NIA.....	NYLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
			61-1724274 ..				REEP-IND Continental NC LLC	.DE.....	NIA.....	NYLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
			46-3561738 ..				LRC-Patriot, LLC	.DE.....	NIA.....	REEP-IND Continental NC LLC	Ownership.....	93.000	New York Life Insurance Company	NO.....	
			35-2496884 ..				REEP-LRC Industrial LLC	.DE.....	NIA.....	LRC-Patriot, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							REEP-IND Forest Park NJ LLC	.DE.....	NIA.....	NYLife Real Estate Holdings, LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							FP Building 4 LLC	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							FP Building 1-2-3 LLC	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							FP Building 17, LLC	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							FP Building 20, LLC	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							FP Mantua Grove LLC	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							FP Lot 1.01 LLC	.DE.....	NIA.....	REEP-IND Forest Park NJ LLC	Ownership.....	100.000	New York Life Insurance Company	NO.....	
							REEP-IND NJ LLC	.DE.....	NIA.....	NYLife 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.....	

ANNUAL STATEMENT FOR THE YEAR 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)	*
			46-2951535 .. 20-1807159 ..				REEP-MF Cumberland TN LLC	.. DE.....	.. NIA.....	NYLife Real Estate Holdings, LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	.....
							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.....	NYLife Real Estate Holdings, LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	.....
							REEP-MF Marina Landing WA LLC	.. DE.....	.. NIA.....	NYLife 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.....	NYLife 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.....	NYLife Real Estate Holdings, LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 NO.....	.....
							REEP-MF Woodridge IL LLC	.. DE.....	.. NIA.....	NYLife Real Estate Holdings, LLC	Ownership.....	100.000 ..	New York Life Insurance Company	 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 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-MJ 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-MJ 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-MJ 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-MJ 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-MF 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.....	86.150 ..	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.....	.....

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)	*
....							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.....	NVLife Real Estate Holdings LLC	Ownership.....	..100.000	New York Life Insurance Company	 NO.....	.....
....			87-2917401 ..	.....	.....	.....	REEP-MP 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.
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.

SCHEDULE Y

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

54

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

[illegible]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a “NONE” report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

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

SUPPLEMENTAL FILINGS

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

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

APRIL FILING

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

AUGUST FILING

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

Explanations:

10.
11.
12.
13.
16.
18.
20.
21.
22.
25.
26.
27.
28.
30.
31.
32.
33.
35.
38.
39.
40.
41.

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]



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



12. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



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



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



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



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



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



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.

Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]
28.

Workers' Compensation Carve-Out Supplement [Document Identifier 495]
30.

Medicare Part D Coverage Supplement [Document Identifier 365]
31.

Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
32.

Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
33.

Relief from the Requirements for Audit Committees [Document Identifier 226]
35.

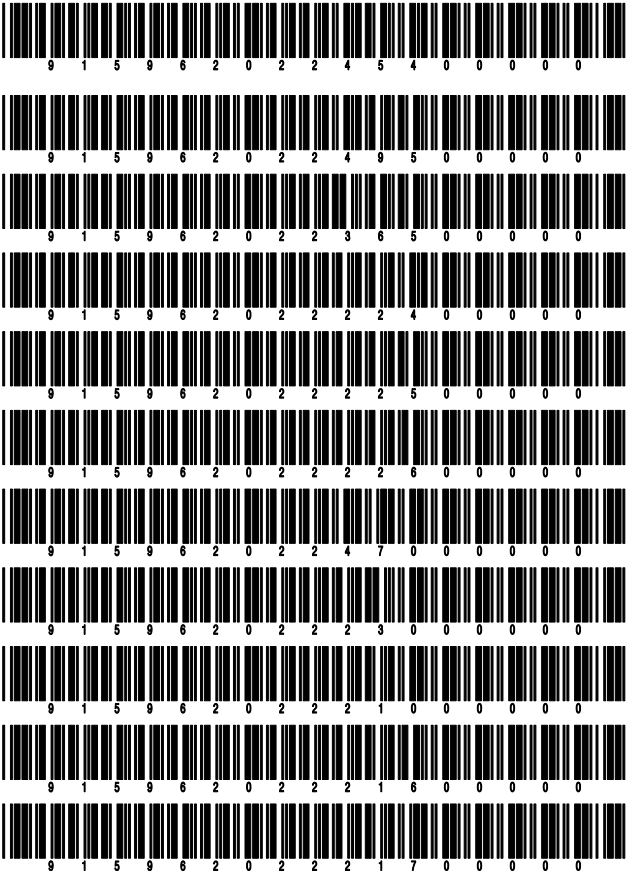
Health Care Receivables Supplement [Document Identifier 470]
38.

Credit Insurance Experience Exhibit [Document Identifier 230]
39.

Accident and Health Policy Experience Exhibit [Document Identifier 210]
40.

Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]
41.

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



ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1	2	3	4
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
2504. Interest maintenance reserves	58,629,790	58,629,790		
2505. Amount due for undelivered securities	321,884	321,884		
2597. Summary of remaining write-ins for Line 25 from overflow page	58,951,674	58,951,674		

Additional Write-ins for Liabilities Line 25

	1	2
	Current Year	Prior Year
2504. Deferred gains liability	4,767,697	5,980,257
2505. Other payable	(1,186,832)	777,471
2597. Summary of remaining write-ins for Line 25 from overflow page	3,580,865	6,757,728

Additional Write-ins for Summary of Operations Line 8.3

	1	2
	Current Year	Prior Year
08.304. Miscellaneous Income	(3,137,599)	2,477,864
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	(3,137,599)	2,477,864

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	5,531,683,288	4.497	5,531,683,283		5,531,683,283	4.498
1.02 All other governments	172,327,488	0.140	172,327,487		172,327,487	0.140
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000				0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	10,805,487,728	8.784	10,805,487,683		10,805,487,683	8.786
1.06 Industrial and miscellaneous	72,752,304,867	59.141	72,752,304,919		72,752,304,919	59.153
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates	3,149,044,376	2.560	3,149,044,376		3,149,044,376	2.560
1.09 SVO identified funds	835,335,850	0.679	835,335,850		835,335,850	0.679
1.10 Unaffiliated bank loans	570,682,544	0.464	570,682,543		570,682,543	0.464
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	93,816,866,141	76.264	93,816,866,141		93,816,866,141	76.280
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	49,218,803	0.040	49,218,803		49,218,803	0.040
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	49,218,803	0.040	49,218,803		49,218,803	0.040
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	385,493,436	0.313	385,493,436		385,493,436	0.313
3.02 Industrial and miscellaneous Other (Unaffiliated)	126,314,707	0.103	126,314,707		126,314,707	0.103
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds	238,775,243	0.194	238,775,243		238,775,243	0.194
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds	485,091,240	0.394	485,091,240		485,091,240	0.394
3.09 Total common stocks	1,235,674,626	1.004	1,235,674,626		1,235,674,626	1.005
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages	4,870,869	0.004	4,870,869		4,870,869	0.004
4.03 Commercial mortgages	15,057,718,950	12.240	15,057,718,950		15,057,718,950	12.243
4.04 Mezzanine real estate loans	481,623,690	0.392	481,623,690		481,623,690	0.392
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans	15,544,213,509	12.636	15,544,213,509		15,544,213,509	12.639
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income	93,448,989	0.076	93,448,989		93,448,989	0.076
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate	93,448,989	0.076	93,448,989		93,448,989	0.076
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(210,734,650)	(0.171)	(210,734,650)		(210,734,650)	(0.171)
6.02 Cash equivalents (Schedule E, Part 2)	4,485,047,955	3.646	4,485,047,958		4,485,047,958	3.647
6.03 Short-term investments (Schedule DA)	2,126,480,874	1.729	2,126,480,872		2,126,480,872	1.729
6.04 Total cash, cash equivalents and short-term investments	6,400,794,179	5.203	6,400,794,180		6,400,794,180	5.204
7. Contract loans	883,296,200	0.718	862,222,852		862,222,852	0.701
8. Derivatives (Schedule DB)	1,360,005,309	1.106	1,360,005,309		1,360,005,309	1.106
9. Other invested assets (Schedule BA)	3,316,159,880	2.696	3,311,608,253		3,311,608,253	2.693
10. Receivables for securities	9,801,295	0.008	9,801,295		9,801,295	0.008
11. Securities Lending (Schedule DL, Part 1).....		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	306,127,919	0.249	306,127,919		306,127,919	0.249
13. Total invested assets	123,015,606,850	100.000	122,989,981,876		122,989,981,876	100.000

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year	95,731,842
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11	
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	
	6.2 Totals, Part 3, Column 13	
7.	Deduct current year's other than temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	2,282,852
	8.2 Totals, Part 3, Column 9	2,282,852
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	93,448,990
10.	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10)	93,448,990

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	14,314,663,800
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	2,365,911,572
	2.2 Additional investment made after acquisition (Part 2, Column 8)	265,721,827
		2,631,633,399
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	7,149,765
	3.2 Totals, Part 3, Column 11	7,149,765
4.	Accrual of discount	10,204,945
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	3,575,000
		3,575,000
6.	Total gain (loss) on disposals, Part 3, Column 18	250
7.	Deduct amounts received on disposals, Part 3, Column 15	1,410,636,499
8.	Deduct amortization of premium and mortgage interest points and commitment fees	77,870
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 13	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 10	12,299,281
		12,299,281
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	15,544,213,510
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	15,544,213,510
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	15,544,213,510

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		3,120,163,858
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	690,904,852	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	162,957,835	853,862,687
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		14,230
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	25,206,813	
	5.2 Totals, Part 3, Column 9	2,853,570	28,060,383
6.	Total gain (loss) on disposals, Part 3, Column 19		45,057,215
7.	Deduct amounts received on disposals, Part 3, Column 16		635,476,297
8.	Deduct amortization of premium and depreciation		50,959,270
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(15,015,896)	
	9.2 Totals, Part 3, Column 14	(3,318,043)	(18,333,939)
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	25,473,568	
	10.2 Totals, Part 3, Column 11	755,420	26,228,987
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		3,316,159,880
12.	Deduct total nonadmitted amounts		4,551,627
13.	Statement value at end of current period (Line 11 minus Line 12)		3,311,608,252

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	92,402,104,684	
2.	Cost of bonds and stocks acquired, Part 3, Column 7	20,267,778,716	
3.	Accrual of discount	159,813,211	
4.	Unrealized valuation increase (decrease):		
4.1.	Part 1, Column 12	(43,443,126)	
4.2.	Part 2, Section 1, Column 15	(715,783)	
4.3.	Part 2, Section 2, Column 13	(143,519,972)	
4.4.	Part 4, Column 11	(66,599,732)	(254,278,613)
5.	Total gain (loss) on disposals, Part 4, Column 19	22,605,660	
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	17,013,427,281	
7.	Deduct amortization of premium	76,788,621	
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1.	Part 1, Column 15	(354,290,626)	
8.2.	Part 2, Section 1, Column 19	(6,378)	
8.3.	Part 2, Section 2, Column 16	(11,196,556)	
8.4.	Part 4, Column 15	7,579,194	(357,914,366)
9.	Deduct current year's other than temporary impairment recognized:		
9.1.	Part 1, Column 14	66,658,596	
9.2.	Part 2, Section 1, Column 17		
9.3.	Part 2, Section 2, Column 14	9,602,438	
9.4.	Part 4, Column 13	10,477,742	86,738,776
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	38,604,913	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	95,101,759,526	
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	95,101,759,526	

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States 2. Canada 3. Other Countries 4. Totals	5,531,683,288 53,778,769 118,548,719 5,704,010,776	4,325,857,307 52,472,726 104,475,242 4,482,805,275	5,444,937,572 53,828,296 119,105,936 5,617,871,804	6,058,897,054 53,480,443 114,491,551 6,226,869,048
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	10,805,487,728	9,493,703,453	10,562,655,989	12,129,382,483
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States 9. Canada 10. Other Countries 11. Totals	57,316,513,571 1,915,326,375 14,926,483,315 74,158,323,261	51,488,571,404 1,755,036,173 13,659,909,799 66,903,517,376	57,536,184,798 1,935,909,906 15,344,558,671 74,816,653,375	56,807,074,405 1,926,472,576 14,953,483,459 73,687,030,440
Parent, Subsidiaries and Affiliates	12. Totals	3,149,044,376	3,051,508,127	3,148,849,034	3,150,229,916
	13. Total Bonds	93,816,866,141	83,931,534,231	94,146,030,202	95,193,511,887
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States 15. Canada 16. Other Countries 17. Totals	49,018,627 200,176 49,218,803	49,018,627 200,176 49,218,803	19,985,044 234,953 20,219,997	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	49,218,803	49,218,803	20,219,997	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States 21. Canada 22. Other Countries 23. Totals	796,602,978 95,891,136 343,180,512 1,235,674,626	796,602,972 95,891,137 343,180,517 1,235,674,626	514,830,087 16,058,746 352,321,087 883,209,920	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	1,235,674,626	1,235,674,626	883,209,920	
	26. Total Stocks	1,284,893,429	1,284,893,429	903,429,917	
	27. Total Bonds and Stocks	95,101,759,570	85,216,427,660	95,049,460,119	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	5,472,690,164	1,169,813,594	1,098,179,168	716,310,588	2,279,612,550	XXX	10,736,606,064	10.7	7,217,955,871	7.8	10,719,225,448	17,380,616
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	5,472,690,164	1,169,813,594	1,098,179,168	716,310,588	2,279,612,550	XXX	10,736,606,064	10.7	7,217,955,871	7.8	10,719,225,448	17,380,616
2. All Other Governments												
2.1 NAIC 1	21,200,090	40,400,960	55,340,885	3,010,645	10,344,053	XXX	130,296,633	0.1	215,424,639	0.2	93,708,453	36,588,180
2.2 NAIC 2		12,785,715	8,110,862	5,338,459	3,768,679	XXX	30,003,715	0.0	39,380,594	0.0	22,100,222	7,903,493
2.3 NAIC 3	1,204,779	6,934,232	1,634,117		2,752,707	XXX	12,525,835	0.0	11,041,026	0.0	12,525,834	1
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	22,404,869	60,120,907	65,085,864	8,349,104	16,865,439	XXX	172,826,183	0.2	265,846,259	0.3	128,334,509	44,491,674
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	301,050,260	1,716,014,336	2,769,951,436	2,806,200,868	2,873,966,453	XXX	10,467,183,353	10.4	13,989,016,261	15.1	10,353,892,798	113,290,555
5.2 NAIC 2		993,477	16,179,881	220,858,341	103,964,055	XXX	341,995,754	0.3	548,407,458	0.6	326,995,754	15,000,000
5.3 NAIC 3		3,110,498	5,400,095	4,618,169	562,199	XXX	13,690,961	0.0	56,481,016	0.1	13,690,961	
5.4 NAIC 4						XXX						
5.5 NAIC 5			38,111	22,826		XXX	60,937	0.0				60,937
5.6 NAIC 6						XXX						
5.7 Totals	301,050,260	1,720,118,311	2,791,569,523	3,031,700,204	2,978,492,707	XXX	10,822,931,005	10.8	14,593,904,735	15.8	10,694,579,513	128,351,492

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
SCHEDULE D - PART 1A - SECTION 1 (Continued)

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	3,276,511,003	16,704,410,142	10,827,127,171	3,755,093,632	6,631,007,148	XXX	41,194,149,096	41.1	37,098,453,445	40.1	18,106,924,348	23,087,224,748
6.2 NAIC 2	2,735,794,417	11,948,918,447	9,745,911,906	2,597,147,021	2,065,507,920	XXX	29,093,279,711	29.0	25,774,724,497	27.9	14,422,947,606	14,670,332,105
6.3 NAIC 3	153,255,533	1,174,025,854	839,988,173	54,237,500	20,331,002	XXX	2,241,838,062	2.2	2,308,728,168	2.5	699,495,643	1,542,342,419
6.4 NAIC 4	97,381,122	742,050,551	362,173,376	13,512,044	1,638,748	XXX	1,216,755,841	1.2	1,132,803,629	1.2	202,037,888	1,014,717,953
6.5 NAIC 5	40,071,187	122,530,955	30,635,885	1,900,886	1,016,278	XXX	196,155,191	0.2	351,623,857	0.4	27,280,546	168,874,645
6.6 NAIC 6	1,384,953	15,545,602	5,494,890	844,451	6,067,651	XXX	29,337,547	0.0	112,031,278	0.1	4,106,046	25,231,501
6.7 Totals	6,304,398,215	30,707,481,551	21,811,331,401	6,422,735,534	8,725,568,747	XXX	73,971,515,448	73.8	66,778,364,874	72.2	33,462,792,077	40,508,723,371
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	8,542,279	93,054,560	44,303,974			XXX	145,900,813	0.1				145,900,813
8.2 NAIC 2		2,950,622,900	4,150,000			XXX	2,954,772,900	2.9	2,895,559,880	3.1		2,954,772,900
8.3 NAIC 3			48,370,663			XXX	48,370,663	0.0				48,370,663
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals	8,542,279	3,043,677,460	96,824,637			XXX	3,149,044,376	3.1	2,895,559,880	3.1		3,149,044,376
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	809,859,870	809,859,870	0.8	99,708,048	0.1	809,859,870	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	25,475,980	25,475,980	0.0	24,884,860	0.0	25,475,980	
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX	835,335,850	835,335,850	0.8	124,592,908	0.1	835,335,850	
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2		4,359,071				XXX	4,359,071	0.0	9,067,474	0.0		4,359,071
10.3 NAIC 3		62,602,931	33,588,724			XXX	96,191,655	0.1	133,071,244	0.1		96,191,655
10.4 NAIC 4	1,190,937	267,927,888	158,049,743			XXX	427,168,568	0.4	479,724,527	0.5		427,168,568
10.5 NAIC 5	2,468,475	34,548,796	5,144,136			XXX	42,161,407	0.0	47,233,870	0.1	2,510,555	39,650,852
10.6 NAIC 6	104,960	696,882				XXX	801,842	0.0	1,662,191	0.0		801,842
10.7 Totals	3,764,372	370,135,568	196,782,603			XXX	570,682,543	0.6	670,759,306	0.7	2,510,555	568,171,988
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX			XXX	XXX		
11.2 NAIC 2						XXX			XXX	XXX		
11.3 NAIC 3						XXX			XXX	XXX		
11.4 NAIC 4						XXX			XXX	XXX		
11.5 NAIC 5						XXX			XXX	XXX		
11.6 NAIC 6						XXX			XXX	XXX		
11.7 Totals						XXX			XXX	XXX		

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
SCHEDULE D - PART 1A - SECTION 1 (Continued)

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 9,079,993,796	19,723,693,592	14,794,902,634	7,280,615,733	11,794,930,204		62,674,135,959	62.5	XXX	XXX	39,273,751,047	23,400,384,912
12.2 NAIC 2	(d) 2,735,794,417	14,917,679,610	9,774,352,649	2,823,343,821	2,173,240,654	809,859,870	33,234,271,021	33.1	XXX	XXX	15,581,903,452	17,652,367,569
12.3 NAIC 3	(d) 154,460,312	1,246,673,515	928,981,772	58,855,669	23,645,908		2,412,617,176	2.4	XXX	XXX	725,712,438	1,686,904,738
12.4 NAIC 4	(d) 98,572,059	1,009,978,439	520,223,119	13,512,044	1,638,748	25,475,980	1,669,400,389	1.7	XXX	XXX	227,513,868	1,441,886,521
12.5 NAIC 5	(d) 42,539,662	157,079,751	35,818,132	1,923,712	1,016,278		(c) 238,377,535	0.2	XXX	XXX	29,791,101	208,586,434
12.6 NAIC 6	(d) 1,489,913	16,242,484	5,494,890	844,451	6,067,651		(c) 30,139,389	0.0	XXX	XXX	4,106,046	26,033,343
12.7 Totals	12,112,850,159	37,071,347,391	26,059,773,196	10,179,095,430	14,000,539,443	835,335,850		100.0			55,842,777,952	44,416,163,517
							100,258,941,46					
12.8 Line 12.7 as a % of Col. 7	12.1	37.0	26.0	10.2	14.0	0.8	(b) 9 100.0	XXX	XXX	XXX	55.7	44.3
13. Total Bonds Prior Year												
13.1 NAIC 1	5,750,334,456	17,393,885,037	15,603,308,623	7,888,110,807	11,885,211,293		XXX	XXX	58,520,850,216	63.2	38,180,993,979	20,339,856,237
13.2 NAIC 2	1,594,933,424	12,817,323,523	9,243,963,446	3,185,537,952	2,425,381,558	99,708,048	XXX	XXX	29,366,847,951	31.7	13,223,544,350	16,143,303,601
13.3 NAIC 3	127,249,414	1,184,485,985	1,078,756,267	53,964,589	64,865,199		XXX	XXX	2,509,321,454	2.7	826,388,555	1,682,932,899
13.4 NAIC 4	58,908,682	809,134,576	731,785,193	11,096,784	1,602,921	24,884,860	XXX	XXX	1,637,413,016	1.8	211,511,732	1,425,901,284
13.5 NAIC 5	62,924,266	284,791,410	48,900,615	1,512,462	728,974		XXX	XXX	(c) 398,857,727	0.4	47,753,563	351,104,164
13.6 NAIC 6	15,295,179	46,829,287	34,051,958	14,054,391	3,462,654		XXX	XXX	(c) 113,693,469	0.1		113,693,469
13.7 Totals	7,609,645,421	32,536,449,818	26,740,766,102	11,154,276,985	14,381,252,599	124,592,908	XXX	XXX	(b) 92,546,983,833	100.0	52,490,192,179	40,056,791,654
13.8 Line 13.7 as a % of Col. 9	8.2	35.2	28.9	12.1	15.5	0.1	XXX	XXX	100.0	XXX	56.7	43.3
14. Total Publicly Traded Bonds												
14.1 NAIC 1	7,155,279,660	10,730,920,539	8,843,411,906	4,497,406,495	8,046,732,448		39,273,751,048	39.2	38,180,993,979	41.3	39,273,751,048	XXX
14.2 NAIC 2	904,561,015	6,653,351,158	4,623,153,681	838,166,157	1,752,811,570	809,859,870	15,581,903,451	15.5	13,223,544,350	14.3	15,581,903,451	XXX
14.3 NAIC 3	51,862,154	396,231,936	243,870,429	15,415,331	18,332,587		725,712,437	0.7	826,388,555	0.9	725,712,437	XXX
14.4 NAIC 4	6,254,044	146,290,872	46,576,157	2,916,816		25,475,980	227,513,869	0.2	211,511,732	0.2	227,513,869	XXX
14.5 NAIC 5	2,505,653	16,556,923	9,932,606	740,019	55,900		29,791,101	0.0	47,753,563	0.1	29,791,101	XXX
14.6 NAIC 6	525,806	1,731,418	1,848,822				4,106,046	0.0			4,106,046	XXX
14.7 Totals	8,120,988,332	17,945,082,846	13,768,793,601	5,354,644,818	9,817,932,505	835,335,850	55,842,777,952	55.7	52,490,192,179	56.7	55,842,777,952	XXX
14.8 Line 14.7 as a % of Col. 7	14.5	32.1	24.7	9.6	17.6	1.5	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	8.1	17.9	13.7	5.3	9.8	0.8	55.7	XXX	XXX	XXX	55.7	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	1,924,714,136	8,992,773,053	5,951,490,728	2,783,209,238	3,748,197,756		23,400,384,911	23.3	20,339,856,237	22.0	XXX	23,400,384,911
15.2 NAIC 2	1,831,233,402	8,264,328,452	5,151,198,968	1,985,177,664	420,429,084		17,652,367,570	17.6	16,143,303,601	17.4	XXX	17,652,367,570
15.3 NAIC 3	102,598,158	850,441,579	685,111,343	43,440,338	5,313,321		1,686,904,739	1.7	1,682,932,899	1.8	XXX	1,686,904,739
15.4 NAIC 4	92,318,015	863,687,567	473,646,962	10,595,228	1,638,748		1,441,886,520	1.4	1,425,901,284	1.5	XXX	1,441,886,520
15.5 NAIC 5	40,034,009	140,522,828	25,885,526	1,183,693	960,378		208,586,434	0.2	351,104,164	0.4	XXX	208,586,434
15.6 NAIC 6	964,107	14,511,066	3,646,068	844,451	6,067,651		26,033,343	0.0	113,693,469	0.1	XXX	26,033,343
15.7 Totals	3,991,861,827	19,126,264,545	12,290,979,595	4,824,450,612	4,182,606,938		44,416,163,517	44.3	40,056,791,654	43.3	XXX	44,416,163,517
15.8 Line 15.7 as a % of Col. 7	9.0	43.1	27.7	10.9	9.4		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	4.0	19.1	12.3	4.8	4.2		44.3	XXX	XXX	XXX	XXX	44.3

(a) Includes \$ 17,835,911,161 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$ 1,316,654,582 current year of bonds with Z designations and \$ 723,275,699 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes \$ 12,284,899 current year, \$ 13,047,100 prior year of bonds with 5GI designations and \$ 15,801,532 current year, \$ 62,631,402 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 5,768,348,343 ; NAIC 2 \$ 659,696,775 ; NAIC 3 \$ 14,030,212 ; NAIC 4 \$; NAIC 5 \$; NAIC 6 \$

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	5,214,619,917	236,250,529	226,544,115	35,940,037	2,222,639,114	XXX	7,935,993,712	7.9	4,046,038,046	4.4	7,935,497,389	496,323
1.02 Residential Mortgage-Backed Securities	40,419,828	144,579,120	155,329,521	154,320,552	10,236,001	XXX	504,885,022	0.5	701,444,153	0.8	504,885,023	(1)
1.03 Commercial Mortgage-Backed Securities	204,273,192	760,354,890	703,772,671	526,049,999	46,737,435	XXX	2,241,188,187	2.2	2,402,497,770	2.6	2,241,188,187	
1.04 Other Loan-Backed and Structured Securities ...	13,377,226	28,629,054	12,532,862			XXX	54,539,142	0.1	67,975,902	0.1	37,654,850	16,884,292
1.05 Totals	5,472,690,163	1,169,813,593	1,098,179,169	716,310,588	2,279,612,550	XXX	10,736,606,063	10.7	7,217,955,871	7.8	10,719,225,449	17,380,614
2. All Other Governments												
2.01 Issuer Obligations	22,404,868	60,120,907	65,085,863	8,349,104	16,865,438	XXX	172,826,180	0.2	265,846,256	0.3	128,334,509	44,491,671
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities ...						XXX						
2.05 Totals	22,404,868	60,120,907	65,085,863	8,349,104	16,865,438	XXX	172,826,180	0.2	265,846,256	0.3	128,334,509	44,491,671
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities ...						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities ...						XXX						
4.05 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	41,588,000	438,419,179	406,794,358	1,309,387,766	2,830,427,522	XXX	5,026,616,825	5.0	6,501,954,084	7.0	4,901,552,469	125,064,356
5.02 Residential Mortgage-Backed Securities	247,053,568	1,143,274,276	1,276,008,569	1,235,465,795	139,934,719	XXX	4,041,736,927	4.0	5,471,056,867	5.9	4,041,132,508	604,419
5.03 Commercial Mortgage-Backed Securities	12,408,693	138,424,856	1,108,766,595	486,846,643	8,130,467	XXX	1,754,577,254	1.8	2,620,893,785	2.8	1,751,894,536	2,682,718
5.04 Other Loan-Backed and Structured Securities ...						XXX						
5.05 Totals	301,050,261	1,720,118,311	2,791,569,522	3,031,700,204	2,978,492,708	XXX	10,822,931,006	10.8	14,593,904,736	15.8	10,694,579,513	128,351,493
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	4,494,020,977	20,150,432,512	15,916,329,623	5,207,334,785	8,061,032,644	XXX	53,829,150,541	53.7	49,514,247,626	53.5	27,222,879,718	26,606,270,823
6.02 Residential Mortgage-Backed Securities	77,237,020	245,711,239	245,315,754	503,793,627	384,039,495	XXX	1,456,097,135	1.5	1,531,367,421	1.7	176,061,344	1,280,035,791
6.03 Commercial Mortgage-Backed Securities	773,945,198	4,620,853,840	2,748,282,348	126,793,575	2,573,484	XXX	8,272,448,445	8.3	7,392,648,708	8.0	5,861,526,471	2,410,921,974
6.04 Other Loan-Backed and Structured Securities ...	959,195,020	5,690,483,961	2,901,403,675	584,813,549	277,923,124	XXX	10,413,819,329	10.4	8,340,101,127	9.0	202,324,544	10,211,494,785
6.05 Totals	6,304,398,215	30,707,481,552	21,811,331,400	6,422,735,536	8,725,568,747	XXX	73,971,515,450	73.8	66,778,364,882	72.2	33,462,792,077	40,508,723,373
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities ...						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations		2,948,817,900				XXX	2,948,817,900	2.9	2,895,559,880	3.1		2,948,817,900
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities ...	8,542,279	94,859,560	96,824,637			XXX	200,226,476	0.2				200,226,476
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals	8,542,279	3,043,677,460	96,824,637			XXX	3,149,044,376	3.1	2,895,559,880	3.1		3,149,044,376

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	835,335,850	835,335,850	0.8	124,592,908	0.1	835,335,850	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX			670,759,305	0.7		
10.02 Unaffiliated Bank Loans - Acquired	3,764,371	370,135,568	196,782,604			XXX	570,682,543	0.6			2,510,555	568,171,988
10.03 Totals	3,764,371	370,135,568	196,782,604			XXX	570,682,543	0.6	670,759,305	0.7	2,510,555	568,171,988
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX			XXX	XXX		
12. Total Bonds Current Year												
12.01 Issuer Obligations	9,772,633,762	23,834,041,027	16,614,753,959	6,561,011,692	13,130,964,718	XXX	69,913,405,158	69.7	XXX	XXX	40,188,264,085	29,725,141,073
12.02 Residential Mortgage-Backed Securities	364,710,416	1,533,564,635	1,676,653,844	1,893,579,974	534,210,215	XXX	6,002,719,084	6.0	XXX	XXX	4,722,078,875	1,280,640,209
12.03 Commercial Mortgage-Backed Securities	990,627,083	5,519,633,586	4,560,821,614	1,139,690,217	57,441,386	XXX	12,268,213,886	12.2	XXX	XXX	9,854,609,194	2,413,604,692
12.04 Other Loan-Backed and Structured Securities	981,114,525	5,813,972,575	3,010,761,174	584,813,549	277,923,124	XXX	10,668,584,947	10.6	XXX	XXX	239,979,394	10,428,605,553
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	835,335,850	835,335,850	0.8	XXX	XXX	835,335,850	
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans	3,764,371	370,135,568	196,782,604			XXX	570,682,543	0.6	XXX	XXX	2,510,555	568,171,988
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	12,112,850,157	37,071,347,391	26,059,773,195	10,179,095,432	14,000,539,443	835,335,850	100,258,941,468	100.0	XXX	XXX	55,842,777,953	44,416,163,515
12.10 Line 12.09 as a % of Col. 7	12.1	37.0	26.0	10.2	14.0	0.8	100.0	XXX	XXX	XXX	55.7	44.3
13. Total Bonds Prior Year												
13.01 Issuer Obligations	5,323,308,652	21,032,598,188	16,234,165,070	7,180,469,799	13,453,104,183	XXX	XXX	XXX	63,223,645,892	68.3	35,428,718,193	27,794,927,699
13.02 Residential Mortgage-Backed Securities	807,441,726	2,497,812,091	2,137,322,974	1,631,705,569	629,586,081	XXX	XXX	XXX	7,703,868,441	8.3	6,373,690,014	1,330,178,427
13.03 Commercial Mortgage-Backed Securities	872,454,286	4,367,415,353	5,359,985,079	1,729,043,876	87,141,669	XXX	XXX	XXX	12,416,040,263	13.4	10,317,496,560	2,098,543,703
13.04 Other Loan-Backed and Structured Securities	605,816,299	4,290,267,147	2,687,515,170	613,057,748	211,420,665	XXX	XXX	XXX	8,408,077,029	9.1	243,850,013	8,164,227,016
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	124,592,908	XXX	XXX	124,592,908	0.1	124,592,908	
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans	624,458	348,357,039	321,777,808			XXX	XXX	XXX	670,759,305	0.7	1,844,486	668,914,819
13.08 Unaffiliated Certificates of Deposit	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.09 Totals	7,609,645,421	32,536,449,818	26,740,766,101	11,154,276,992	14,381,252,598	124,592,908	XXX	XXX	92,546,983,838	100.0	52,490,192,174	40,056,791,664
13.10 Line 13.09 as a % of Col. 9	8.2	35.2	28.9	12.1	15.5	0.1	XXX	XXX	100.0	XXX	56.7	43.3
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	7,232,847,296	12,321,949,181	8,235,654,843	2,844,225,764	9,553,587,001	XXX	40,188,264,085	40.1	35,428,718,193	38.3	40,188,264,085	XXX
14.02 Residential Mortgage-Backed Securities	308,803,168	1,339,609,886	1,471,508,995	1,450,031,077	152,125,748	XXX	4,722,078,874	4.7	6,373,690,014	6.9	4,722,078,874	XXX
14.03 Commercial Mortgage-Backed Securities	529,987,616	4,219,865,080	4,034,614,950	1,012,700,160	57,441,386	XXX	9,854,609,192	9.8	10,317,496,560	11.1	9,854,609,192	XXX
14.04 Other Loan-Backed and Structured Securities	49,350,252	62,974,006	25,188,950	47,687,817	54,778,369	XXX	239,979,394	0.2	243,850,013	0.3	239,979,394	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	835,335,850	835,335,850	0.8	124,592,908	0.1	835,335,850	XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans		684,692	1,825,863			XXX	2,510,555	0.0	1,844,486	0.0	2,510,555	XXX
14.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		XXX
14.09 Totals	8,120,988,332	17,945,082,845	13,768,793,601	5,354,644,818	9,817,932,504	835,335,850	55,842,777,950	55.7	52,490,192,174	56.7	55,842,777,950	XXX
14.10 Line 14.09 as a % of Col. 7	14.5	32.1	24.7	9.6	17.6	1.5	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	8.1	17.9	13.7	5.3	9.8	0.8	55.7	XXX	XXX	XXX	55.7	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	2,539,786,466	11,512,091,846	8,379,099,116	3,716,785,928	3,577,377,717	XXX	29,725,141,073	29.6	27,794,927,699	30.0	XXX	29,725,141,073
15.02 Residential Mortgage-Backed Securities	55,907,248	193,954,749	205,144,849	443,548,897	382,084,467	XXX	1,280,640,210	1.3	1,330,178,427	1.4	XXX	1,280,640,210
15.03 Commercial Mortgage-Backed Securities	460,639,467	1,299,768,506	526,206,664	126,990,057		XXX	2,413,604,694	2.4	2,098,543,703	2.3	XXX	2,413,604,694
15.04 Other Loan-Backed and Structured Securities	931,764,273	5,750,998,569	2,985,572,224	537,125,732	223,144,755	XXX	10,428,605,553	10.4	8,164,227,016	8.8	XXX	10,428,605,553
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans	3,764,371	369,450,876	194,956,741			XXX	568,171,988	0.6	668,914,819	0.7	XXX	568,171,988
15.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX	XXX	
15.09 Totals	3,991,861,825	19,126,264,546	12,290,979,594	4,824,450,614	4,182,606,939		44,416,163,518	44.3	40,056,791,664	43.3	XXX	44,416,163,518
15.10 Line 15.09 as a % of Col. 7	9.0	43.1	27.7	10.9	9.4		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	4.0	19.1	12.3	4.8	4.2		44.3	XXX	XXX	XXX	XXX	44.3

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	198,683,653	198,683,653			
2. Cost of short-term investments acquired	3,103,789,049	3,103,789,049			
3. Accrual of discount	11,815,122	11,815,122			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	(1,404,716)	(1,404,716)			
6. Deduct consideration received on disposals	1,186,397,566	1,186,397,566			
7. Deduct amortization of premium	4,671	4,671			
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)	2,126,480,871	2,126,480,871			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	2,126,480,871	2,126,480,871			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	556,153,206
2.	Cost paid/(consideration received) on additions:	
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	112,456,277
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	371,037
		112,827,314
3.	Unrealized valuation increase/(decrease):	
3.1	Section 1, Column 17	399,758,562
3.2	Section 2, Column 19	(5,385,905)
		394,372,657
4.	SSAP No. 108 Adjustments	
5.	Total gain (loss) on termination recognized, Section 2, Column 22	18,001,376
6.	Considerations received/(paid) on terminations, Section 2, Column 15	44,339,187
7.	Amortization:	
7.1	Section 1, Column 19	(2,363,505)
7.2	Section 2, Column 21	(967,874)
		(3,331,379)
8.	Adjustment to the book/adjusted carrying value of hedged item:	
8.1	Section 1, Column 20	
8.2	Section 2, Column 23	
9.	Total foreign exchange change in book/adjusted carrying value:	
9.1	Section 1, Column 18	
9.2	Section 2, Column 20	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	1,033,683,988
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	1,033,683,988

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)	83,735
3.1	Add:	
	Change in variation margin on open contracts - Highly effective hedges	
3.11	Section 1, Column 15, current year minus	
3.12	Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All other	
3.13	Section 1, Column 18, current year minus	181,533
3.14	Section 1, Column 18, prior year	87,248
		94,285
		94,285
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	181,533
3.24	Section 1, Column 19, prior year plus	87,248
3.25	SSAP No. 108 Adjustments	94,285
		94,285
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	(4,704,503)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	
4.22	Amount recognized (Section 2, Column 16)	(4,704,503)
4.23	SSAP No. 108 Adjustments	(4,704,503)
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year	
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	65,363
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	65,363

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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
949746K@9	Long Bond Replication	1.F	250,000,000	276,154,018	188,611,450	07/26/2021	04/19/2024	Bond Forward		(75,708,478)	0010EP-AN-8	AEP TEXAS INC	2.A FE	498,495	480,180
949746K@9	Long Bond Replication	1.F						Bond Forward			05523U-AK-6	BAE SYSTEMS HOLDINGS INC	2.A FE	4,322,738	4,223,190
949746K@9	Long Bond Replication	1.F						Bond Forward			114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,826,229	1,679,660
949746K@9	Long Bond Replication	1.F						Bond Forward			114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,400,000	1,312,234
949746K@9	Long Bond Replication	1.F						Bond Forward			195869-AP-7	COLONIAL PIPELINE CO	1.G FE	2,997,439	2,885,460
949746K@9	Long Bond Replication	1.F						Bond Forward			225401-AM-0	CREDIT SUISSE GROUP AG	2.B FE	1,000,000	884,452
949746K@9	Long Bond Replication	1.F						Bond Forward			233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC	1.G FE	1,649,235	1,587,119
949746K@9	Long Bond Replication	1.F						Bond Forward			268317-AS-3	ELECTRICITE DE FRANCE SA	2.A FE	748,020	722,903
												JACKSON NATIONAL LIFE GLOBAL FUNDI			
949746K@9	Long Bond Replication	1.F						Bond Forward			46849L-TC-5	MONDELEZ INTERNATIONAL HOLDINGS NE	1.F FE	999,287	960,040
949746K@9	Long Bond Replication	1.F						Bond Forward			60920L-AF-1		2.B FE	1,049,507	998,498
949746K@9	Long Bond Replication	1.F						Bond Forward			638602-BP-6	NATIONWIDE BUILDING SOCIETY	1.E FE	1,498,395	1,442,460
												NEW YORK STATE ELECTRIC & GAS CORP			
949746K@9	Long Bond Replication	1.F						Bond Forward			649840-CQ-6		1.G FE	2,791,333	2,631,664
949746K@9	Long Bond Replication	1.F						Bond Forward			6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II	1.D FE	2,549,266	2,090,082
949746K@9	Long Bond Replication	1.F						Bond Forward			709599-BF-0	PENSKE TRUCK LEASING CO LP	2.B FE	999,327	965,650
949746K@9	Long Bond Replication	1.F						Bond Forward			74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	1.E FE	1,398,719	1,298,794
949746K@9	Long Bond Replication	1.F						Bond Forward			771196-BK-7	ROCHE HOLDINGS INC	1.C FE	2,042,674	1,914,454
949746K@9	Long Bond Replication	1.F						Bond Forward			78462Q-AE-9	SP POWERASSETS LTD	1.B FE	2,498,250	2,315,600
												SCENTRE GROUP TRUST 1 / SCENTRE GR			
949746K@9	Long Bond Replication	1.F						Bond Forward			806213-AD-6		1.F FE	799,272	750,512
949746K@9	Long Bond Replication	1.F						Bond Forward			826200-AD-9	SIEMENS FINANCIERINGSMAT	1.E FE	399,581	413,676
949746K@9	Long Bond Replication	1.F						Bond Forward			82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	799,523	771,720
949746K@9	Long Bond Replication	1.F						Bond Forward			82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,498,295	1,364,775
949746K@9	Long Bond Replication	1.F						Bond Forward			90351D-AB-3	UBS GROUP FUNDING JERSEY LTD	1.G FE	449,851	437,927
949746K@9	Long Bond Replication	1.F						Bond Forward			90351D-AF-4	UBS GROUP FUNDING JERSEY LTD	1.G FE	1,349,036	1,294,947
												VOLKSWAGEN GROUP OF AMERICA FINANC			
949746K@9	Long Bond Replication	1.F						Bond Forward			928668-BB-7		2.A FE	199,938	185,668
949746K@9	Long Bond Replication	1.F						Bond Forward			980236-AN-3	WOODSIDE FINANCE LTD	2.A FE	599,836	560,964
949746K@9	Long Bond Replication	1.F						Bond Forward			02401@-AF-6	AMERICAN ASSETS TRUST LP	2.B FE	9,500,000	9,114,699
949746K@9	Long Bond Replication	1.F						Bond Forward			05279@-AG-4	AUTOLIV ASP INC	2.B FE	5,000,000	4,937,251
949746K@9	Long Bond Replication	1.F						Bond Forward			23357*-AB-7	DTE GAS COMPANY	1.F	3,200,000	3,104,976
949746K@9	Long Bond Replication	1.F						Bond Forward			23386@-AH-5	DAIRY FARMERS OF AMERICA	2.B	3,200,000	3,107,963
949746K@9	Long Bond Replication	1.F						Bond Forward			23386@-AK-8	DAIRY FARMERS OF AMERICA	2.B	5,500,000	5,332,143
949746K@9	Long Bond Replication	1.F						Bond Forward			27731@-AF-2	EASTGROUP PROPERTIES INC	2.B	3,800,000	3,630,927
												FOOTBALL CLUB TERM NOTES 2033 TRUS			
949746K@9	Long Bond Replication	1.F						Bond Forward			34489*-AA-7		1.F FE	900,000	881,032
949746K@9	Long Bond Replication	1.F						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	5,900,000	5,763,027
949746K@9	Long Bond Replication	1.F						Bond Forward			37636@-AL-4	GIVAUDAN UNITED STATES INC	2.C	8,000,000	7,695,730
949746K@9	Long Bond Replication	1.F						Bond Forward			41242*-AT-9	HARDWOOD FUNDING LLC	1.G FE	1,000,000	973,616
949746K@9	Long Bond Replication	1.F						Bond Forward			42241@-AD-1	HEARST COMMUNICATIONS INC	1.G	12,000,000	11,937,395
949746K@9	Long Bond Replication	1.F						Bond Forward			45167R-B*-4	IDEX CORPORATION	2.A FE	14,400,000	13,687,681
949746K@9	Long Bond Replication	1.F						Bond Forward			53700@-C*-3	LITTELFUSE INC	2.C	800,000	766,076
949746K@9	Long Bond Replication	1.F						Bond Forward			553530-B@-2	MSC INDUSTRIAL DIRECT CO INC	2.B	1,600,000	1,555,336
949746K@9	Long Bond Replication	1.F						Bond Forward			56081@-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	96,533
949746K@9	Long Bond Replication	1.F						Bond Forward			56081@-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	579,197
949746K@9	Long Bond Replication	1.F						Bond Forward			56081@-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,200,000	2,176,474
949746K@9	Long Bond Replication	1.F						Bond Forward			56081@-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,000,000	2,883,721
949746K@9	Long Bond Replication	1.F						Bond Forward			59450@-AD-9	MICHIGAN GAS UTILITIES CORP	1.G Z	1,300,000	1,236,471
949746K@9	Long Bond Replication	1.F						Bond Forward			60402@-AD-6	MINNESOTA ENERGY RESOURCES CORP	1.G Z	1,100,000	1,046,245
949746K@9	Long Bond Replication	1.F						Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,400,000	1,361,539
949746K@9	Long Bond Replication	1.F						Bond Forward			720186-E@-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	5,000,000	4,726,444

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value
Number	Description	Description						Description	Carrying Value	Fair Value	CUSIP	Description	Description		
949746K@9	Long Bond Replication	1.F						Bond Forward			720186-F*-1 .	PIEDMONT NATURAL GAS COMPANY INC .	2.A	11,000,000	10,442,587
949746K@9	Long Bond Replication	1.F						Bond Forward			720186-F*-1 .	PIEDMONT NATURAL GAS COMPANY INC .	2.A	3,039,773	2,847,978
949746K@9	Long Bond Replication	1.F						Bond Forward			74170*-AL-3 .	PRIME PROPERTY FUND LLC	1.F	2,600,000	2,464,920
949746K@9	Long Bond Replication	1.F						Bond Forward			74264*-AC-0 .	PRISA LHC LLC	1.F	400,000	381,198
949746K@9	Long Bond Replication	1.F						Bond Forward			74264*-AC-0 .	PRISA LHC LLC	1.F	900,000	857,696
												PROLOGIS TARGETED US LOGISTICS FUN			
949746K@9	Long Bond Replication	1.F						Bond Forward			74340*-AC-8 .		2.A	14,000,000	12,921,262
949746K@9	Long Bond Replication	1.F						Bond Forward			74986@-BB-6 .	RREEF AMERICA REIT II INC	1.G	600,000	519,433
949746K@9	Long Bond Replication	1.F						Bond Forward			77519@-AP-5 .	ROGERS GROUP INC	2.B	1,400,000	1,361,651
949746K@9	Long Bond Replication	1.F						Bond Forward			77519@-AQ-3 .	ROGERS GROUP INC	2.B	3,800,000	3,645,793
949746K@9	Long Bond Replication	1.F						Bond Forward			81725T-F#-2 .	SENSIENT TECHNOLOGIES CORPORATION	2.B	2,000,000	1,949,430
949746K@9	Long Bond Replication	1.F						Bond Forward			8646@-AG-7 .	SUEZ WATER RESOURCES LLC	1.F	800,000	793,048
949746K@9	Long Bond Replication	1.F						Bond Forward			8646@-AH-5 .	SUEZ WATER RESOURCES LLC	1.F	5,800,000	5,473,540
949746K@9	Long Bond Replication	1.F						Bond Forward			87305N-AA-5 .	TTX COMPANY	1.F	5,100,000	4,742,832
949746K@9	Long Bond Replication	1.F						Bond Forward			88259#-AA-7 .	TEXAS NEW MEXICO POWER COMPANY	1.F	4,500,000	4,204,274
949746K@9	Long Bond Replication	1.F						Bond Forward			91319#-AH-4 .	VEOLIA UTILITY RESOURCES LLC	1.F	3,750,000	3,638,791
949746K@9	Long Bond Replication	1.F						Bond Forward			94184@-DY-1 .	WATERS CORPORATION	2.B	2,400,000	2,346,922
949746K@9	Long Bond Replication	1.F						Bond Forward			97670M-AA*-7 .	WISCONSIN GAS LLC	1.F	1,300,000	1,255,529
949746K@9	Long Bond Replication	1.F						Bond Forward			97786#-AK-8 .	WOLSELEY CAPITAL INC	2.A FE	1,500,000	1,453,994
949746K@9	Long Bond Replication	1.F						Bond Forward			F0164#-AD-4 .	AIR LIQUIDE FINANCE	1.G	6,000,000	5,670,293
949746K@9	Long Bond Replication	1.F						Bond Forward			F856@-AD-1 .	SONEPAR SA	2.A	5,000,000	4,829,403
												ANGLIAN WATER SERVICES FINANCING P			
949746K@9	Long Bond Replication	1.F						Bond Forward			G0369@-AW-6 .		1.G FE	1,500,000	1,413,772
949746K@9	Long Bond Replication	1.F						Bond Forward			G110@-AG-3 .	THE BRITISH LAND COMPANY PLC	1.F	5,000,000	4,762,390
949746K@9	Long Bond Replication	1.F						Bond Forward			G2044@-BC-8 .	COMPASS GROUP PLC	1.G	9,000,000	8,603,797
949746K@9	Long Bond Replication	1.F						Bond Forward			G4622#-AG-4 .	HOWARD DE WALDEN ESTATES LIMITED .	1.G	8,500,000	8,322,096
949746K@9	Long Bond Replication	1.F						Bond Forward			G5147*-AC-0 .	JOHNSON MATTHEY PLC	1.G	8,000,000	7,681,057
949746K@9	Long Bond Replication	1.F						Bond Forward			G822@-AD-4 .	SMITH & NEPHEW PLC	2.B	16,000,000	15,496,653
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3393*-AH-4 .	ELECTRANET PTY LTD	2.B	1,500,000	1,455,460
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3917#-AA-2 .	FLINDERS PORT HOLDINGS	2.B PL	700,000	681,297
												FONTERRA COOPERATIVE GROUP LIMITED			
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3920#-AJ-8 .		1.G FE	2,500,000	2,310,709
949746K@9	Long Bond Replication	1.F						Bond Forward			Q395@-AJ-5 .	GAIF BOND ISSUER PTY LTD	1.G FE	9,000,000	8,785,418
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3971@-AA-7 .	GPT RE LTD	1.F FE	800,000	766,031
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3977*-AA-3 .	GENESIS ENERGY LIMITED	2.A FE	6,500,000	6,178,491
949746K@9	Long Bond Replication	1.F						Bond Forward			Q6235#-AG-7 .	MIRVAC GROUP FINANCE LTD	1.G PL	4,400,000	4,331,139
949746K@9	Long Bond Replication	1.F						Bond Forward			Q6235#-AL-6 .	MIRVAC GROUP FINANCE LTD	1.G PL	1,000,000	963,944
94978*BE0	Long Bond Replication	1.G	300,000,000	373,436,148	261,268,971	10/05/2020	04/04/2023	Bond Forward		(109,124,035)	Q5583J-AF-9 .	BPCE SA	2.A FE	4,046,097	3,997,755
												CREDIT AGRICOLE SA (LONDON BRANCH)			
94978*BE0	Long Bond Replication	1.G						Bond Forward			22535W-AE-7 .		1.G FE	3,599,151	3,584,160
94978*BE0	Long Bond Replication	1.G						Bond Forward			23636T-AD-2 .	DANONE SA	2.A FE	3,710,935	3,622,929
94978*BE0	Long Bond Replication	1.G						Bond Forward			26874R-AG-3 .	ENI SPA	2.A FE	3,946,865	3,894,740
94978*BE0	Long Bond Replication	1.G						Bond Forward			33829T-AA-4 .	FIVE CORNERS FUNDING TRUST	1.G FE	2,250,000	2,230,628
94978*BE0	Long Bond Replication	1.G						Bond Forward			40139L-AE-3 .	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	3,599,728	3,582,972
94978*BE0	Long Bond Replication	1.G						Bond Forward			5006EP-AJ-0 .	KOREA EAST-WEST POWER CO LTD	1.C FE	4,997,041	4,968,350
94978*BE0	Long Bond Replication	1.G						Bond Forward			65557C-AF-9 .	NORDEA BANK ABP	1.F FE	5,999,098	5,942,220
94978*BE0	Long Bond Replication	1.G						Bond Forward			74368C-AP-9 .	PROTECTIVE LIFE GLOBAL FUNDING	1.E FE	9,300,000	9,035,973
94978*BE0	Long Bond Replication	1.G						Bond Forward			75625@-AB-5 .	RECKITT BENCKISER PLC	1.G FE	803,630	791,464
94978*BE0	Long Bond Replication	1.G						Bond Forward			82460C-AM-6 .	SHINHAN BANK	1.E FE	499,492	495,080
												VOLKSWAGEN GROUP OF AMERICA FINANC			
94978*BE0	Long Bond Replication	1.G						Bond Forward			92866@-AR-3 .		2.A FE	3,296,331	3,267,726
94978*BE0	Long Bond Replication	1.G						Bond Forward			12541W-AA*-1 .	CH ROBINSON WORLDWIDE INC	2.B	5,000,000	4,952,616

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other Description	15	16
Number	Description	Description	Amount	Value	Value	Date	Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
94978*BE0	Long Bond Replication	1.G						Bond Forward			18055#-AT-9	CLARION LION PROPERTIES FUND HOLDI	1.G	12,300,000	12,356,715
94978*BE0	Long Bond Replication	1.G						Bond Forward			311900-AA#-1	FASTENAL COMPANY	1.F	5,300,000	5,192,038
94978*BE0	Long Bond Replication	1.G						Bond Forward			349553-BB-5	FORTIS INC	2.A	29,500,000	29,097,213
94978*BE0	Long Bond Replication	1.G						Bond Forward			44929#-AG-9	ICRE REIT HOLDINGS	2.B	2,000,000	1,967,069
94978*BE0	Long Bond Replication	1.G						Bond Forward			45167R-AA#-1	IDEX CORPORATION	2.A FE	21,600,000	21,337,372
94978*BE0	Long Bond Replication	1.G						Bond Forward			461127-CB-9	INTERTEK FINANCE PLC	2.A	12,000,000	11,812,759
94978*BE0	Long Bond Replication	1.G						Bond Forward			553530-AA*-7	MSC INDUSTRIAL DIRECT CO INC	2.B	15,700,000	15,451,044
94978*BE0	Long Bond Replication	1.G						Bond Forward			77519#-AM-2	ROGERS GROUP INC	2.B	5,900,000	5,875,177
94978*BE0	Long Bond Replication	1.G						Bond Forward			786584-AA#-9	SAFRAN	2.A	8,000,000	7,916,624
94978*BE0	Long Bond Replication	1.G						Bond Forward			910637-TB-6	THE UNITED ILLUMINATING COMPANY	1.G	3,000,000	2,966,697
94978*BE0	Long Bond Replication	1.G						Bond Forward			G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	12,000,000	11,884,922
94978*BE0	Long Bond Replication	1.G						Bond Forward			G7332#-AD-5	RRPF ENGINE LEASING LIMITED AND RR	2.C FE	90,000,000	90,348,750
94978*BE0	Long Bond Replication	1.G						Bond Forward			G8781#-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2.B	1,800,000	1,772,165
94978*BE0	Long Bond Replication	1.G						Bond Forward			Q7724#-AE-8	POWERCO LIMITED	2.B FE	3,200,000	3,185,137
94978*BE0	Long Bond Replication	1.G						Bond Forward			07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	98,866	96,827
94978*BE0	Long Bond Replication	1.G						Bond Forward			07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	49,433	48,414
94978*BE0	Long Bond Replication	1.G						Bond Forward			07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	49,433	48,414
94978*BE0	Long Bond Replication	1.G						Bond Forward			33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	1,975,000	1,957,995
94978*BE0	Long Bond Replication	1.G						Bond Forward			40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	99,992	99,527
94978*BE0	Long Bond Replication	1.G						Bond Forward			75625Q-AB-5	RECKITT BENCKISER PLC	1.G FE	517,337	509,505
94978*BE0	Long Bond Replication	1.G						Bond Forward			82460C-AM-6	SHINHAN BANK	1.E FE	549,441	544,588
94978*BE0	Long Bond Replication	1.G						Bond Forward			928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	1,548,277	1,534,841
94978*BE0	Long Bond Replication	1.G						Bond Forward			12541W-AA*-1	CH ROBINSON WORLDWIDE INC	2.B	9,000,000	8,914,712
94978*BE0	Long Bond Replication	1.G						Bond Forward			45167R-AA#-1	IDEX CORPORATION	2.A FE	14,400,000	14,224,915
94978*BE0	Long Bond Replication	1.G						Bond Forward			553530-AA*-7	MSC INDUSTRIAL DIRECT CO INC	2.B	10,400,000	10,235,086
94978*BE0	Long Bond Replication	1.G						Bond Forward			F8568#-AB-5	SONEPAR SA	2.A	7,000,000	6,979,899
94978*BE0	Long Bond Replication	1.G						Bond Forward			G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	2,500,000	2,482,510
94978*BE0	Long Bond Replication	1.G						Bond Forward			G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	8,000,000	7,923,282
94978*BE0	Long Bond Replication	1.G						Bond Forward			G8228*-AC-6	SMITH & NEPHEW PLC	2.B	16,000,000	15,755,310
94978*BE0	Long Bond Replication	1.G						Bond Forward			G8228*-AJ-1	SMITH & NEPHEW PLC	2.B	14,000,000	13,741,172
94978*BE0	Long Bond Replication	1.G						Bond Forward			G8781#-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2.B	1,700,000	1,673,711
94978*BE0	Long Bond Replication	1.G						Bond Forward			G9850#-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G YE	3,000,000	2,959,680
94978*BE0	Long Bond Replication	1.G						Bond Forward			Q7724#-AE-8	POWERCO LIMITED	2.B FE	6,200,000	6,171,203
94978*BE0	Long Bond Replication	1.G						Bond Forward			Q9194#-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	3,000,000	2,961,119
94978*BF7	Long Bond Replication	1.G	50,000,000	51,682,909	33,425,432	10/06/2020	04/04/2023	Bond Forward		(17,722,208)	33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	450,000	446,126
94978*BF7	Long Bond Replication	1.G						Bond Forward			46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	799,909	781,168
94978*BF7	Long Bond Replication	1.G						Bond Forward			12541W-AA*-1	CH ROBINSON WORLDWIDE INC	2.B	5,000,000	4,952,618
94978*BF7	Long Bond Replication	1.G						Bond Forward			349553-BB-5	FORTIS INC	2.A	6,500,000	6,411,250
94978*BF7	Long Bond Replication	1.G						Bond Forward			42210*-BD-9	HE BUTT GROCERY	1.G	2,945,000	2,995,982
94978*BF7	Long Bond Replication	1.G						Bond Forward			42251#-AH-7	HEB GROCERY COMPANY, L.P.	1.G	294,000	295,223
94978*BF7	Long Bond Replication	1.G						Bond Forward			42251#-AH-7	HEB GROCERY COMPANY, L.P.	1.G	294,000	295,223
94978*BF7	Long Bond Replication	1.G						Bond Forward			44929#-AG-9	ICRE REIT HOLDINGS	2.B	1,800,000	1,770,362
94978*BF7	Long Bond Replication	1.G						Bond Forward			461127-CB-9	INTERTEK FINANCE PLC	2.A	10,000,000	9,843,966
94978*BF7	Long Bond Replication	1.G						Bond Forward			77519#-AM-2	ROGERS GROUP INC	2.B	1,300,000	1,294,531
94978*BF7	Long Bond Replication	1.G						Bond Forward			910637-TB-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000	593,339
94978*BF7	Long Bond Replication	1.G						Bond Forward			G2044#-AY-1	COMPASS GROUP PLC	1.G	6,000,000	5,947,167
94978*BF7	Long Bond Replication	1.G						Bond Forward			G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000	3,475,514

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
94978*BF7	Long Bond Replication	1.G						Bond Forward			G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	4,000,000	3,961,641
94978*BF7	Long Bond Replication	1.G						Bond Forward			G8228*-AC-6	SMITH & NEPHEW PLC	2.B	4,000,000	3,938,828
94978*BF7	Long Bond Replication	1.G						Bond Forward			G9850*-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G YE	1,800,000	1,775,808
94978*BF7	Long Bond Replication	1.G						Bond Forward			Q9194*-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,400,000	2,368,895
12607@NU0	Corporate Bond Replication	2.B	50,000,000	54,391,710	30,330,532	12/07/2021	12/20/2026	CD SWAP	817,878	555,832	912803-FT-5	TREASURY STRIP (PRIN)	1.A	53,573,832	29,774,700
12607@VB3	Corporate Bond Replication	2.B	50,000,000	134,516,106	81,012,208	03/24/2022	06/20/2027	CD SWAP	603,007	523,568	912810-SS-8	TREASURY BOND	1.A	10,202,955	6,113,639
12607@VB3	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	24,320,746	14,875,000
12607@VB3	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,649,692	29,750,000
12607@VB3	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,739,706	29,750,000
CDX14	Corporate Bond Replication	2.BZ	50,000,000	105,353,501	59,946,712	09/28/2022	12/20/2027	CD SWAP	(180,201)	397,312	912803-FT-5	TREASURY STRIP (PRIN)	1.A	52,985,340	29,774,700
CDX14	Corporate Bond Replication	2.BZ						CD SWAP			912803-FT-5	TREASURY STRIP (PRIN)	1.A	52,548,362	29,774,700
12607@xa3	Corporate Bond Replication	2.B	50,000,000	78,120,679	47,360,778	05/20/2022	06/20/2027	CD SWAP	155,985	523,568	912810-SS-8	TREASURY BOND	1.A	49,205,598	29,750,000
12607@xa3	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	28,759,097	17,087,210
12607@RX0	Corporate Bond Replication	2.B	50,000,000	109,645,700	65,851,925	01/20/2022	12/20/2026	CD SWAP	847,506	555,832	912810-SP-4	TREASURY BOND	1.A	18,999,191	11,418,813
12607@RX0	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	20,223,379	12,227,279
12607@RX0	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,739,026	29,750,000
12607@RX0	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	19,836,598	11,900,000
94978*BG5	Long Bond Replication	1.F	300,000,000	399,918,946	281,978,416	10/21/2020	04/18/2023	Bond Forward		(105,986,172)	349553-BB-5	FORTIS INC	2.A	1,000,000	986,346
94978*BG5	Long Bond Replication	1.F						Bond Forward			G2044*-AY-1	COMPASS GROUP PLC	1.G	500,000	495,597
94978*BG5	Long Bond Replication	1.F						Bond Forward			G4622*-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000	496,502
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q7724*-AE-8	POWERCO LIMITED	2.B FE	400,000	398,142
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q9194*-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	200,000	197,408
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659*-AC-1	BANNER SEVENTEEN LLC	2.B PL	900,000	891,594
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659*-AD-9	BANNER SEVENTEEN LLC	2.B PL	900,000	892,295
94978*BG5	Long Bond Replication	1.F						Bond Forward			N1492*-AE-6	BOSKALIS FINANCE BV	2.B	3,500,000	3,455,129
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q7724*-AE-8	POWERCO LIMITED	2.B FE	4,100,000	4,080,957
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659*-AC-1	BANNER SEVENTEEN LLC	2.B PL	500,000	495,330
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659*-AD-9	BANNER SEVENTEEN LLC	2.B PL	500,000	495,720
94978*BG5	Long Bond Replication	1.F						Bond Forward			349553-BB-5	FORTIS INC	2.A	6,000,000	5,918,077
94978*BG5	Long Bond Replication	1.F						Bond Forward			42251*-AH-7	HEB GROCERY COMPANY, L.P.	1.G	206,000	206,857
94978*BG5	Long Bond Replication	1.F						Bond Forward			42251*-AH-7	HEB GROCERY COMPANY, L.P.	1.G	206,000	206,857
94978*BG5	Long Bond Replication	1.F						Bond Forward			910637-TB-6	THE UNITED ILLUMINATING COMPANY	1.G	1,000,000	988,899
94978*BG5	Long Bond Replication	1.F						Bond Forward			G2044*-AY-1	COMPASS GROUP PLC	1.G	6,000,000	5,947,167
94978*BG5	Long Bond Replication	1.F						Bond Forward			G4622*-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000	3,475,514
94978*BG5	Long Bond Replication	1.F						Bond Forward			G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	3,000,000	2,971,231
94978*BG5	Long Bond Replication	1.F						Bond Forward			G9850*-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G YE	1,800,000	1,775,808
94978*BG5	Long Bond Replication	1.F						Bond Forward			N1492*-AE-6	BOSKALIS FINANCE BV	2.B	2,000,000	1,974,359
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q7724*-AE-8	POWERCO LIMITED	2.B FE	3,900,000	3,881,886
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q9194*-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,400,000	2,368,895
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659*-AC-1	BANNER SEVENTEEN LLC	2.B PL	2,700,000	2,674,783
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659*-AD-9	BANNER SEVENTEEN LLC	2.B PL	2,700,000	2,676,886
94978*BG5	Long Bond Replication	1.F						Bond Forward			57169*-AV-9	MARS INC	1.F	6,943,481	6,860,466
												NATIONAL BASKETBALL ASSOCIATION IN			
94978*BG5	Long Bond Replication	1.F						Bond Forward			63486*-AA-9		1.G FE	3,000,000	2,919,606
94978*BG5	Long Bond Replication	1.F						Bond Forward			G2044*-AY-1	COMPASS GROUP PLC	1.G	7,500,000	7,433,959
94978*BG5	Long Bond Replication	1.F						Bond Forward			G4622*-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	5,000,000	4,965,021
94978*BG5	Long Bond Replication	1.F						Bond Forward			N1492*-AE-6	BOSKALIS FINANCE BV	2.B	10,500,000	10,365,386
94978*BG5	Long Bond Replication	1.F						Bond Forward			G2044*-AY-1	COMPASS GROUP PLC	1.G	3,000,000	2,973,584
94978*BG5	Long Bond Replication	1.F						Bond Forward			G4622*-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	2,000,000	1,986,008
94978*BG5	Long Bond Replication	1.F						Bond Forward			G9850*-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G YE	1,800,000	1,775,808
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q9194*-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	1,200,000	1,184,447
94978*BG5	Long Bond Replication	1.F						Bond Forward			00913R-AC-0	AIR LIQUIDE FINANCE SA	1.F FE	1,349,621	1,320,503
94978*BG5	Long Bond Replication	1.F						Bond Forward			05565E-AT-2	BMW US CAPITAL LLC	1.F FE	1,446,341	1,352,531

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other Description	15	16
Number	Description	Description						Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description	Book/Adjusted Carrying Value	Fair Value
94978*BG5	Long Bond Replication	1.F						Bond Forward			05583J-AG-7	BPCE SA	2.A FE	648,359	606,242
94978*BG5	Long Bond Replication	1.F						Bond Forward			07274E-AG-8	BAYER US FINANCE LLC	2.B FE	4,441,229	4,300,080
94978*BG5	Long Bond Replication	1.F						Bond Forward			07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	247,166	242,068
94978*BG5	Long Bond Replication	1.F						Bond Forward			07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	247,166	242,068
94978*BG5	Long Bond Replication	1.F						Bond Forward			07274N-AX-1	BAYER US FINANCE II LLC	2.B FE	290,630	280,962
94978*BG5	Long Bond Replication	1.F						Bond Forward			07274N-AY-9	BAYER US FINANCE II LLC	2.B FE	1,028,121	988,380
94978*BG5	Long Bond Replication	1.F						Bond Forward			09659W-2D-5	BNP PARIBAS SA	1.G FE	999,476	962,320
94978*BG5	Long Bond Replication	1.F						Bond Forward			09659W-2G-8	BNP PARIBAS SA	1.G FE	2,000,000	1,980,000
94978*BG5	Long Bond Replication	1.F						Bond Forward			09659W-2L-7	BNP PARIBAS SA	1.G FE	475,000	436,117
94978*BG5	Long Bond Replication	1.F						Bond Forward			111013-AL-2	SKY PLC	1.G FE	646,468	634,478
94978*BG5	Long Bond Replication	1.F						Bond Forward			12626P-AM-5	CRH AMERICA INC	2.A FE	1,224,703	1,181,684
94978*BG5	Long Bond Replication	1.F						Bond Forward			12636Y-AA-0	CRH AMERICA INC CHEVRON PHILLIPS CHEMICAL CO LLC /	2.A FE	2,092,726	1,946,364
94978*BG5	Long Bond Replication	1.F						Bond Forward			166754-AW-1		1.G FE	1,299,943	1,297,998
94978*BG5	Long Bond Replication	1.F						Bond Forward			2027AO-KB-4	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	749,908	732,855
94978*BG5	Long Bond Replication	1.F						Bond Forward			233851-DX-9	DAIMLER FINANCE NORTH AMERICA LLC	1.G FE	1,099,433	1,062,160
94978*BG5	Long Bond Replication	1.F						Bond Forward			26867L-AL-4	EMD FINANCE LLC	1.G FE	4,543,370	4,360,311
94978*BG5	Long Bond Replication	1.F						Bond Forward			26884T-AL-6	ERAC USA FINANCE LLC	2.A FE	2,753,650	2,657,050
94978*BG5	Long Bond Replication	1.F						Bond Forward			26884T-AL-6	ERAC USA FINANCE LLC	2.A FE	2,324,309	2,246,415
94978*BG5	Long Bond Replication	1.F						Bond Forward			40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING JACKSON NATIONAL LIFE GLOBAL FUNDI	1.B FE	324,903	315,624
94978*BG5	Long Bond Replication	1.F						Bond Forward			46849L-SS-1		1.F FE	1,699,807	1,659,982
94978*BG5	Long Bond Replication	1.F						Bond Forward			500631-AT-3	KOREA ELECTRIC POWER CORP	1.C FE	599,165	576,462
94978*BG5	Long Bond Replication	1.F						Bond Forward			501955-AA-6	LG CHEM LTD	2.A FE	1,249,382	1,198,900
94978*BG5	Long Bond Replication	1.F						Bond Forward			57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,349,914	1,303,290
94978*BG5	Long Bond Replication	1.F						Bond Forward			57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,099,339	1,057,210
94978*BG5	Long Bond Replication	1.F						Bond Forward			57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II	1.B FE	699,098	635,502
94978*BG5	Long Bond Replication	1.F						Bond Forward			60688X-AG-5	MIZUHO BANK LTD	1.F FE	1,749,338	1,715,438
94978*BG5	Long Bond Replication	1.F						Bond Forward			60688X-AU-4	MIZUHO BANK LTD	1.F FE	1,549,260	1,481,258
94978*BG5	Long Bond Replication	1.F						Bond Forward			65364U-AK-2	NIAGARA MOHAWK POWER CORPORATION	2.A FE	4,300,000	4,130,881
94978*BG5	Long Bond Replication	1.F						Bond Forward			693483-AE-9	POSCO HOLDINGS INC	2.A FE	1,397,421	1,345,512
94978*BG5	Long Bond Replication	1.F						Bond Forward			693483-AH-2	POSCO HOLDINGS INC	2.A FE	997,546	938,040
94978*BG5	Long Bond Replication	1.F						Bond Forward			74977R-DF-8	COOPERATIVE RABOBANK UA	1.G FE	649,505	623,441
94978*BG5	Long Bond Replication	1.F						Bond Forward			74977R-DF-8	COOPERATIVE RABOBANK UA	1.G FE	399,646	383,656
94978*BG5	Long Bond Replication	1.F						Bond Forward			75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICE	1.G FE	1,399,676	1,352,722
94978*BG5	Long Bond Replication	1.F						Bond Forward			75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICE	1.G FE		
94978*BG5	Long Bond Replication	1.F						Bond Forward			771196-BE-1	ROCHE HOLDINGS INC	1.C FE	5,347,519	5,210,044
94978*BG5	Long Bond Replication	1.F						Bond Forward			771196-BL-5	ROCHE HOLDINGS INC ROCHESTER GAS AND ELECTRIC CORPORA	1.C FE	1,343,728	1,235,507
94978*BG5	Long Bond Replication	1.F						Bond Forward			771367-CD-9		1.F FE	1,049,011	962,693
94978*BG5	Long Bond Replication	1.F						Bond Forward			80622G-AC-8	SCENTRE MGMT LTD/RE1 LTD	1.F FE	1,096,640	1,012,704
94978*BG5	Long Bond Replication	1.F						Bond Forward			82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,199,486	1,128,240
94978*BG5	Long Bond Replication	1.F						Bond Forward			88032W-AL-0	TENCENT HOLDINGS LTD VOLKSWAGEN GROUP OF AMERICA FINANC	1.E FE	1,249,970	1,219,563
94978*BG5	Long Bond Replication	1.F						Bond Forward			928668-BA-9		2.A FE	1,499,176	1,435,515
94978*BG5	Long Bond Replication	1.F						Bond Forward			980236-AM-5	WOODSIDE FINANCE LTD	2.A FE	2,249,805	2,159,843
94978*BG5	Long Bond Replication	1.F						Bond Forward			00003F-AC-7	A&E TELEVISION NETWORKS LLC	1.G	6,000,000	5,859,922
94978*BG5	Long Bond Replication	1.F						Bond Forward			015823-AA-5	ALGONQUIN GAS TRANSMISSION LLC	1.G	7,000,000	6,815,042
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659F-AC-1	BANNER SEVENTEEN LLC	2.B PL	500,000	495,330
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659F-AD-9	BANNER SEVENTEEN LLC	2.B PL	500,000	495,720
94978*BG5	Long Bond Replication	1.F						Bond Forward			07132F-AE-2	BATTELLE MEMORIAL INSTITUTE	1.E	5,000,000	4,913,601

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14 NAIC Designation or Other Description	15	16
Number	Description	Description						Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	Description	Book/Adjusted Carrying Value	Fair Value
94978*BG5	Long Bond Replication	1.F						Bond Forward			151895-D*-7 .	CENTERPOINT PROPERTIES TRUST	1.G FE	3,700,000	3,587,261
94978*BG5	Long Bond Replication	1.F						Bond Forward			18055*-AX-0 .	CLARION LION PROPERTIES FUND HOLDI	1.G	900,000	842,293
94978*BG5	Long Bond Replication	1.F						Bond Forward			27556*-AA-9 .	EAST TENNESSEE NATURAL GAS LLC	1.G	8,000,000	7,680,249
94978*BG5	Long Bond Replication	1.F						Bond Forward			34486*-AA-0 .	FOOTBALL CLUB TERM NOTES 2024 TRUST	1.F FE	2,000,000	1,948,841
94978*BG5	Long Bond Replication	1.F						Bond Forward			344888-AA-6 .	FOOTBALL CLUB TERM NOTES 2024 TRUS	1.F FE	5,900,000	5,763,623
94978*BG5	Long Bond Replication	1.F						Bond Forward			34502*-AA-0 .	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	1,000,000	968,834
94978*BG5	Long Bond Replication	1.F						Bond Forward			345028-AA-8 .	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	900,000	879,936
94978*BG5	Long Bond Replication	1.F						Bond Forward			41242*-AQ-5 .	HARDWOOD FUNDING LLC	1.G FE	272,727	269,592
94978*BG5	Long Bond Replication	1.F						Bond Forward			41242*-AQ-5 .	HARDWOOD FUNDING LLC	1.G FE	727,273	718,912
94978*BG5	Long Bond Replication	1.F						Bond Forward			41242*-AV-4 .	HARDWOOD FUNDING LLC	1.G FE	2,800,000	2,756,312
94978*BG5	Long Bond Replication	1.F						Bond Forward			41242*-BE-1 .	HARDWOOD FUNDING LLC	1.G FE	200,000	195,100
94978*BG5	Long Bond Replication	1.F						Bond Forward			422418-AE-9 .	HEARST COMMUNICATIONS INC	1.G	9,000,000	8,871,102
94978*BG5	Long Bond Replication	1.F						Bond Forward			422418-AH-2 .	HEARST COMMUNICATIONS INC	1.G	5,053,000	4,738,743
94978*BG5	Long Bond Replication	1.F						Bond Forward			449298-AG-9 .	ICRE REIT HOLDINGS	2.B	4,100,000	4,032,492
94978*BG5	Long Bond Replication	1.F						Bond Forward			450319-A#-5 .	ITC MIDWEST LLC	1.F	508,646	495,936
94978*BG5	Long Bond Replication	1.F						Bond Forward			450319-A#-5 .	ITC MIDWEST LLC	1.F	1,066,667	1,057,996
94978*BG5	Long Bond Replication	1.F						Bond Forward			450319-A#-5 .	ITC MIDWEST LLC	1.F	933,333	925,746
94978*BG5	Long Bond Replication	1.F						Bond Forward			461127-C8-9 .	INTERTEK FINANCE PLC	2.A	7,000,000	6,890,776
94978*BG5	Long Bond Replication	1.F						Bond Forward			46361*-BE-5 .	THE IRVINE COMPANY LLC	1.F Z	18,400,000	18,021,183
94978*BG5	Long Bond Replication	1.F						Bond Forward			46659*-AA-5 .	JM FAMILY ENTERPRISES INC	2.B	5,600,000	5,414,418
94978*BG5	Long Bond Replication	1.F						Bond Forward			57169*-AT-4 .	MARS INC	1.F	10,000,000	9,744,902
94978*BG5	Long Bond Replication	1.F						Bond Forward			74170*-AG-4 .	PRIME PROPERTY FUND LLC	1.F	6,400,000	5,941,077
94978*BG5	Long Bond Replication	1.F						Bond Forward			742738-AC-7 .	PRIT CORE REALTY HOLDINGS LLC	2.A	2,300,000	2,230,175
94978*BG5	Long Bond Replication	1.F						Bond Forward			786584-A#-9 .	SAFRAN	2.A	8,000,000	7,916,624
94978*BG5	Long Bond Replication	1.F						Bond Forward			88228*-AB-7 .	TEXAS CHRISTIAN UNIVERSITY	1.D Z	10,000,000	8,315,549
94978*BG5	Long Bond Replication	1.F						Bond Forward			882884-A*-0 .	TEXAS NEW MEXICO POWER COMPANY ..	1.F	4,400,000	4,326,806
94978*BG5	Long Bond Replication	1.F						Bond Forward			910637-T8-6 .	THE UNITED ILLUMINATING COMPANY ..	1.G	2,600,000	2,571,137
94978*BG5	Long Bond Replication	1.F						Bond Forward			91319*-AG-6 .	SUEZ WATER RESOURCES INC	1.F	1,500,000	1,497,209
94978*BG5	Long Bond Replication	1.F						Bond Forward			955306-B#-1 .	WEST PHARMACEUTICAL SERVICES INC .	1.G	1,000,000	981,126
94978*BG5	Long Bond Replication	1.F						Bond Forward			97786*-AN-2 .	WOLSELEY CAPITAL INC	2.A FE	900,000	872,435
94978*BG5	Long Bond Replication	1.F						Bond Forward			98478*-AY-9 .	YANKEE GAS SERVICES CO	1.F	1,000,000	952,237
94978*BG5	Long Bond Replication	1.F						Bond Forward			F0164*-AC-6 .	AIR LIQUIDE FINANCE	1.G	3,000,000	2,911,469
94978*BG5	Long Bond Replication	1.F						Bond Forward			G0646*-AN-9 .	ASSOCIATED BRITISH FOODS PLC	1.F	500,000	492,038
94978*BG5	Long Bond Replication	1.F						Bond Forward			G1696*-BA-3 .	BUNZL FINANCE PLC	2.A	4,600,000	4,498,263
94978*BG5	Long Bond Replication	1.F						Bond Forward			G1696*-BF-2 .	BUNZL FINANCE PLC	2.A	16,100,000	15,631,195
94978*BG5	Long Bond Replication	1.F						Bond Forward			G20448-AY-1 .	COMPASS GROUP PLC	1.G	4,500,000	4,460,375
94978*BG5	Long Bond Replication	1.F						Bond Forward			G4691*-AJ-4 .	IMI GROUP LIMITED	2.A	2,500,000	2,398,553
94978*BG5	Long Bond Replication	1.F						Bond Forward			G7332*-AG-8 .	RRPF ENGINE LEASING LIMITED	2.C FE	2,000,000	1,956,417
94978*BG5	Long Bond Replication	1.F						Bond Forward			G8781*-AB-3 .	THAMES WATER UTILITIES CAYMAN FINA	2.B	6,400,000	6,301,031
94978*BG5	Long Bond Replication	1.F						Bond Forward			G98508-AQ-7 .	YORKSHIRE WATER SERVICES BRADFORD	1.G YE	3,900,000	3,847,584
94978*BG5	Long Bond Replication	1.F						Bond Forward			N14928-AE-6 .	BOSKALIS FINANCE BV	2.B	2,000,000	1,974,359
94978*BG5	Long Bond Replication	1.F						Bond Forward			N4282*-AF-3 .	KONINKLIJKE FRIESLANDCAMPINA NV ..	2.B	5,500,000	5,412,517
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q3189*-AG-4 .	DEXUS FUNDS MANAGEMENT LTD	1.G	2,900,000	2,801,432
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q3189*-AH-2 .	DEXUS FUNDS MANAGEMENT LTD	1.G	16,200,000	15,244,330
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q3977*-AC-9 .	GENESIS ENERGY LIMITED	2.A FE	8,700,000	8,193,777
94978*BG5	Long Bond Replication	1.F						Bond Forward			R2284*-AA-8 .	STATNETT SF	1.F	10,000,000	9,693,803
94978*BG5	Long Bond Replication	1.F						Bond Forward			W0805*-AN-8 .	ASSA ABLDY FINANCIAL SERVICES AB .	1.G	1,700,000	1,663,948

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
94978*B05	Long Bond Replication	1.F .....	.....	.....	.....	.....	.....	Bond Forward .....	.....	.....	06650#-AC-1 .	BANNER SEVENTEEN LLC	2.B PL	100,000	99,066
94978*B05	Long Bond Replication	1.F .....	.....	.....	.....	.....	.....	Bond Forward .....	.....	.....	06650#-AD-9 .	BANNER SEVENTEEN LLC	2.B PL	100,000	99,144
94978*B05	Long Bond Replication	1.F .....	.....	.....	.....	.....	.....	Bond Forward .....	.....	.....	G2044@-AY-1 .	COMPASS GROUP PLC	1.G	1,000,000	991,195
94978*B05	Long Bond Replication	1.F .....	.....	.....	.....	.....	.....	Bond Forward .....	.....	.....	G4622#-AF-6 .	HOWARD DE WALDEN ESTATES LIMITED .	1.G	500,000	496,502
94978*B05	Long Bond Replication	1.F .....	.....	.....	.....	.....	.....	Bond Forward .....	.....	.....	G5147*-AB-2 .	JOHNSON MATTHEY PLC	1.G	1,000,000	990,410
94978*B05	Long Bond Replication	1.F .....	.....	.....	.....	.....	.....	Bond Forward .....	.....	.....	G9850@-AC-7 .	YORKSHIRE WATER SERVICES BRADFORD	1.G YE	600,000	591,936
94978*B05	Long Bond Replication	1.F .....	.....	.....	.....	.....	.....	Bond Forward .....	.....	.....	N1492@-AE-6 .	BOSKALIS FINANCE BV	2.B	500,000	493,590
94978*B05	Long Bond Replication	1.F .....	.....	.....	.....	.....	.....	Bond Forward .....	.....	.....	Q7724#-AE-8 .	POWERCO LIMITED	2.B FE	700,000	696,749
94978*B05	Long Bond Replication	1.F .....	.....	.....	.....	.....	.....	Bond Forward .....	.....	.....	G9850@-AC-7 .	YORKSHIRE WATER SERVICES BRADFORD	1.G YE	2,400,000	2,367,744
9999999999 - Totals				1,583,219,717	1,049,786,424	XXX	XXX	XXX	2,244,175	(305,984,780)	XXX	XXX	XXX	1,580,975,542	1,355,771,204

ANNUAL STATEMENT FOR THE YEAR 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	9	1,475,977,800	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	149,812,391	XXX	169,426,216
4. Less: Closed or Disposed of Transactions.....					1	110,442,154		42,554,464	1	152,996,618
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	16,009	XXX	19,939,135
7. Ending Inventory	8	1,404,204,588	9	1,478,579,014	9	1,475,977,800	9	1,583,219,718	9	1,583,219,718

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.....	1,033,683,988
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	65,364
3.	Total (Line 1 plus Line 2)	1,033,749,352
4.	Part D, Section 1, Column 6	1,360,005,309
5.	Part D, Section 1, Column 7	(326,255,949)
6.	Total (Line 3 minus Line 4 minus Line 5)	(8)
		Fair Value Check
7.	Part A, Section 1, Column 16	729,883,102
8.	Part B, Section 1, Column 13	65,364
9.	Total (Line 7 plus Line 8)	729,948,466
10.	Part D, Section 1, Column 9	1,365,119,837
11.	Part D, Section 1, Column 10	(635,171,370)
12.	Total (Line 9 minus Line 10 minus Line 11)	
		Potential Exposure Check
13.	Part A, Section 1, Column 21	406,753,137
14.	Part B, Section 1, Column 20	4,147,057
15.	Part D, Section 1, Column 12	410,900,194
16.	Total (Line 13 plus Line 14 minus Line 15)	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,747,991,569	1,580,946,054	19,271,714	147,773,801
2. Cost of cash equivalents acquired	89,262,058,577	74,900,821,715	12,274,659,461	2,086,577,401
3. Accrual of discount	39,573,778	39,573,778		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals	(178,066)	(178,066)		
6. Deduct consideration received on disposals	86,564,394,873	72,205,565,995	12,227,378,195	2,131,450,683
7. Deduct amortization of premium	3,027	3,027		
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)	4,485,047,958	4,315,594,459	66,552,980	102,900,519
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	4,485,047,958	4,315,594,459	66,552,980	102,900,519

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

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging				Effective Excluding Variable Annuity Guarantees Under SSAP No.108													XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging				Effective Variable Annuity Guarantees Under SSAP No.108													XXX							XXX
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BNP PARIBAS	ROMJISFPUBMPRO8K5P83	06/01/2021	05/26/2022	05/26/2022	Expiration	48,564,938	..4180/(4211.35)	220,388						(93,635)			(220,388)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BNP PARIBAS	ROMJISFPUBMPRO8K5P83	06/01/2021	05/27/2022	05/27/2022	Expiration	421,245	..2246/(2308)	6,518									(6,518)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BNP PARIBAS	ROMJISFPUBMPRO8K5P83	06/08/2021	06/03/2022	06/03/2022	Expiration	1,014,678	..2275/(2295.62)	5,512						856			(5,512)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BNP PARIBAS	ROMJISFPUBMPRO8K5P83	06/14/2021	06/07/2022	06/07/2022	Expiration	1,540,067	2360.6/(2385.37)	8,676						2,640			(8,676)			B062
											2304.46/(2328.13)													
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BNP PARIBAS	ROMJISFPUBMPRO8K5P83	07/07/2021	06/29/2022	06/29/2022	Expiration	3,018,132		16,366						1,636			(16,366)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BNP PARIBAS	ROMJISFPUBMPRO8K5P83	08/23/2021	08/17/2022	08/17/2022	Expiration	472,168	2153.2/(2198.58)	5,859						(371)			(5,859)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BNP PARIBAS	ROMJISFPUBMPRO8K5P83	09/07/2021	08/31/2022	08/31/2022	Expiration	1,547,268	..2258/(2299.49)	16,377						1,850			(16,377)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BNP PARIBAS	ROMJISFPUBMPRO8K5P83	09/07/2021	08/31/2022	08/31/2022	Expiration	19,386,432	..4504/(4593.34)	234,069						(41,807)			(234,069)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BNP PARIBAS	ROMJISFPUBMPRO8K5P83	09/13/2021	09/09/2022	09/09/2022	Expiration	435,910	..2199/(2318.2)	12,566						(72)			(12,566)			B062
											4424.44/(4516.81)													
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BNP PARIBAS	ROMJISFPUBMPRO8K5P83	09/20/2021	09/15/2022	09/15/2022	Expiration	18,159,679		219,754						(59,632)			(219,754)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BNP PARIBAS	ROMJISFPUBMPRO8K5P83	10/04/2021	09/29/2022	09/29/2022	Expiration	15,554,240	..4302/(4426.53)	270,080						(71,728)			(270,080)			B062
				BANK OF AMERICA, NA																				
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BANK OF AMERICA, NA	B4TYDEB6GMZ0031MB27	05/25/2021	05/04/2022	05/04/2022	Expiration	1,294,934	2243.5/(2284.24)	12,023						(351)			(12,023)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BANK OF AMERICA, NA	B4TYDEB6GMZ0031MB27	05/25/2021	05/19/2022	05/19/2022	Expiration	2,180,230	..2199/(2236.87)	21,266						(1,444)			(21,266)			B062
											217.99/(2271.72)													
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BANK OF AMERICA, NA	B4TYDEB6GMZ0031MB27	05/25/2021	05/12/2022	05/12/2022	Expiration	206,316		8,143						(1,009)			(8,143)			B062
											4177.12/(4215.03)													
Call Option	Reserve Liability	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP21HZNB86K528	05/04/2021	04/27/2022	04/27/2022	Expiration	42,493,652		224,756		69,269				(115,173)			(155,487)			B062
											4145.46/(4193.22)													
Call Option	Reserve Liability	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP21HZNB86K528	05/04/2021	04/20/2022	04/20/2022	Expiration	25,608,086		175,738		293,342				(87,329)			117,604			B062
											4062.84/(4119.36)													
Call Option	Reserve Liability	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP21HZNB86K528	05/04/2021	04/06/2022	04/06/2022	Expiration	28,326,776		249,385		391,344				(111,803)			141,959			B062
											2286.32/(2329.48)													
Call Option	Reserve Liability	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP21HZNB86K528	05/05/2021	04/26/2022	04/26/2022	Expiration	2,328,671		21,651						1,446			(21,651)			B062
											2219.09/(2256.06)													
Call Option	Reserve Liability	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP21HZNB86K528	05/05/2021	04/12/2022	04/12/2022	Expiration	1,340,307		12,598						(326)			(12,598)			B062
											2217.71/(2305.46)													
Call Option	Reserve Liability	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP21HZNB86K528	05/05/2021	04/20/2022	04/20/2022	Expiration	689,783		14,058						(339)			(14,058)			B062
											2237.52/(2276.26)													
Call Option	Reserve Liability	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP21HZNB86K528	05/05/2021	04/05/2022	04/05/2022	Expiration	1,577,566		14,857						206			(14,857)			B062
											2101.22/(2245.88)													
Call Option	Reserve Liability	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP21HZNB86K528	06/01/2021	01/31/2022	01/31/2022	Expiration	282,562		12,755						(1,320)			(12,755)			B062
											2154.64/(2283.82)													
Call Option	Reserve Liability	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP21HZNB86K528	06/01/2021	03/28/2022	03/28/2022	Expiration	1,537,926		55,709						943			(55,709)			B062
											2223.51/(2361.34)													
Call Option	Reserve Liability	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP21HZNB86K528	06/01/2021	03/10/2022	03/10/2022	Expiration	1,501,538		49,567						7,759			(49,567)			B062
											2232.12/(2308.15)													
Call Option	Reserve Liability	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP21HZNB86K528	06/01/2021	02/10/2022	02/10/2022	Expiration	3,093,682		13,054						4,429			(13,054)			B062
											2217.49/(2306.27)													
Call Option	Reserve Liability	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP21HZNB86K528	06/01/2021	02/18/2022	02/18/2022	Expiration	1,020,108		23,595						2,694			(23,595)			B062

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Call Option	Reserve Liability	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIWP21HZNBB6K528	08/16/2021	08/10/2022	08/10/2022	Expiration .....	.....	1,333,222)	2238.44/(2265.69)	 8,252	.....	.....	.....	.....	.....	..... (682)	.....	.....	..... (8,252)	.....	.....	B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIWP21HZNBB6K528	09/20/2021	09/14/2022	09/14/2022	Expiration .....	.....	4,872,303)	2232.41/(2245.81)	 15,450	.....	.....	.....	.....	.....	..... (1,328)	.....	.....	..... (15,450)	.....	.....	B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROIWP21HZNBB6K528	09/27/2021	09/22/2022	09/22/2022	Expiration .....	.....	1,001,529)	2164/(2327.16)	 41,942	.....	.....	.....	.....	.....	..... 1,118	.....	.....	..... (41,942)	.....	.....	B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL 4PQUHN3JFFG9NF38B653	03/05/2021	03/07/2022	03/07/2022	Expiration .....	.....	39,060,000)	3877/(3935)	 306,550	.....	..... 580,000	.....	.....	.....	..... (255,122)	.....	.....	..... 273,450	.....	.....	B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL 4PQUHN3JFFG9NF38B653	05/04/2021	04/13/2022	04/13/2022	Expiration .....	.....	15,009,839)	4111.52/(4204.18)	 200,319	.....	..... 334,503	.....	.....	.....	..... (102,371)	.....	.....	..... 134,184	.....	.....	B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL 4PQUHN3JFFG9NF38B653	05/25/2021	05/12/2022	05/12/2022	Expiration .....	.....	4,425,746)	4053.01/(4227.15)	 120,864	.....	.....	.....	.....	.....	..... (44,045)	.....	.....	..... (120,864)	.....	.....	B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL 4PQUHN3JFFG9NF38B653	05/25/2021	05/19/2022	05/19/2022	Expiration .....	.....	23,278,728)	4129.56/(4179.82)	 179,136	.....	.....	.....	.....	.....	..... (68,321)	.....	.....	..... (179,136)	.....	.....	B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL 4PQUHN3JFFG9NF38B653	05/25/2021	05/05/2022	05/05/2022	Expiration .....	.....	14,165,634)	4152.66/(4241.79)	 185,326	.....	.....	.....	.....	.....	..... (79,076)	.....	.....	..... (185,326)	.....	.....	B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL 4PQUHN3JFFG9NF38B653	06/08/2021	06/02/2022	06/02/2022	Expiration .....	.....	29,539,148)	4188.45/(4229.66)	 180,714	.....	.....	.....	.....	.....	..... (67,454)	.....	.....	..... (180,714)	.....	.....	B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL 4PQUHN3JFFG9NF38B653	06/14/2021	06/08/2022	06/08/2022	Expiration .....	.....	46,150,344)	4220.42/(4248.31)	 191,495	.....	.....	.....	.....	.....	..... (66,464)	.....	.....	..... (191,495)	.....	.....	B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL 4PQUHN3JFFG9NF38B653	06/21/2021	06/16/2022	06/16/2022	Expiration .....	.....	17,308,649)	4185.56/(4274.19)	 224,262	.....	.....	.....	.....	.....	..... (82,323)	.....	.....	..... (224,262)	.....	.....	B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL 4PQUHN3JFFG9NF38B653	06/28/2021	06/22/2022	06/22/2022	Expiration .....	.....	2,525,943)	2291.4/(2339.11)	 30,055	.....	.....	.....	.....	.....	..... 5,221	.....	.....	..... (30,055)	.....	.....	B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL 4PQUHN3JFFG9NF38B653	07/26/2021	07/22/2022	07/22/2022	Expiration .....	.....	1,661,749)	2198.52/(2232.81)	 15,592	.....	.....	.....	.....	.....	..... 108	.....	.....	..... (15,592)	.....	.....	B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL 4PQUHN3JFFG9NF38B653	08/02/2021	07/27/2022	07/27/2022	Expiration .....	.....	46,100,503)	4402.66/(4429.7)	 177,567	.....	.....	.....	.....	.....	..... (42,325)	.....	.....	..... (177,567)	.....	.....	B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL 4PQUHN3JFFG9NF38B653	08/09/2021	08/04/2022	08/04/2022	Expiration .....	.....	2,043,838)	2218.31/(2268.71)	 25,723	.....	.....	.....	.....	.....	..... (292)	.....	.....	..... (25,723)	.....	.....	B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL 4PQUHN3JFFG9NF38B653	08/16/2021	08/11/2022	08/11/2022	Expiration .....	.....	27,083,811)	4438.21/(4473.87)	 133,503	.....	.....	.....	.....	.....	..... (31,256)	.....	.....	..... (133,503)	.....	.....	B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL 4PQUHN3JFFG9NF38B653	08/30/2021	08/24/2022	08/24/2022	Expiration .....	.....	35,562,628)	4471.68/(4511.05)	 198,346	.....	.....	.....	.....	.....	..... (33,550)	.....	.....	..... (198,346)	.....	.....	B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL 4PQUHN3JFFG9NF38B653	10/04/2021	09/28/2022	09/28/2022	Expiration .....	.....	1,081,603)	2191.99/(2314.69)	 32,458	.....	.....	.....	.....	.....	..... (132)	.....	.....	..... (32,458)	.....	.....	B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/21/2021	06/16/2022	06/16/2022	Expiration .....	.....	1,063,379)	2265.66/(2347.7)	 20,450	.....	.....	.....	.....	.....	..... 2,079	.....	.....	..... (20,450)	.....	.....	B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/28/2021	06/22/2022	06/22/2022	Expiration .....	.....	36,273,550)	4225.51/(4281.42)	 301,209	.....	.....	.....	.....	.....	..... (97,399)	.....	.....	..... (301,209)	.....	.....	B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/07/2021	06/29/2022	06/29/2022	Expiration .....	.....	21,948,614)	4285.48/(4347.21)	 201,163	.....	.....	.....	.....	.....	..... (56,815)	.....	.....	..... (201,163)	.....	.....	B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/12/2021	07/07/2022	07/07/2022	Expiration .....	.....	226,775)	2273.47/(2307.84)	 1,869	.....	.....	.....	.....	.....	..... 140	.....	.....	..... (1,869)	.....	.....	B062

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Call Option	Reserve Liability	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/12/2021	07/07/2022	07/07/2022	Expiration		21,861,192	4336.53/(4385.27)	153,548						(43,227)			(153,548)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2021	07/13/2022	07/13/2022	Expiration		738,740	2196.33/(2280.88)	12,613						(3,378)			(12,613)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/19/2021	07/14/2022	07/14/2022	Expiration		18,655,321	4342.24/(4399.71)	139,948						(55,993)			(139,948)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/26/2021	07/21/2022	07/21/2022	Expiration		6,687,774	4286.14/(4438.94)	150,495						(36,301)			(150,495)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/02/2021	07/28/2022	07/28/2022	Expiration		936,759	2218.44/(2263.66)	11,006						226			(11,006)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/09/2021	08/03/2022	08/03/2022	Expiration		28,940,461	4406.56/(4455.93)	201,677						(47,012)			(201,677)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/23/2021	08/17/2022	08/17/2022	Expiration		10,582,762	4403.15/(4482.46)	119,815						(24,204)			(119,815)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/30/2021	08/24/2022	08/24/2022	Expiration		1,348,887	2216.1/(2280.19)	22,470						923			(22,470)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/13/2021	09/08/2022	09/08/2022	Expiration		11,773,969	4442/(4573.29)	210,344						(41,845)			(210,344)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BNP PARIBAS ROMUISFPUBMIPRO8K5P83	10/25/2021	10/20/2022	10/20/2022	Expiration		10,091,502	2283.55/(2297.25)	35,160						4,069			(35,160)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BNP PARIBAS ROMUISFPUBMIPRO8K5P83	11/01/2021	10/26/2022	10/26/2022	Expiration		16,767,942	4537/(4625.81)	208,217						(19,274)			(208,217)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BNP PARIBAS ROMUISFPUBMIPRO8K5P83	11/08/2021	11/02/2022	11/02/2022	Expiration		13,347,936	4598.6/(4725.84)	232,619						(10,828)			(232,619)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BNP PARIBAS ROMUISFPUBMIPRO8K5P83	11/15/2021	11/10/2022	11/10/2022	Expiration		514,613	2384/(2470.84)	10,138						3,092			(10,138)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BNP PARIBAS ROMUISFPUBMIPRO8K5P83	11/15/2021	11/09/2022	11/09/2022	Expiration		12,256,209	4633.09/(4751.45)	190,885						(11,753)			(190,885)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BNP PARIBAS ROMUISFPUBMIPRO8K5P83	11/22/2021	11/16/2022	11/16/2022	Expiration		794,530	2343.81/(2428.14)	15,295						3,451			(15,295)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BNP PARIBAS ROMUISFPUBMIPRO8K5P83	12/13/2021	12/08/2022	12/08/2022	Expiration		13,537,800	4620.45/(4748.27)	231,229						(10,833)			(231,229)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BNP PARIBAS ROMUISFPUBMIPRO8K5P83	12/20/2021	12/14/2022	12/14/2022	Expiration		16,122,029	4611/(4724.28)	224,130						(34,469)			(224,130)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BNP PARIBAS ROMUISFPUBMIPRO8K5P83	12/20/2021	12/14/2022	12/14/2022	Expiration		717,633	2135.29/(2253.9)	19,470						(3,601)			(19,470)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	11/29/2021	11/23/2022	11/23/2022	Expiration		9,803,802	4588.24/(4744.27)	198,931						(18,620)			(198,931)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	11/29/2021	11/22/2022	11/22/2022	Expiration		347,405	2314.24/(2380.42)	4,686						155			(4,686)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	12/06/2021	12/01/2022	12/01/2022	Expiration		635,725	2150.24/(2279.9)	20,584						(985)			(20,584)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LR0WP21HZNB86K528	12/13/2021	12/09/2022	12/09/2022	Expiration		961,855	2198.74/(2295.91)	20,950						(2,019)			(20,950)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	JP MORGAN CHASE ... 7H6GLXDRUGJFU57PNE97	12/27/2021	12/21/2022	12/21/2022	Expiration		8,899,788	4592.54/(4815.27)	273,626						2,131			(273,626)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	JP MORGAN CHASE ... 7H6GLXDRUGJFU57PNE97	12/27/2021	12/22/2022	12/22/2022	Expiration		449,688	2198/(2298.88)	11,300						200			(11,300)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQJH3JFFG9NF38B653	10/18/2021	10/12/2022	10/12/2022	Expiration		10,932,861	4321.43/(4491.84)	272,736						(45,465)			(272,736)			B062

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Call Option	Reserve Liability	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC	10/25/2021	10/19/2022	10/19/2022	Expiration		10,770,126	4472.93/(4600.47)	191,404						(24,694)			(191,404)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	MORGAN STANLEY AND CO. INTERNATIONAL PLC	11/01/2021	10/26/2022	10/26/2022	Expiration		1,406,143	2260.17/(2342.59)	29,536						4,078			(29,536)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	SOCIETE GENERALE	10/12/2021	10/05/2022	10/05/2022	Expiration		248,434	2197/(2279.28)	5,103						(82)			(5,103)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	SOCIETE GENERALE	11/08/2021	11/02/2022	11/02/2022	Expiration		592,052	2334/(2334)	21,058						6,760			(21,058)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	SOCIETE GENERALE	01/11/2022	12/29/2022	12/29/2022	Expiration		1,731,007	2230/(2307.37)	29,025									(29,025)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A.	10/12/2021	10/05/2022	10/05/2022	Expiration		8,945,973	4298.8/(4441.77)	179,031						(45,102)			(179,031)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A.	10/18/2021	10/12/2022	10/12/2022	Expiration		1,148,874	2210.53/(2294.86)	24,985						1,223			(24,985)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A.	11/22/2021	11/16/2022	11/16/2022	Expiration		47,719,616	4678/(4727.66)	320,848						(7,027)			(320,848)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A.	12/06/2021	11/30/2022	11/30/2022	Expiration		10,781,829	4507.81/(4683.86)	253,438						(30,121)			(253,438)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A.	01/11/2022	12/29/2022	12/29/2022	Expiration		52,257,626	4764/(4819.28)	342,012									(342,012)			B062
Call Option	Reserve Liability	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A.	09/27/2021	09/22/2022	09/22/2022	Expiration		13,455,864	4343.96/(4514.41)	325,096						(65,491)			(325,096)			B062
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												9,059,934	371,037	1,668,458			XXX	(2,137,596)			(7,762,513)		XXX	
Interest Rate Cap	Fixed Income Portfolio	D1	Interest	JP MORGAN CHASE	02/12/2015	02/11/2022	02/11/2022	Expiration		29,000,000	4.05% 10MS	131,680			(2,113)			2,113			(2,113)			B053
Interest Rate Cap	Fixed Income Portfolio	D1	Interest	SOCIETE GENERALE	08/03/2015	08/05/2022	08/05/2022	Expiration		47,000,000	4.55% 10MS	141,000			(11,902)			11,902			(11,902)			B053
Interest Rate Cap	Fixed Income Portfolio	D1	Interest	WELLS FARGO BANK, N.A.	12/07/2015	12/04/2022	12/04/2022	Expiration		64,000,000	4.1% 10MS	240,090			(31,680)			31,672			(31,680)			B053
Interest Rate Cap	Fixed Income Portfolio	D1	Interest	WELLS FARGO BANK, N.A.	04/20/2016	04/22/2022	04/22/2022	Expiration		25,000,000	3.55% 10MS	72,114			(3,650)			3,650			(3,650)			B053
Corridor Option	Fixed Income Portfolio	D1	Interest	INTERNATIONAL	04/21/2016	04/23/2022	04/23/2022	Expiration		82,000,000	3.8%/(4.8%)	113,000			(5,771)			5,771			(5,771)			B053
Corridor Option	Fixed Income Portfolio	D1	Interest	JP MORGAN CHASE	08/03/2015	08/05/2022	08/05/2022	Expiration		77,000,000	4.75%/(5.75%)	104,000			(8,778)			8,778			(8,778)			B053
Corridor Option	Fixed Income Portfolio	D1	Interest	JP MORGAN CHASE	08/03/2015	08/05/2022	08/05/2022	Expiration		77,000,000	4.7%/(5.7%)	104,000			(8,778)			8,778			(8,778)			B053
Corridor Option	Fixed Income Portfolio	D1	Interest	WELLS FARGO BANK, N.A.	02/13/2015	02/11/2022	02/11/2022	Expiration		48,000,000	4.25%/(5.25%)	72,480			(1,165)			1,165			(1,165)			B053
Corridor Option	Fixed Income Portfolio	D1	Interest	BNP PARIBAS	10/22/2014	10/15/2022	10/15/2022	Expiration		306,000,000	5.85%/(6.85%)	306,403			(30,188)			30,188			(30,188)			B053
Corridor Option	Fixed Income Portfolio	D1	Interest	WELLS FARGO BANK, N.A.	12/09/2015	12/08/2022	12/08/2022	Expiration		110,000,000	4.45%/(5.45%)	155,899			(20,799)			20,753			(20,799)			B053
Corridor Option	Fixed Income Portfolio	D1	Interest	WELLS FARGO BANK, N.A.	12/09/2015	12/08/2022	12/08/2022	Expiration		110,000,000	4.35%/(5.35%)	158,601			(21,159)			21,114			(21,159)			B053
Corridor Option	Fixed Income Portfolio	D1	Interest	WELLS FARGO BANK, N.A.	02/18/2015	02/11/2022	02/11/2022	Expiration		48,000,000	4.2%/(5.2%)	79,200			(1,274)			1,274			(1,274)			B053
0179999999. Subtotal - Purchased Options - Hedging Other - Caps												1,678,447			(147,258)		XXX	147,158			(147,258)		XXX	
Swaption	Fixed Income Portfolio	D1	Interest	BANK OF AMERICA, NA	03/18/2013	09/13/2022	09/15/2022	Expiration		650,000,000	3ML/(7.75%)	11,147,500			(820,616)			809,099			(820,616)			B053
Swaption	Fixed Income Portfolio	D1	Interest	BANK OF AMERICA, NA	11/09/2021	08/12/2022	08/12/2022	Expiration		50,000,000	3ML/(2.64%)	70,000			498,525			69,877			428,525			B053
Swaption	Fixed Income Portfolio	D1	Interest	BANK OF AMERICA, NA	11/09/2021	08/12/2022	08/12/2022	Expiration		50,000,000	3ML/(2.14%)	145,500			1,137,252			91,397			991,752			B053
Swaption	Fixed Income Portfolio	D1	Interest	BANK OF AMERICA, NA	11/17/2021	08/12/2022	08/12/2022	Expiration		50,000,000	3ML/(2.58%)	116,000			822,596			115,889			706,596			B053
Swaption	Fixed Income Portfolio	D1	Interest	JP MORGAN CHASE	11/04/2021	05/04/2022	05/06/2022	Expiration		50,000,000	3ML/(2.66%)	42,500			1,670,000			42,495			1,627,500			B053
Swaption	Fixed Income Portfolio	D1	Interest	JP MORGAN CHASE	11/04/2021	08/19/2022	08/19/2022	Expiration		50,000,000	3ML/(2.72%)	66,000			765,000			65,971			699,000			B053
Swaption	Fixed Income Portfolio	D1	Interest	MORGAN STANLEY AND CO. INTERNATIONAL PLC	11/30/2021	07/28/2022	07/28/2022	Expiration		50,000,000	3ML/(2.64%)	55,000			407,500			54,966			352,500			B053
Swaption	Fixed Income Portfolio	D1	Interest	MORGAN STANLEY AND CO. INTERNATIONAL PLC	11/30/2021	07/28/2022	07/28/2022	Expiration		50,000,000	3ML/(2.39%)	85,000			1,465,000			84,876			1,380,000			B053

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Swaption	Fixed Income Portfolio	D1	Interest	MORGAN STANLEY CAPITAL SERVICES, INC	02/26/2020	02/28/2022	03/02/2022	Expiration .....	.....	61,000,000	3ML /(2.5%)	884,500	.....	.....	.....	.....	.....	.....845,449	.....	.....	.....(884,500)	.....	.....	8053
Swaption	Fixed Income Portfolio	D1	Interest	MORGAN STANLEY CAPITAL SERVICES, INC	02/27/2020	05/27/2022	05/27/2022	Exercised .....	.....	40,000,000	3ML /(2.25%)	986,000	.....	.....986,000	.....	.....	.....	.....562,031	.....	.....	.....	.....	.....	8053
Swaption	Fixed Income Portfolio	D1	Interest	MORGAN STANLEY CAPITAL SERVICES, INC	02/27/2020	05/27/2022	06/01/2022	Exercised .....	.....	72,000,000	3ML /(2%)	993,600	.....	.....993,600	.....	.....	.....	.....465,368	.....	.....	.....	.....	.....	8053
Swaption	Fixed Income Portfolio	D1	Interest	MORGAN STANLEY CAPITAL SERVICES, INC	02/28/2020	05/31/2022	05/31/2022	Exercised .....	.....	175,000,000	3ML /(2.5%)	875,000	.....	.....875,000	.....	.....	.....	.....500,898	.....	.....	.....	.....	.....	8053
Swaption	Fixed Income Portfolio	D1	Interest	INC	03/05/2020	06/06/2022	06/08/2022	Exercised .....	.....	85,000,000	3ML /(2.4%)	1,436,500	.....	.....1,436,500	.....	.....	.....	.....796,599	.....	.....	.....	.....	.....	8053
Swaption	Fixed Income Portfolio	D1	Interest	4PQUHNSJFFGNF3BB653 ..	03/09/2020	06/09/2022	06/13/2022	Exercised .....	.....	135,000,000	3ML /(2.75%)	1,518,750	.....	.....1,518,750	.....	.....	.....	.....1,113,680	.....	.....	.....	.....	.....	8053
Swaption	Fixed Income Portfolio	D1	Interest	N.A. WELLS FARGO BANK, ...	02/28/2020	05/31/2022	06/02/2022	Exercised .....	.....	108,000,000	3ML /(2.25%)	876,960	.....	.....876,960	.....	.....	.....	.....449,587	.....	.....	.....	.....	.....	8053
Swaption	Fixed Income Portfolio	D1	Interest	BANK OF AMERICA, NA	10/06/2021	05/31/2022	11/17/2022	Exercised .....	.....	250,000,000	3ML /(2.25%)	3,405,000	.....	.....3,405,000	.....	.....	.....	.....914,025	.....	.....	.....	.....	.....	8053
Swaption	Fixed Income Portfolio	D1	Interest	JP MORGAN CHASE ...	02/28/2020	05/31/2022	11/30/2022	Exercised .....	.....	18,000,000	3ML /(1.75%)	1,105,200	.....	.....1,105,200	.....	.....	.....	.....(91,351)	.....	.....	.....	.....	.....	8053
Swaption	Fixed Income Portfolio	D1	Interest	4PQUHNSJFFGNF3BB653 ..	11/10/2020	05/31/2022	11/14/2022	Expiration .....	.....	39,000,000	3ML /(1.7%)	2,620,000	.....	.....	.....	.....	.....	.....(150,586)	.....	.....	.....(2,620,000)	.....	.....	8053
Swaption	Fixed Income Portfolio	D1	Interest	N.A. WELLS FARGO BANK, ...	03/05/2020	03/07/2022	03/09/2022	Expiration .....	.....	107,000,000	3ML /(2.4%)	1,625,330	.....	.....	.....	.....	.....	.....1,472,624	.....	.....	.....(1,625,330)	.....	.....	8053
0209999999. Subtotal - Purchased Options - Hedging Other - Other												28,054,340	.....	17,962,883	(820,616)	.....	XXX	8,212,892	.....	(820,616)	1,056,043	.....	.....	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												38,792,722	371,037	19,631,341	(967,874)	.....	XXX	6,222,455	.....	(967,874)	(6,706,470)	.....	.....	XXX
0289999999. Subtotal - Purchased Options - Replications												.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
0359999999. Subtotal - Purchased Options - Income Generation												.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
0429999999. Subtotal - Purchased Options - Other												.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
0439999999. Total Purchased Options - Call Options and Warrants												9,059,934	371,037	1,668,458	.....	.....	XXX	(2,137,596)	.....	.....	(7,762,513)	.....	.....	XXX
0449999999. Total Purchased Options - Put Options												.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
0459999999. Total Purchased Options - Caps												1,678,447	.....	.....	(147,258)	.....	XXX	147,158	.....	(147,258)	.....	.....	.....	XXX
0469999999. Total Purchased Options - Floors												.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
0479999999. Total Purchased Options - Collars												.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
0489999999. Total Purchased Options - Other												28,054,340	.....	17,962,883	(820,616)	.....	XXX	8,212,892	.....	(820,616)	1,056,043	.....	.....	XXX
0499999999. Total Purchased Options												38,792,722	371,037	19,631,341	(967,874)	.....	XXX	6,222,455	.....	(967,874)	(6,706,470)	.....	.....	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
0709999999. Subtotal - Written Options - Hedging Other												.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
0779999999. Subtotal - Written Options - Replications												.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
0849999999. Subtotal - Written Options - Income Generation												.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
0919999999. Subtotal - Written Options - Other												.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
0929999999. Total Written Options - Call Options and Warrants												.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
0939999999. Total Written Options - Put Options												.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
0949999999. Total Written Options - Caps												.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
0959999999. Total Written Options - Floors												.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
0969999999. Total Written Options - Collars												.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
0979999999. Total Written Options - Other												.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
0989999999. Total Written Options												.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
Currency Swap	ENECO HOLDING N.V. N2962#A05	D1	Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573	02/20/2007	03/28/2022	03/28/2022	Maturity	500,000	USD 5.8%/(EUR 4.905%)	.....	.....	.....82,433	2,253	.....	.....	.....(67,111)	.....	.....	82,433	.....	.....	.....
Currency Swap	ENECO HOLDING N.V. N2962#A05	D1	Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573	02/20/2007	03/28/2022	03/28/2022	Maturity	7,000,000	USD 5.8%/(EUR 4.905%)	.....	.....	.....1,154,057	31,538	.....	.....	.....(939,552)	.....	.....	1,154,057	.....	.....	.....
Currency Swap	ENECO HOLDING N.V. N2962#A05	D1	Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573	02/20/2007	03/28/2022	03/28/2022	Maturity	1,500,000	USD 5.8%/(EUR 4.905%)	.....	.....	.....247,298	6,758	.....	.....	.....(201,333)	.....	.....	247,298	.....	.....	.....
Currency Swap	Convert Foreign Fixed Income Assets to USD	D1	Interest	BANK OF AMERICA, NA	B4TYDEB6GMZ0031MB27	10/14/2016	03/31/2039	03/31/2022	Sale	53,627	USD 3.10325%/(GBP 2.3%)	.....	.....	.....(1,060)	.....	.....	.....	.....	.....	.....	(1,060)	.....	.....	.....
Currency Swap	Convert Foreign Fixed Income Assets to USD	D1	Interest	BANK OF AMERICA, NA	B4TYDEB6GMZ0031MB27	10/14/2016	03/31/2039	03/31/2022	Sale	111,085	USD 3.10325%/(GBP 2.3%)	.....	.....	.....(2,197)	.....	.....	.....	.....	.....	.....	(2,197)	.....	.....	.....
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												.....	.....	1,480,530	40,549	.....	XXX	(1,207,996)	.....	.....	1,480,530	.....	.....	XXX

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
1049999999. Subtotal	- Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														1,480,530	40,549	XXX	(1,207,996)			1,480,530			XXX
1109999999. Subtotal	- Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																XXX							XXX
IR SWAP	Fixed Income Portfolio	D1	Interest	BANK OF AMERICA, NA	07/30/2012	08/01/2022	08/01/2022	Maturity		50,000,000						(269,134)			378,368					
1119999999. Subtotal	- Swaps - Hedging Other - Interest Rate															(269,134)	XXX	378,368						XXX
Currency Swap	Grosvenor Ltd GBP Private Asset swap	D1	Interest	NATWEST MARKETS PLC	07/18/2012	10/28/2022	10/28/2022	Maturity		2,190,300	USD 3.42%/(GBP 3.38%)				567,490	16,272		(306,418)			567,490			8023
Currency Swap	Grosvenor Ltd GBP Private Asset swap	D1	Interest	NATWEST MARKETS PLC	07/18/2012	10/28/2022	10/28/2022	Maturity		2,190,300	USD 3.42%/(GBP 3.38%)				567,490	16,272		(306,418)			567,490			8023
Currency Swap	Grosvenor Ltd GBP Private Asset swap	D1	Interest	NATWEST MARKETS PLC	07/18/2012	10/28/2022	10/28/2022	Maturity		9,856,350	USD 3.42%/(GBP 3.38%)				2,553,704	73,225		(1,378,881)			2,553,704			8023
Currency Swap	Grosvenor Ltd GBP Private Asset swap	D1	Interest	NATWEST MARKETS PLC	07/18/2012	10/28/2022	10/28/2022	Maturity		3,285,450	USD 3.42%/(GBP 3.38%)				851,235	24,408		(459,627)			851,235			8023
Currency Swap	Convert Foreign Fixed Income Assets to USD	D1	Interest	SOCIETE GENERALE	04/10/2018	07/11/2033	12/16/2022	Maturity		3,794,196	USD 3.982%/(GBP 2.59%)				817,237	65,668		(427,936)			817,237			8023
Currency Swap	Convert Foreign Fixed Income Assets to USD	D1	Interest	SOCIETE GENERALE	04/10/2018	07/11/2033	12/16/2022	Maturity		1,264,732	USD 3.982%/(GBP 2.59%)				272,412	21,889		(142,645)			272,412			8023
Currency Swap	Convert Foreign Fixed Income Assets to USD	D1	Interest	SOCIETE GENERALE	04/10/2018	07/11/2033	12/16/2022	Maturity		6,323,861	USD 3.982%/(GBP 2.59%)				1,362,061	109,446		(713,227)			1,362,061			8023
Currency Swap	Convert Foreign Fixed Income Assets to USD	D1	Interest	SOCIETE GENERALE	04/10/2018	07/11/2033	12/16/2022	Maturity		10,117,857	USD 3.982%/(GBP 2.59%)				2,180,301	176,000		(1,141,163)			2,180,301			8023
Currency Swap	Convert Foreign Bonds to Fixed USD	D1	Interest	WELLS FARGO BANK, N.A.	10/06/2015	11/06/2022	11/06/2022	Maturity		15,449,438	USD 3.505%/(EUR 1.848%)				1,678,119	241,072		136,361			1,678,119			8023
Currency Swap	Convert Foreign Bonds to Fixed USD	D1	Interest	WELLS FARGO BANK, N.A.	10/06/2015	11/06/2022	11/06/2022	Maturity		1,404,494	USD 3.505%/(EUR 1.848%)				152,556	21,916		12,396			152,556			8023
Currency Swap	Convert Foreign Bonds to Fixed USD	D1	Interest	WELLS FARGO BANK, N.A.	10/06/2015	11/06/2022	11/06/2022	Maturity		280,899	USD 3.505%/(EUR 1.848%)				30,511	4,383		2,479			30,511			8023
Currency Swap	Convert Foreign Bonds to Fixed USD	D1	Interest	WELLS FARGO BANK, N.A.	10/06/2015	11/06/2022	11/06/2022	Maturity		561,798	USD 3.505%/(EUR 1.848%)				61,023	8,766		4,959			61,023			8023
Currency Swap	Convert Foreign Bonds to Fixed USD	D1	Interest	SOCIETE GENERALE	03/17/2015	06/27/2027	12/27/2022	Sale		55,472	USD 3.863%/(AUD 4.876%)				5,186						5,186			8023
Currency Swap	Convert Foreign Bonds to Fixed USD	D1	Interest	SOCIETE GENERALE	03/17/2015	06/27/2027	12/27/2022	Sale		184,907	USD 3.863%/(AUD 4.876%)				17,287	23,294					17,287			8023
Currency Swap	Convert Foreign Bonds to Fixed USD	D1	Interest	SOCIETE GENERALE	03/17/2015	06/27/2027	12/27/2022	Sale		281,058	USD 3.863%/(AUD 4.876%)				26,276	19,612					26,276			8023
Currency Swap	Convert Foreign Bonds to Fixed USD	D1	Interest	SOCIETE GENERALE	03/17/2015	06/27/2027	12/27/2022	Sale		18,491	USD 3.863%/(AUD 4.876%)				1,729	28,427					1,729			8023
Currency Swap	Convert Foreign Fixed Income Assets to USD	D1	Interest	SOCIETE GENERALE	08/04/2021	10/01/2031	07/31/2022	Partial Termination		348,118	USD 3.6675%/(EUR 2.07%)				56,127	176,248					56,127			8023
Currency Swap	Convert Foreign Fixed Income Assets to USD	D1	Interest	SOCIETE GENERALE	08/04/2021	10/01/2031	07/25/2022	Partial Termination		870,294	USD 3.6675%/(EUR 2.07%)				140,318	176,248					140,318			8023
Currency Swap	Convert Foreign Fixed Income Assets to USD	D1	Interest	SOCIETE GENERALE	08/04/2021	10/01/2031	07/31/2022	Partial Termination		870,294	USD 3.6675%/(EUR 2.07%)				140,318	318,383					140,318			8023
Currency Swap	Convert Foreign Fixed Income Assets to USD	D1	Interest	SOCIETE GENERALE	08/04/2021	10/01/2031	07/31/2022	Partial Termination		870,294	USD 3.6675%/(EUR 2.07%)				140,318	375,237					140,318			8023
Currency Swap	Convert Foreign Fixed Income Assets to USD	D1	Interest	SOCIETE GENERALE	08/04/2021	10/01/2031	07/25/2022	Partial Termination		348,118	USD 3.6675%/(EUR 2.07%)				56,127	28,427					56,127			8023
Currency Swap	Convert Foreign Fixed Income Assets to USD	D1	Interest	SOCIETE GENERALE	08/04/2021	10/01/2031	07/25/2022	Partial Termination		348,118	USD 3.6675%/(EUR 2.07%)				56,127	56,854					56,127			8023

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Swap	Convert Foreign Fixed Income Assets to USD	D1	Interest	SOCIETE GENERALE ... C2PNE818XP4R0TD8PU41	11/16/2021	03/31/2043	09/30/2022	Sale	137,491	USD 3.7225%/(GBP 2.9%)	.....	.....	.....	23,294	47,727	.....	.....	.....	.....	.....	23,294	.....	.....	B023
Currency Swap	Convert Foreign Fixed Income Assets to USD	D1	Interest	SOCIETE GENERALE ... C2PNE818XP4R0TD8PU41	11/16/2021	03/31/2043	09/30/2022	Sale	115,759	USD 3.7225%/(GBP 2.9%)	.....	.....	.....	19,612	119,318	.....	.....	.....	.....	.....	19,612	.....	.....	B023
Currency Swap	Convert Foreign bonds to fixed USD	D1	Interest	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029	06/30/2022	Sale	98,047	USD 5.08%/(GBP 6.4715%)	.....	.....	.....	28,427	119,318	.....	.....	.....	.....	.....	28,427	.....	.....	B023
Currency Swap	Convert Foreign bonds to fixed USD	D1	Interest	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029	06/30/2022	Sale	607,890	USD 5.08%/(GBP 6.4715%)	.....	.....	.....	176,248	119,318	.....	.....	.....	.....	.....	176,248	.....	.....	B023
Currency Swap	Convert Foreign bonds to fixed USD	D1	Interest	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029	06/30/2022	Sale	607,890	USD 5.08%/(GBP 6.4715%)	.....	.....	.....	176,248	47,727	.....	.....	.....	.....	.....	176,248	.....	.....	B023
Currency Swap	Convert Foreign bonds to fixed USD	D1	Interest	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029	06/30/2022	Sale	1,098,123	USD 5.08%/(GBP 6.4715%)	.....	.....	.....	318,383	47,727	.....	.....	.....	.....	.....	318,383	.....	.....	B023
Currency Swap	Convert Foreign bonds to fixed USD	D1	Interest	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029	06/30/2022	Sale	1,294,217	USD 5.08%/(GBP 6.4715%)	.....	.....	.....	375,237	.....	.....	.....	.....	.....	.....	375,237	.....	.....	B023
Currency Swap	Convert Foreign bonds to fixed USD	D1	Interest	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029	06/30/2022	Sale	98,047	USD 5.08%/(GBP 6.4715%)	.....	.....	.....	28,427	.....	.....	.....	.....	.....	.....	28,427	.....	.....	B023
Currency Swap	Convert Foreign bonds to fixed USD	D1	Interest	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029	06/30/2022	Sale	196,093	USD 5.08%/(GBP 6.4715%)	.....	.....	.....	56,854	.....	.....	.....	.....	.....	.....	56,854	.....	.....	B023
Currency Swap	Convert Foreign Fixed Income Assets to USD	D1	Interest	WELLS FARGO BANK, N.A. ... KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	07/31/2022	Partial Termination	348,118	USD 3.345%/(EUR 1.89%)	.....	.....	.....	47,727	.....	.....	.....	.....	.....	.....	47,727	.....	.....	B023
Currency Swap	Convert Foreign Fixed Income Assets to USD	D1	Interest	WELLS FARGO BANK, N.A. ... KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	07/31/2022	Partial Termination	870,294	USD 3.345%/(EUR 1.89%)	.....	.....	.....	119,318	.....	.....	.....	.....	.....	.....	119,318	.....	.....	B023
Currency Swap	Convert Foreign Fixed Income Assets to USD	D1	Interest	WELLS FARGO BANK, N.A. ... KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	07/31/2022	Partial Termination	870,294	USD 3.345%/(EUR 1.89%)	.....	.....	.....	119,318	.....	.....	.....	.....	.....	.....	119,318	.....	.....	B023
Currency Swap	Convert Foreign Fixed Income Assets to USD	D1	Interest	WELLS FARGO BANK, N.A. ... KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	07/31/2022	Partial Termination	870,294	USD 3.345%/(EUR 1.89%)	.....	.....	.....	119,318	.....	.....	.....	.....	.....	.....	119,318	.....	.....	B023
Currency Swap	Convert Foreign Fixed Income Assets to USD	D1	Interest	WELLS FARGO BANK, N.A. ... KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	07/31/2022	Partial Termination	348,118	USD 3.345%/(EUR 1.89%)	.....	.....	.....	47,727	.....	.....	.....	.....	.....	.....	47,727	.....	.....	B023
Currency Swap	Convert Foreign Fixed Income Assets to USD	D1	Interest	WELLS FARGO BANK, N.A. ... KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031	07/25/2022	Partial Termination	348,118	USD 3.345%/(EUR 1.89%)	.....	.....	.....	47,727	.....	.....	.....	.....	.....	.....	47,727	.....	.....	B023
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange													.....	.....	13,437,818	2,483,183	XXX	(4,720,120)	.....	.....	13,437,818	.....	.....	XXX
1169999999. Subtotal - Swaps - Hedging Other													.....	.....	13,437,818	2,483,183	(269,134)XXX	(4,341,751)	.....	.....	13,437,818	.....	.....	XXX
1229999999. Subtotal - Swaps - Replication													.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
1289999999. Subtotal - Swaps - Income Generation													.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
1349999999. Subtotal - Swaps - Other													.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
1359999999. Total Swaps - Interest Rate													.....	.....	.....	(269,134)XXX	.....	378,368	.....	.....	.....	.....	.....	XXX
1369999999. Total Swaps - Credit Default													.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	.....	XXX
1379999999. Total Swaps - Foreign Exchange													.....	.....	14,918,348	2,523,732	XXX	(5,928,116)	.....	.....	14,918,348	.....	.....	XXX
1389999999. Total Swaps - Total Return													.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
1399999999. Total Swaps - Other													.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....	XXX
1409999999. Total Swaps													.....	.....	14,918,348	2,523,732	(269,134)XXX	(5,549,746)	.....	.....	14,918,348	.....	.....	XXX
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	03/11/2022	06/10/2022	06/10/2022	Maturity	441,554	Currency Forward; Long: USD Short: EUR	.....	.....	.....	19,585	.....	.....	.....	.....	.....	19,585	.....	.....	B024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	03/11/2022	06/10/2022	06/10/2022	Maturity	287,524	Currency Forward; Long: USD Short: EUR	.....	.....	.....	12,753	.....	.....	.....	.....	.....	12,753	.....	.....	B024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	03/11/2022	06/10/2022	06/10/2022	Maturity	1,441,040	Currency Forward; Long: USD Short: EUR	.....	.....	.....	63,917	.....	.....	.....	.....	.....	63,917	.....	.....	B024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA	B4TYDEB6GKMZ0031MB27	03/11/2022	06/10/2022	06/10/2022	Maturity	982,372	Currency Forward; Long: USD Short: EUR	.....	.....	.....	43,573	.....	.....	.....	.....	.....	43,573	.....	.....	B024

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/11/2022	06/10/2022	06/10/2022	Maturity		119,801	Currency Forward; Long: USD Short: GBP			5,314							5,314			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/11/2022	06/10/2022	06/10/2022	Maturity		150,608	Currency Forward; Long: USD Short: GBP			6,680							6,680			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/11/2022	06/10/2022	06/10/2022	Maturity		2,520,489	Currency Forward; Long: USD Short: GBP			141,027							141,027			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/11/2022	06/10/2022	06/10/2022	Maturity		1,641,249	Currency Forward; Long: USD Short: GBP			91,832							91,832			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/11/2022	06/10/2022	06/10/2022	Maturity		8,225,783	Currency Forward; Long: USD Short: GBP			460,252							460,252			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/11/2022	06/10/2022	06/10/2022	Maturity		5,607,601	Currency Forward; Long: USD Short: GBP			313,758							313,758			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/11/2022	06/10/2022	06/10/2022	Maturity		683,854	Currency Forward; Long: USD Short: EUR			38,263							38,263			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/11/2022	06/10/2022	06/10/2022	Maturity		859,702	Currency Forward; Long: USD Short: EUR			48,102							48,102			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/14/2022	06/10/2022	06/10/2022	Maturity		13,714,055	Currency Forward; Long: EUR Short: USD			573,102							573,102			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/24/2022	06/10/2022	06/10/2022	Maturity		413,542	Currency Forward; Long: EUR Short: USD			(7,803)							(7,803)			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/24/2022	06/10/2022	06/10/2022	Maturity		269,291	Currency Forward; Long: EUR Short: USD			(5,081)							(5,081)			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/24/2022	06/10/2022	06/10/2022	Maturity		1,349,460	Currency Forward; Long: EUR Short: USD			(25,461)							(25,461)			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/24/2022	06/10/2022	06/10/2022	Maturity		919,925	Currency Forward; Long: EUR Short: USD			(17,357)							(17,357)			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/24/2022	06/10/2022	06/10/2022	Maturity		112,267	Currency Forward; Long: EUR Short: USD			(2,118)							(2,118)			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/24/2022	06/10/2022	06/10/2022	Maturity		141,032	Currency Forward; Long: EUR Short: USD			(2,661)							(2,661)			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/24/2022	09/09/2022	09/09/2022	Maturity		415,646	Currency Forward; Long: USD Short: EUR			28,809							28,809			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/24/2022	09/09/2022	09/09/2022	Maturity		270,623	Currency Forward; Long: USD Short: EUR			18,757							18,757			8024

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	05/24/2022	09/09/2022	09/09/2022	Maturity		1,356,569	Currency Forward; Long: USD Short: EUR			94,026							94,026			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	05/24/2022	09/09/2022	09/09/2022	Maturity		924,737	Currency Forward; Long: USD Short: EUR			64,095							64,095			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	05/24/2022	09/09/2022	09/09/2022	Maturity		112,760	Currency Forward; Long: USD Short: EUR			7,816							7,816			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	05/24/2022	09/09/2022	09/09/2022	Maturity		141,678	Currency Forward; Long: USD Short: EUR			9,820							9,820			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	09/13/2022	09/16/2022	09/16/2022	Maturity		2,327,834	Currency Forward; Long: USD Short: EUR			4,651							4,651			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	CITIBANK, N.A. E570DZIWZ7FF32TIEFA76	04/26/2022	07/22/2022	07/22/2022	Maturity		44,986,280	Currency Forward; Long: USD Short: EUR			1,247,175							1,247,175			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	JP MORGAN CHASE ... 7H6GLXDRUGGFU57RNE97	08/18/2022	09/09/2022	09/09/2022	Maturity		125,663	Currency Forward; Long: USD Short: EUR			(1,112)							(1,112)			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	JP MORGAN CHASE ... 7H6GLXDRUGGFU57RNE97	08/18/2022	09/09/2022	09/09/2022	Maturity		81,818	Currency Forward; Long: USD Short: AUD			(724)							(724)			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	JP MORGAN CHASE ... 7H6GLXDRUGGFU57RNE97	08/18/2022	09/09/2022	09/09/2022	Maturity		410,133	Currency Forward; Long: EUR Short: USD			(3,631)							(3,631)			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	JP MORGAN CHASE ... 7H6GLXDRUGGFU57RNE97	08/18/2022	09/09/2022	09/09/2022	Maturity		279,577	Currency Forward; Long: EUR Short: USD			(2,475)							(2,475)			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	JP MORGAN CHASE ... 7H6GLXDRUGGFU57RNE97	08/18/2022	09/09/2022	09/09/2022	Maturity		34,091	Currency Forward; Long: EUR Short: USD			(302)							(302)			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	JP MORGAN CHASE ... 7H6GLXDRUGGFU57RNE97	08/18/2022	09/09/2022	09/09/2022	Maturity		42,834	Currency Forward; Long: EUR Short: USD			(379)							(379)			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	JP MORGAN CHASE ... 7H6GLXDRUGGFU57RNE97	08/18/2022	08/26/2022	08/26/2022	Maturity		1,193,860	Currency Forward; Long: EUR Short: USD			(12,175)							(12,175)			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	JP MORGAN CHASE ... 7H6GLXDRUGGFU57RNE97	10/20/2021	02/01/2022	02/01/2022	Maturity		49,186,833	Currency Forward; Long: EUR Short: USD			3,083,045				(1,606,073)			3,083,045			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	JP MORGAN CHASE ... 7H6GLXDRUGGFU57RNE97	01/25/2022	05/06/2022	05/06/2022	Maturity		46,415,411	Currency Forward; Long: EUR Short: USD			274,119							274,119			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	JP MORGAN CHASE ... 7H6GLXDRUGGFU57RNE97	01/25/2022	02/01/2022	02/01/2022	Maturity		46,729,478	Currency Forward; Long: EUR Short: USD			(625,689)							(625,689)			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	JP MORGAN CHASE ... 7H6GLXDRUGGFU57RNE97	04/26/2022	05/06/2022	05/06/2022	Maturity		46,484,609	Currency Forward; Long: EUR Short: USD			(343,316)							(343,316)			8024

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	06/08/2022	11/15/2022	11/15/2022	Maturity		13,523,952	Currency Forward; Long: USD Short: AUD			586,564							586,564			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	07/20/2022	10/21/2022	10/21/2022	Maturity		27,227,332	Currency Forward; Long: USD Short: AUD			2,360,836							2,360,836			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	SOCIETE GENERALE .. 02PNE81BX/P4ROTDBPU41	06/13/2022	11/15/2022	11/15/2022	Maturity		3,672,024	Currency Forward; Long: AUD Short: USD			56,330							56,330			8024
Currency Forward	Foreign Investments	D2-2	Currency.....	SOCIETE GENERALE .. 02PNE81BX/P4ROTDBPU41	06/13/2022	06/17/2022	06/17/2022	Maturity		3,636,099	Currency Forward; Long: AUD Short: USD			11,337							11,337			8024
1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														8,615,255			XXX	(1,606,073)			8,615,255			XXX
Currency Forward	Fixed income Portfolio	D1	Currency.....	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	11/17/2021	02/18/2022	02/18/2022	Maturity		60,345,824	Currency Forward; Long: USD Short: EUR			9,072				207,454			9,072			8031
Currency Forward	Fixed income Portfolio	D1	Currency.....	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	08/05/2022	08/18/2022	08/18/2022	Maturity		36,837,975	Currency Forward; Long: EUR Short: USD			(118,554)							(118,554)			8031
Currency Forward	Fixed income Portfolio	D1	Currency.....	CITIBANK, N.A. E570DZIZ7FF32TIEFA76	10/20/2021	04/22/2022	04/22/2022	Maturity		80,626,500	Currency Forward; Long: USD Short: EUR			6,275,535				(1,970,726)			6,275,535			8031
Currency Forward	Fixed income Portfolio	D1	Currency.....	CITIBANK, N.A. E570DZIZ7FF32TIEFA76	11/02/2021	04/22/2022	04/22/2022	Maturity		25,153,873	Currency Forward; Long: USD Short: EUR			1,870,168				(522,116)			1,870,168			8031
Currency Forward	Fixed income Portfolio	D1	Currency.....	CITIBANK, N.A. E570DZIZ7FF32TIEFA76	02/17/2022	08/18/2022	08/18/2022	Maturity		57,000,263	Currency Forward; Long: USD Short: EUR			6,484,469							6,484,469			8031
Currency Forward	Fixed income Portfolio	D1	Currency.....	JP MORGAN CHASE ... 7H6GLXDRUG3FU57PNE97	01/07/2022	01/21/2022	01/21/2022	Maturity		9,063,360	Currency Forward; Long: EUR Short: USD			14,242							14,242			8031
Currency Forward	Fixed income Portfolio	D1	Currency.....	JP MORGAN CHASE ... 7H6GLXDRUG3FU57PNE97	01/07/2022	02/18/2022	02/18/2022	Maturity		3,774,722	Currency Forward; Long: EUR Short: USD			1,996							1,996			8031
Currency Forward	Fixed income Portfolio	D1	Currency.....	SOCIETE GENERALE .. 02PNE81BX/P4ROTDBPU41	07/21/2021	01/21/2022	01/21/2022	Maturity		59,046,400	Currency Forward; Long: USD Short: EUR			2,311,387				(2,167,152)			2,311,387			8031
Currency Forward	Fixed income Portfolio	D1	Currency.....	SOCIETE GENERALE .. 02PNE81BX/P4ROTDBPU41	01/19/2022	07/22/2022	07/22/2022	Maturity		47,903,310	Currency Forward; Long: USD Short: EUR			4,935,195							4,935,195			8031
Currency Forward	Fixed income Portfolio	D1	Currency.....	SOCIETE GENERALE .. 02PNE81BX/P4ROTDBPU41	03/03/2022	04/22/2022	04/22/2022	Maturity		29,404,268	Currency Forward; Long: EUR Short: USD			(849,187)							(849,187)			8031
Currency Forward	Fixed income Portfolio	D1	Currency.....	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	04/20/2022	10/21/2022	10/21/2022	Maturity		71,518,075	Currency Forward; Long: EUR Short: USD			(7,472,494)							(7,472,494)			8031
Currency Forward	Fixed income Portfolio	D1	Currency.....	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	04/21/2022	10/21/2022	10/21/2022	Maturity		143,262,351	Currency Forward; Long: EUR Short: USD			15,171,189							15,171,189			8031
Currency Forward	Fixed income Portfolio	D1	Currency.....	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	07/20/2022	10/21/2022	10/21/2022	Maturity		42,098,800	Currency Forward; Long: EUR Short: USD			1,933,161							1,933,161			8031

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Forward	Fixed income Portfolio	D1	Currency.....	JP MORGAN CHASE ... 7H6QLXDRUGJFU57RNE97	08/16/2022	11/18/2022	11/18/2022	Maturity		13,941,296	 Currency Forward; Long: USD Short: EUR			(171,071)							(171,071)			8031
Currency Forward	Fixed income Portfolio	D1	Currency.....	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2022	11/18/2022	11/18/2022	Maturity		14,145,732	 Currency Forward; Long: EUR Short: USD			(33,366)							(33,366)			8031
1439999999. Subtotal - Forwards - Hedging Other														30,361,744			XXX	(4,452,541)			30,361,744			XXX
BOND FWD	Fixed Income Portfolio	D1	Interest	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/27/2020	08/29/2022	08/26/2022	Maturity			102.959946			(29,187,500)	504,954						(29,187,500)			80311
1449999999. Subtotal - Forwards - Replication														(29,187,500)	504,954		XXX				(29,187,500)			XXX
1479999999. Subtotal - Forwards														9,789,498	504,954		XXX	(6,058,613)			9,789,498			XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														10,095,785	40,549		XXX	(2,814,068)			10,095,785			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												38,792,722	371,037	63,430,902	1,515,309	(269,134)	XXX	(2,571,836)		(967,874)	37,093,082			XXX
1719999999. Subtotal - Replication														(29,187,500)	504,954		XXX				(29,187,500)			XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												38,792,722	371,037	44,339,187	2,060,813	(269,134)	XXX	(5,385,905)		(967,874)	18,001,376			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0023	CONVERT FOREIGN BONDS TO FIXED USD
0024	HEDGE FX EXPOSURE OF FUNDS
0031	CONVERT ASSETS TO FIXED/ FLOAT
0035	CONVERT PERPETUALS AND DIVIDEND STRIPS TO FIXED
0053	HEDGE BOND PORTFOLIO AGAINST RISE IN INTEREST RATES
0060	HEDGE LIABILITY RIDER
0311	DURATION MANAGEMENT HEDGES
.....	
.....	
.....	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TNH3	8	800,000	MAR 23 CBT ULT TNOTE SPREAD	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT	11/22/2022	118.8594	118.2813	(500)	(500) .....	.....	.....	.....	(4,625)	(4,625)	13,644	B0311	1,000
ZFH3	27	2,700,000	MAR 23 CBT 5Y T-NOTE SPREAD	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT	11/22/2022	107.9906	107.9281	(2,320)	(2,320) .....	.....	.....	.....	(1,688)	(1,688)	46,049	B0311	1,000
ZNH3	55	5,500,000	MAR 23 CBT 10Y TNOTE SPREAD	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT	11/22/2022	112.8276	112.2969	(7,734)	(7,734) .....	.....	.....	.....	(29,187)	(29,187)	93,803	B0311	1,000
ZTH3	14	2,800,000	MAR 23 CBT 2Y T-NOTE SPREAD	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT	11/22/2022	102.4094	102.5375	(2,188)	(2,188) .....	.....	.....	.....	3,609	3,609	47,754	B0311	2,000
ESH3	5	1,013,788	Mar-23 CME E-MINI S&P 500	Reserve Liability	Exhibit 7	Equity/Index	03/17/2023	CME	12/14/2022	4,055.4688	3,861.0000	(2,688)	(2,688) .....	.....	.....	.....	(48,538)	(48,538)	6	B062	50
RTYH3	5	458,525	Mar-23 CME E-MINI RUSS 2000 IND FUT	Reserve Liability	Exhibit 7	Equity/Index	03/17/2023	CME	12/14/2022	1,847.8500	1,770.9000	(1,550)	(1,550) .....	.....	.....	.....	(19,238)	(19,238)	6	B062	50
TUH3	20	4,000,000	Mar-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT	11/21/2022	102.4381	102.1720	(3,125)	(3,125) .....	.....	.....	.....	4,039	4,039	98,645	B0311	2,000
TUH3	250	50,000,000	Mar-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	03/31/2023	CBT	12/27/2022	102.7250	102.1720	(39,063)	(39,063) .....	.....	.....	.....	(93,750)	(93,750)	1,233,061	B0311	2,000
1539999999. Subtotal - Long Futures - Hedging Other												(59,167)	(59,167)				(189,376)	(189,376)	1,532,968	XXX	XXX
1579999999. Subtotal - Long Futures												(59,167)	(59,167)				(189,376)	(189,376)	1,532,968	XXX	XXX
TYH3	50	5,000,000	Mar-23 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT	11/22/2022	112.7188	112.2969	7,031	7,031 .....	.....	.....	.....	21,094	21,094	123,306	B0311	1,000
USH3	580	58,000,000	Mar-23 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT	11/22/2022	125.6781	125.3438	90,625	90,625 .....	.....	.....	.....	194,845	194,845	1,430,351	B0311	1,000
UXYH3	130	13,000,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT	11/22/2022	118.6781	118.0900	8,125	8,125 .....	.....	.....	.....	51,797	51,797	320,596	B0311	1,000
UXYH3	300	30,000,000	Mar-23 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	03/22/2023	CBT	12/27/2022	118.6252	118.0900	18,750	18,750 .....	.....	.....	.....	103,173	103,173	739,837	B0311	1,000
1609999999. Subtotal - Short Futures - Hedging Other												124,531	124,531				370,909	370,909	2,614,089	XXX	XXX
1649999999. Subtotal - Short Futures												124,531	124,531				370,909	370,909	2,614,089	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												65,364	65,364				181,533	181,533	4,147,057	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												65,364	65,364				181,533	181,533	4,147,057	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Royal Bank of Scotland .....	.....	.....	.....
Bank of America Merrill Lynch	(773)	(11,969)	(12,742)
Royal Bank of Canada	(17,598)	95,704	78,106
Total Net Cash Deposits	(18,371)	83,735	65,364

(a)	Code	Description of Hedged Risk(s)
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0311	Duration Management Hedges

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

0062	Equity Linked Benefits
------------	------------------------------

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transaction Price	Termina- tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective- ness at Inception and at Termination (b)	Value of One (1) Point
FVH2	1	100,000	MAR 22 CBT 5Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.03/31/2022	CBT	B4TYDEB6GKMZ0031MB27	.12/31/2021	120.9531	.02/22/2022	117.9594	Sale	(1,023)	(1,023)	.....	B0311	1,000
FVH2	3	300,000	MAR 22 CBT 5Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.03/31/2022	CBT	B4TYDEB6GKMZ0031MB27	.01/07/2022	119.7719	.02/22/2022	117.9594	Sale	(3,070)	(3,070)	.....	B0311	1,000
FVH2	4	400,000	MAR 22 CBT 5Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.03/31/2022	CBT	B4TYDEB6GKMZ0031MB27	.01/18/2022	119.1719	.02/22/2022	117.9594	Sale	(4,094)	(4,094)	.....	B0311	1,000
FVH2	1	100,000	MAR 22 CBT 5Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.03/31/2022	CBT	B4TYDEB6GKMZ0031MB27	.02/03/2022	119.0156	.02/22/2022	117.9594	Sale	(1,023)	(1,023)	.....	B0311	1,000
FVH2	3	300,000	MAR 22 CBT 5Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.03/31/2022	CBT	B4TYDEB6GKMZ0031MB27	.02/10/2022	117.7719	.02/22/2022	117.9594	Sale	(3,070)	(3,070)	.....	B0311	1,000
FVH2	1	100,000	MAR 22 CBT 5Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.03/31/2022	CBT	B4TYDEB6GKMZ0031MB27	.02/14/2022	117.5000	.02/22/2022	117.9594	Sale	(1,023)	(1,023)	.....	B0311	1,000
FVM2	3	300,000	JUN 22 CBT 5Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.06/30/2022	CBT	B4TYDEB6GKMZ0031MB27	.02/22/2022	117.6313	.05/10/2022	112.8813	Sale	(14,250)	(14,250)	.....	B0311	1,000
FVM2	10	1,000,000	JUN 22 CBT 5Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.06/30/2022	CBT	B4TYDEB6GKMZ0031MB27	.02/22/2022	117.6313	.05/25/2022	113.7656	Sale	(24,844)	(24,844)	.....	B0311	1,000
FVM2	3	300,000	JUN 22 CBT 5Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.06/30/2022	CBT	B4TYDEB6GKMZ0031MB27	.03/29/2022	114.2969	.05/25/2022	113.7656	Sale	(7,453)	(7,453)	.....	B0311	1,000
FVM2	1	100,000	JUN 22 CBT 5Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.06/30/2022	CBT	B4TYDEB6GKMZ0031MB27	.05/02/2022	112.3344	.05/25/2022	113.7656	Sale	(2,484)	(2,484)	.....	B0311	1,000
FVM2	1	100,000	JUN 22 CBT 5Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.06/30/2022	CBT	B4TYDEB6GKMZ0031MB27	.05/03/2022	112.1938	.05/25/2022	113.7656	Sale	(2,484)	(2,484)	.....	B0311	1,000
FVU2	15	1,500,000	SEP 22 CBT 5Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.09/30/2022	CBT	B4TYDEB6GKMZ0031MB27	.05/25/2022	113.3750	.08/25/2022	111.1469	Sale	(23,534)	(23,534)	.....	B0311	1,000
FVU2	5	500,000	SEP 22 CBT 5Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.09/30/2022	CBT	B4TYDEB6GKMZ0031MB27	.06/06/2022	111.9219	.08/25/2022	111.1469	Sale	(7,845)	(7,845)	.....	B0311	1,000
FVU2	2	200,000	SEP 22 CBT 5Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.09/30/2022	CBT	B4TYDEB6GKMZ0031MB27	.06/27/2022	110.9750	.08/25/2022	111.1469	Sale	(3,138)	(3,138)	.....	B0311	1,000
FVU2	1	100,000	SEP 22 CBT 5Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.09/30/2022	CBT	B4TYDEB6GKMZ0031MB27	.08/09/2022	112.2969	.08/25/2022	111.1469	Sale	(1,569)	(1,569)	.....	B0311	1,000
FVU2	5	500,000	SEP 22 CBT 5Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.09/30/2022	CBT	B4TYDEB6GKMZ0031MB27	.08/11/2022	112.3188	.08/25/2022	111.1469	Sale	(7,845)	(7,845)	.....	B0311	1,000
FVZ2	1	100,000	DEC 22 CBT 5Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.12/30/2022	CBT	B4TYDEB6GKMZ0031MB27	.08/25/2022	111.1719	.08/29/2022	110.8969	Sale	(273)	(273)	.....	B0311	1,000
FVZ2	27	2,700,000	DEC 22 CBT 5Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.12/30/2022	CBT	B4TYDEB6GKMZ0031MB27	.08/25/2022	111.1719	.11/22/2022	107.6313	Sale	(95,555)	(95,555)	.....	B0311	1,000
TNU2	3	300,000	SEP 22 CBT ULT TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.09/21/2022	CBT	B4TYDEB6GKMZ0031MB27	.07/07/2022	127.0208	.08/25/2022	125.9219	Sale	(5,285)	(5,285)	.....	B0311	1,000
TNU2	1	100,000	SEP 22 CBT ULT TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.09/21/2022	CBT	B4TYDEB6GKMZ0031MB27	.08/15/2022	129.6719	.08/25/2022	125.9219	Sale	(1,762)	(1,762)	.....	B0311	1,000
TNZ2	1	100,000	DEC 22 CBT ULT TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.12/20/2022	CBT	B4TYDEB6GKMZ0031MB27	.08/25/2022	125.2813	.10/19/2022	115.7031	Sale	(9,578)	(9,578)	.....	B0311	1,000
TNZ2	3	300,000	DEC 22 CBT ULT TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.12/20/2022	CBT	B4TYDEB6GKMZ0031MB27	.08/25/2022	125.2813	.11/22/2022	118.8344	Sale	(8,027)	(8,027)	.....	B0311	1,000
TNZ2	1	100,000	DEC 22 CBT ULT TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.12/20/2022	CBT	B4TYDEB6GKMZ0031MB27	.09/21/2022	121.1875	.11/22/2022	118.8344	Sale	(2,676)	(2,676)	.....	B0311	1,000
TNZ2	4	400,000	DEC 22 CBT ULT TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.12/20/2022	CBT	B4TYDEB6GKMZ0031MB27	.11/17/2022	118.7656	.11/22/2022	118.8344	Sale	(10,703)	(10,703)	.....	B0311	1,000
TUH2	15	3,000,000	MAR 22 CBT 2Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.03/31/2022	CBT	B4TYDEB6GKMZ0031MB27	.11/22/2021	109.1875	.02/22/2022	107.6875	Sale	(44,655)	(44,655)	.....	B0311	2,000
TUH2	2	400,000	MAR 22 CBT 2Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.03/31/2022	CBT	B4TYDEB6GKMZ0031MB27	.12/31/2021	109.0875	.02/22/2022	107.6875	Sale	(5,954)	(5,954)	.....	B0311	2,000
TUM2	17	3,400,000	JUN 22 CBT 2Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.06/30/2022	CBT	B4TYDEB6GKMZ0031MB27	.02/22/2022	107.3320	.05/25/2022	106.0094	Sale	(41,437)	(41,437)	.....	B0311	2,000
TUM2	2	400,000	JUN 22 CBT 2Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.06/30/2022	CBT	B4TYDEB6GKMZ0031MB27	.03/21/2022	106.3656	.05/25/2022	106.0094	Sale	(4,875)	(4,875)	.....	B0311	2,000
TUU2	19	3,800,000	SEP 22 CBT 2Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	.09/30/2022	CBT	B4TYDEB6GKMZ0031MB27	.05/25/2022	105.6594	.08/25/2022	104.4563	Sale	(45,719)	(45,719)	.....	B0311	2,000

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
TU2Z	19	3,800,000	DEC 22 CBT 2Y T-NOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	12/30/2022	CBT	08/25/2022	104.3000	11/22/2022	102.1094	Sale	(83,273)	(83,273)			B0311	2,000
TYH2	1	100,000	MAR 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	03/22/2022	CBT	11/22/2021	129.5469	02/22/2022	126.6094	Sale	(2,302)	(2,302)			B0311	1,000
TYH2	2	200,000	MAR 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	03/22/2022	CBT	01/06/2022	128.5938	02/22/2022	126.6094	Sale	(4,604)	(4,604)			B0311	1,000
TYM2	3	300,000	JUN 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	06/21/2022	CBT	02/22/2022	126.5391	05/25/2022	120.6406	Sale	(4,539)	(4,539)			B0311	1,000
TYM2	1	100,000	JUN 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	06/21/2022	CBT	03/22/2022	122.7969	05/25/2022	120.6406	Sale	(1,513)	(1,513)			B0311	1,000
TYM2	2	200,000	JUN 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	06/21/2022	CBT	03/22/2022	122.8594	05/25/2022	120.6406	Sale	(3,026)	(3,026)			B0311	1,000
TYM2	17	1,700,000	JUN 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	06/21/2022	CBT	04/01/2022	121.8594	05/25/2022	120.6406	Sale	(25,721)	(25,721)			B0311	1,000
TYM2	1	100,000	JUN 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	06/21/2022	CBT	04/20/2022	119.3750	05/25/2022	120.6406	Sale	(1,513)	(1,513)			B0311	1,000
TYM2	2	200,000	JUN 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	06/21/2022	CBT	04/26/2022	120.2813	05/25/2022	120.6406	Sale	(3,026)	(3,026)			B0311	1,000
TYM2	1	100,000	JUN 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	06/21/2022	CBT	05/02/2022	118.4688	05/25/2022	120.6406	Sale	(1,513)	(1,513)			B0311	1,000
TYU2	1	100,000	SEP 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	09/21/2022	CBT	05/25/2022	120.2719	08/02/2022	120.7813	Sale	508	508			B0311	1,000
TYU2	2	200,000	SEP 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	09/21/2022	CBT	05/25/2022	120.2719	08/08/2022	119.8438	Sale	(859)	(859)			B0311	1,000
TYU2	2	200,000	SEP 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	09/21/2022	CBT	05/25/2022	120.2719	08/24/2022	120.2719	Sale	(6,172)	(6,172)			B0311	1,000
TYU2	22	2,200,000	SEP 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	09/21/2022	CBT	05/25/2022	120.2719	08/25/2022	117.1938	Sale	(40,318)	(40,318)			B0311	1,000
TYU2	11	1,100,000	SEP 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	09/21/2022	CBT	06/06/2022	118.0156	08/25/2022	117.1938	Sale	(20,159)	(20,159)			B0311	1,000
TYU2	4	400,000	SEP 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	09/21/2022	CBT	06/14/2022	115.2500	08/25/2022	117.1938	Sale	(7,331)	(7,331)			B0311	1,000
TYU2	3	300,000	SEP 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	09/21/2022	CBT	07/07/2022	118.7813	08/25/2022	117.1938	Sale	(5,498)	(5,498)			B0311	1,000
TYU2	1	100,000	SEP 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	09/21/2022	CBT	08/09/2022	119.6094	08/25/2022	117.1938	Sale	(1,833)	(1,833)			B0311	1,000
TYU2	2	200,000	SEP 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	09/21/2022	CBT	08/16/2022	119.3594	08/25/2022	117.1938	Sale	(3,665)	(3,665)			B0311	1,000
TYU2	5	500,000	SEP 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	09/21/2022	CBT	08/17/2022	118.8906	08/25/2022	117.1938	Sale	(9,163)	(9,163)			B0311	1,000
TYU2	3	300,000	SEP 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	09/21/2022	CBT	08/23/2022	118.1719	08/25/2022	117.1938	Sale	(5,498)	(5,498)			B0311	1,000
TYZ2	52	5,200,000	DEC 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	12/20/2022	CBT	08/25/2022	117.2813	11/22/2022	112.5388	Sale	(239,473)	(239,473)			B0311	1,000
TYZ2	1	100,000	DEC 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	12/20/2022	CBT	09/02/2022	115.9219	11/22/2022	112.5388	Sale	(4,605)	(4,605)			B0311	1,000
TYZ2	2	200,000	DEC 22 CBT 10Y TNOTE ..	Fixed Income Portfolio ..	D1	Interest Rate.....	12/20/2022	CBT	09/21/2022	114.1875	11/22/2022	112.5388	Sale	(9,211)	(9,211)			B0311	1,000
ZTH3	5	1,000,000	SPREAD Mar-22 CME E-MINI S&P 500	Fixed Income Portfolio ..	D1	Interest Rate.....	03/31/2023	CBT	11/22/2022	102.4094	11/30/2022	102.3844	Sale	(234)	(234)			B0311	2,000
ESH2	5	1,165,144	Mar-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ..	03/18/2022	CME	12/10/2021	4,660.5760	01/10/2022	4,626.5000	Sale	(8,519)	(8,519)			B062	50
ESH2	3	699,086	Mar-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ..	03/18/2022	CME	12/10/2021	4,660.5760	01/18/2022	4,595.5000	Sale	(9,761)	(9,761)			B062	50
ESH2	3	699,086	Mar-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ..	03/18/2022	CME	12/10/2021	4,660.5760	01/25/2022	4,325.5000	Sale	(50,261)	(50,261)			B062	50
ESH2	2	466,058	Mar-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ..	03/18/2022	CME	12/10/2021	4,660.5760	02/08/2022	4,470.7500	Sale	(18,983)	(18,983)			B062	50

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESH2	4	932,115	Mar-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.03/18/2022	CME	ES7IP3U3RHI GC71XBU11	.12/10/2021	4,660.5760	.02/14/2022	4,406.5000	Sale	(50,815)	(50,815)	.....	B062	50
ESH2	4	932,115	Mar-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.03/18/2022	CME	ES7IP3U3RHI GC71XBU11	.12/10/2021	4,660.5760	.02/22/2022	4,345.0000	Sale	(63,115)	(63,115)	.....	B062	50
ESH2	2	466,058	Mar-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.03/18/2022	CME	ES7IP3U3RHI GC71XBU11	.12/10/2021	4,660.5760	.02/23/2022	4,276.7813	Sale	(41,038)	(41,038)	.....	B062	50
ESH2	1	236,938	Mar-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.03/18/2022	CME	ES7IP3U3RHI GC71XBU11	.12/27/2021	4,738.7500	.02/23/2022	4,276.7813	Sale	(20,519)	(20,519)	.....	B062	50
ESH2	1	236,938	Mar-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.03/18/2022	CME	ES7IP3U3RHI GC71XBU11	.12/27/2021	4,738.7500	.02/24/2022	4,111.9583	Sale	(33,002)	(33,002)	.....	B062	50
ESH2	3	716,817	Mar-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.03/18/2022	CME	ES7IP3U3RHI GC71XBU11	.01/04/2022	4,778.7813	.02/24/2022	4,111.9583	Sale	(99,006)	(99,006)	.....	B062	50
ESH2	2	477,978	Mar-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.03/18/2022	CME	ES7IP3U3RHI GC71XBU11	.01/05/2022	4,779.7813	.02/24/2022	4,111.9583	Sale	(66,004)	(66,004)	.....	B062	50
ESH2	1	225,600	Mar-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.03/18/2022	CME	ES7IP3U3RHI GC71XBU11	.02/03/2022	4,512.0000	.03/01/2022	4,350.4167	Sale	985	985	.....	B062	50
ESH2	2	424,008	Mar-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.03/18/2022	CME	ES7IP3U3RHI GC71XBU11	.02/24/2022	4,240.0833	.03/01/2022	4,350.4167	Sale	1,969	1,969	.....	B062	50
ESH2	1	212,004	Mar-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.03/18/2022	CME	ES7IP3U3RHI GC71XBU11	.02/24/2022	4,240.0833	.03/08/2022	4,164.7813	Sale	(6,650)	(6,650)	.....	B062	50
ESH2	1	217,721	Mar-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.03/18/2022	CME	ES7IP3U3RHI GC71XBU11	.02/25/2022	4,354.4167	.03/08/2022	4,164.7813	Sale	(6,650)	(6,650)	.....	B062	50
ESH2	2	435,442	Mar-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.03/18/2022	CME	ES7IP3U3RHI GC71XBU11	.02/25/2022	4,354.4167	.03/10/2022	4,243.7813	Sale	(8,717)	(8,717)	.....	B062	50
ESH2	6	1,306,325	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.03/18/2022	CME	ES7IP3U3RHI GC71XBU11	.02/25/2022	4,354.4167	.03/10/2022	4,275.7813	Sale	(26,150)	(26,150)	.....	B062	50
ESM2	2	426,678	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.06/17/2022	CME	ES7IP3U3RHI GC71XBU11	.03/10/2022	4,266.7813	.03/15/2022	4,181.5000	Sale	(8,475)	(8,475)	.....	B062	50
ESM2	1	213,339	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.06/17/2022	CME	ES7IP3U3RHI GC71XBU11	.03/10/2022	4,266.7813	.03/16/2022	4,303.7813	Sale	1,850	1,850	.....	B062	50
ESM2	3	640,017	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.06/17/2022	CME	ES7IP3U3RHI GC71XBU11	.03/10/2022	4,266.7813	.04/06/2022	4,468.3125	Sale	12,389	12,389	.....	B062	50
ESM2	3	666,163	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.06/17/2022	CME	ES7IP3U3RHI GC71XBU11	.03/21/2022	4,441.0833	.04/06/2022	4,468.3125	Sale	12,389	12,389	.....	B062	50
ESM2	1	223,888	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.06/17/2022	CME	ES7IP3U3RHI GC71XBU11	.03/22/2022	4,477.7500	.04/06/2022	4,468.3125	Sale	4,130	4,130	.....	B062	50
ESM2	1	224,300	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.06/17/2022	CME	ES7IP3U3RHI GC71XBU11	.03/23/2022	4,486.0000	.04/06/2022	4,468.3125	Sale	4,130	4,130	.....	B062	50
ESM2	1	224,300	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.06/17/2022	CME	ES7IP3U3RHI GC71XBU11	.03/23/2022	4,486.0000	.04/12/2022	4,457.7500	Sale	(2,791)	(2,791)	.....	B062	50
ESM2	2	451,678	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.06/17/2022	CME	ES7IP3U3RHI GC71XBU11	.03/25/2022	4,516.7813	.04/12/2022	4,457.7500	Sale	(5,581)	(5,581)	.....	B062	50
ESM2	1	226,788	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.06/17/2022	CME	ES7IP3U3RHI GC71XBU11	.03/28/2022	4,535.7500	.04/12/2022	4,457.7500	Sale	(2,791)	(2,791)	.....	B062	50
ESM2	1	226,788	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.06/17/2022	CME	ES7IP3U3RHI GC71XBU11	.03/28/2022	4,535.7500	.04/19/2022	4,415.5000	Sale	(9,054)	(9,054)	.....	B062	50
ESM2	5	1,152,188	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.06/17/2022	CME	ES7IP3U3RHI GC71XBU11	.03/29/2022	4,608.7500	.04/19/2022	4,415.5000	Sale	(45,271)	(45,271)	.....	B062	50
ESM2	2	457,650	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.06/17/2022	CME	ES7IP3U3RHI GC71XBU11	.03/30/2022	4,576.5000	.04/22/2022	4,298.2500	Sale	(20,175)	(20,175)	.....	B062	50
ESM2	4	892,350	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.06/17/2022	CME	ES7IP3U3RHI GC71XBU11	.04/20/2022	4,461.7500	.04/22/2022	4,298.2500	Sale	(40,350)	(40,350)	.....	B062	50
ESM2	3	669,263	Sep-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.06/17/2022	CME	ES7IP3U3RHI GC71XBU11	.04/20/2022	4,461.7500	.04/25/2022	4,244.5833	Sale	(32,575)	(32,575)	.....	B062	50
ESU2	3	576,867	Sep-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.09/16/2022	CME	ES7IP3U3RHI GC71XBU11	.07/12/2022	3,845.7813	.09/20/2022	3,845.7813	Sale	3,899	3,899	.....	B062	50
ESU2	3	620,367	Sep-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio ...	.09/16/2022	CME	ES7IP3U3RHI GC71XBU11	.08/23/2022	4,135.7813	.09/20/2022	4,135.7813	Sale	(39,602)	(39,602)	.....	B062	50

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESU2	4	749,575	Sep-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	.09/16/2022	CME	ES7IP3U3RHI GC71XBU11	.06/14/2022	3,747.8750	.09/20/2022	3,747.8750	Sale	24,673	24,673	.....	B062	50
ESZ2	5	948,250	Dec-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	.12/16/2022	CME	ES7IP3U3RHI GC71XBU11	.10/04/2022	3,793.0000	.12/14/2022	4,022.7813	Sale	57,313	57,313	.....	B062	50
RTYH2	2	221,535	Mar-22 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity Portfolio	.03/18/2022	CME	ES7IP3U3RHI GC71XBU11	.12/10/2021	2,215.3500	.03/10/2022	2,014.9375	Sale	(20,105)	(20,105)	.....	B062	50
RTYM2	2	201,131	Jun-22 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity Portfolio	.06/17/2022	CME	ES7IP3U3RHI GC71XBU11	.03/10/2022	2,011.3125	.04/22/2022	1,942.7333	Sale	(9,223)	(9,223)	.....	B062	50
RTYM2	1	104,135	Jun-22 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity Portfolio	.06/17/2022	CME	ES7IP3U3RHI GC71XBU11	.03/22/2022	2,082.7000	.04/22/2022	1,942.7333	Sale	(4,612)	(4,612)	.....	B062	50
RTYM2	3	312,405	Jun-22 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity Portfolio	.06/17/2022	CME	ES7IP3U3RHI GC71XBU11	.03/22/2022	2,082.7000	.04/25/2022	1,922.6000	Sale	(24,015)	(24,015)	.....	B062	50
RTY22	5	441,875	Dec-22 CME E-MINI RUSS 2000 IND FUT	Equity Portfolio	D22	Equity Portfolio	.12/16/2022	CME	ES7IP3U3RHI GC71XBU11	.10/04/2022	1,767.5000	.12/14/2022	1,834.3125	Sale	16,650	16,650	.....	B062	50
TUZ2	20	4,000,000	Dec-22 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	.12/30/2022	CBT	ES7IP3U3RHI GC71XBU11	.11/04/2022	101.8267	.11/21/2022	102.1529	Sale	13,048	13,048	.....	B0311	2,000
TUZ2	50	10,000,000	Dec-22 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	.12/30/2022	CBT	ES7IP3U3RHI GC71XBU11	.10/20/2022	101.9750	.11/03/2022	101.8063	Sale	(16,797)	(16,797)	.....	B0311	2,000
TYU2	1	100,000	SEP 22 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	.09/21/2022	CBT	ES7IP3U3RHI GC71XBU11	.08/04/2022	120.6250	.08/25/2022	117.1938	Sale	(1,833)	(1,833)	.....	B0311	1,000
UXY22	50	5,000,000	Dec-22 CBT ULTRA 10YR TNOTE	Fixed Income Portfolio	D1	Interest Rate	.12/20/2022	CBT	ES7IP3U3RHI GC71XBU11	.10/24/2022	114.4858	.10/25/2022	115.7039	Sale	60,908	60,908	.....	B0311	1,000
UXY22	60	6,000,000	Dec-22 CBT ULTRA 10YR TNOTE	Fixed Income Portfolio	D1	Interest Rate	.12/20/2022	CBT	ES7IP3U3RHI GC71XBU11	.10/24/2022	114.4858	.11/08/2022	115.3594	Sale	52,418	52,418	.....	B0311	1,000
UXY22	70	7,000,000	Dec-22 CBT ULTRA 10YR TNOTE	Fixed Income Portfolio	D1	Interest Rate	.12/20/2022	CBT	ES7IP3U3RHI GC71XBU11	.10/24/2022	114.4858	.11/09/2022	115.2969	Sale	56,779	56,779	.....	B0311	1,000
1539999999. Subtotal - Long Futures - Hedging Other															(1,338,704)	(1,338,704)		XXX	XXX
1579999999. Subtotal - Long Futures															(1,338,704)	(1,338,704)		XXX	XXX
FVH2	1	100,000	MAR 22 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	.03/31/2022	CBT	B4TYDEB6GKMZ0031MB27	.11/22/2021	120.7094	.02/03/2022	119.0156	Sale	1,695	1,695	.....	B0311	1,000
FVH2	1	100,000	MAR 22 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	.03/31/2022	CBT	B4TYDEB6GKMZ0031MB27	.11/22/2021	120.7094	.02/14/2022	117.5000	Sale	3,211	3,211	.....	B0311	1,000
FVH2	13	1,300,000	MAR 22 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	.03/31/2022	CBT	B4TYDEB6GKMZ0031MB27	.11/22/2021	120.7094	.02/22/2022	117.9594	Sale	35,815	35,815	.....	B0311	1,000
FVH2	1	100,000	MAR 22 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	.03/31/2022	CBT	B4TYDEB6GKMZ0031MB27	.12/07/2021	120.7813	.02/22/2022	117.9594	Sale	2,755	2,755	.....	B0311	1,000
FVM2	14	1,400,000	JUN 22 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	.06/30/2022	CBT	B4TYDEB6GKMZ0031MB27	.02/22/2022	117.6250	.02/28/2022	118.2656	Sale	(8,969)	(8,969)	.....	B0311	1,000
TUH2	6	1,200,000	MAR 22 CBT 2Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	.03/31/2022	CBT	B4TYDEB6GKMZ0031MB27	.11/22/2021	109.1875	.02/22/2022	107.6836	Sale	18,047	18,047	.....	B0311	2,000
TUM2	6	1,200,000	JUN 22 CBT 2Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	.06/30/2022	CBT	B4TYDEB6GKMZ0031MB27	.02/22/2022	107.3242	.02/28/2022	107.5625	Sale	(2,859)	(2,859)	.....	B0311	2,000
TYH2	13	1,300,000	MAR 22 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	.03/22/2022	CBT	B4TYDEB6GKMZ0031MB27	.11/22/2021	129.5375	.02/22/2022	126.5781	Sale	39,486	39,486	.....	B0311	1,000
TYH2	1	100,000	MAR 22 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	.03/22/2022	CBT	B4TYDEB6GKMZ0031MB27	.12/15/2021	130.6094	.02/22/2022	126.5781	Sale	3,037	3,037	.....	B0311	1,000
TYM2	14	1,400,000	JUN 22 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	.06/21/2022	CBT	B4TYDEB6GKMZ0031MB27	.02/22/2022	126.5000	.02/28/2022	127.4844	Sale	(13,781)	(13,781)	.....	B0311	1,000
UXYH2	8	800,000	MAR 22 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	.03/22/2022	CBT	B4TYDEB6GKMZ0031MB27	.11/22/2021	144.8031	.02/22/2022	140.8906	Sale	31,313	31,313	.....	B0311	1,000
UXYM2	8	800,000	JUN 22 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	.06/21/2022	CBT	B4TYDEB6GKMZ0031MB27	.02/22/2022	140.0313	.02/28/2022	141.4688	Sale	(11,500)	(11,500)	.....	B0311	1,000
ESM2	5	1,061,146	500 Jun-22 CME E-MINI S&P	Equity Portfolio	D22	Equity Portfolio	.06/17/2022	CME	ES7IP3U3RHI GC71XBU11	.04/25/2022	4,244.5833	.05/16/2022	3,987.5000	Sale	64,271	64,271	.....	B062	50
ESM2	4	848,917	500 Jun-22 CME E-MINI S&P	Equity Portfolio	D22	Equity Portfolio	.06/17/2022	CME	ES7IP3U3RHI GC71XBU11	.04/25/2022	4,244.5833	.05/17/2022	4,062.3000	Sale	31,857	31,857	.....	B062	50

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESM2	6	1,261,875	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	06/17/2022	CME	ES7IP3U3RHI GC71XBU11	04/27/2022	4,206.2500	05/17/2022	4,062.3000	Sale	47,785	47,785		B062	50
ESM2	3	630,938	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	06/17/2022	CME	ES7IP3U3RHI GC71XBU11	04/27/2022	4,206.2500	05/23/2022	3,913.0000	Sale	43,988	43,988		B062	50
ESM2	1	210,313	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	06/17/2022	CME	ES7IP3U3RHI GC71XBU11	04/27/2022	4,206.2500	06/10/2022	3,915.1167	Sale	4,929	4,929		B062	50
ESM2	6	1,205,438	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	06/17/2022	CME	ES7IP3U3RHI GC71XBU11	05/09/2022	4,018.1250	06/10/2022	3,915.1167	Sale	29,576	29,576		B062	50
ESM2	5	1,009,813	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	06/17/2022	CME	ES7IP3U3RHI GC71XBU11	05/10/2022	4,039.2500	06/10/2022	3,915.1167	Sale	24,647	24,647		B062	50
ESM2	4	779,621	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	06/17/2022	CME	ES7IP3U3RHI GC71XBU11	05/19/2022	3,898.1071	06/13/2022	3,806.7750	Sale	42,224	42,224		B062	50
ESM2	3	584,716	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	06/17/2022	CME	ES7IP3U3RHI GC71XBU11	05/19/2022	3,898.1071	06/10/2022	3,915.1167	Sale	14,788	14,788		B062	50
ESM2	6	1,229,325	Jun-22 CME E-MINI S&P 500	Equity Portfolio	D22	Equity Portfolio	06/17/2022	CME	ES7IP3U3RHI GC71XBU11	06/01/2022	4,097.7500	06/13/2022	3,806.7750	Sale	63,335	63,335		B062	50
FVZ2	10	1,000,000	Dec-22 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Rate.....	12/30/2022	CBT	ES7IP3U3RHI GC71XBU11	10/20/2022	105.9531	10/25/2022	106.6000	Sale	(6,484)	(6,484)		B0311	1,000
TUZ2	70	14,000,000	Dec-22 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Rate.....	12/30/2022	CBT	ES7IP3U3RHI GC71XBU11	11/03/2022	101.8063	11/04/2022	101.8267	Sale	(2,540)	(2,540)		B0311	2,000
TYZ2	20	2,000,000	Dec-22 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Rate.....	12/20/2022	CBT	ES7IP3U3RHI GC71XBU11	10/20/2022	109.8438	10/25/2022	110.5313	Sale	(13,750)	(13,750)		B0311	1,000
TYZ2	10	1,000,000	Dec-22 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Rate.....	12/20/2022	CBT	ES7IP3U3RHI GC71XBU11	10/20/2022	109.8438	11/07/2022	110.1406	Sale	(4,375)	(4,375)		B0311	1,000
TYZ2	30	3,000,000	Dec-22 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Rate.....	12/20/2022	CBT	ES7IP3U3RHI GC71XBU11	10/24/2022	109.6563	11/07/2022	110.1406	Sale	(13,125)	(13,125)		B0311	1,000
TYZ2	50	5,000,000	Dec-22 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Rate.....	12/20/2022	CBT	ES7IP3U3RHI GC71XBU11	10/24/2022	109.6563	11/22/2022	112.4375	Sale	(139,063)	(139,063)		B0311	1,000
USZ2	40	4,000,000	Dec-22 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Rate.....	12/20/2022	CBT	ES7IP3U3RHI GC71XBU11	10/25/2022	120.0000	11/22/2022	125.8438	Sale	(248,297)	(248,297)		B0311	1,000
USZ2	180	18,000,000	Dec-22 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Rate.....	12/20/2022	CBT	ES7IP3U3RHI GC71XBU11	11/04/2022	119.7813	11/22/2022	125.8438	Sale	(1,117,338)	(1,117,338)		B0311	1,000
USZ2	150	15,000,000	Dec-22 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Rate.....	12/20/2022	CBT	ES7IP3U3RHI GC71XBU11	11/08/2022	119.6875	11/22/2022	125.8438	Sale	(931,115)	(931,115)		B0311	1,000
USZ2	100	10,000,000	Dec-22 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Rate.....	12/20/2022	CBT	ES7IP3U3RHI GC71XBU11	11/09/2022	119.5938	11/22/2022	125.8438	Sale	(620,744)	(620,744)		B0311	1,000
USZ2	30	3,000,000	Dec-22 CBT 30 YR TREASURY BONDS	Fixed Income Portfolio	D1	Rate.....	12/20/2022	CBT	ES7IP3U3RHI GC71XBU11	10/20/2022	121.5313	11/22/2022	125.8438	Sale	(186,223)	(186,223)		B0311	1,000
USZ2	80	8,000,000	Dec-22 CBT ULTRA 10YR TREASURY BONDS	Fixed Income Portfolio	D1	Rate.....	12/20/2022	CBT	ES7IP3U3RHI GC71XBU11	10/24/2022	118.3750	11/22/2022	125.8438	Sale	(496,595)	(496,595)		B0311	1,000
UXY2Z	30	3,000,000	Dec-22 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Rate.....	12/20/2022	CBT	ES7IP3U3RHI GC71XBU11	11/09/2022	115.2969	11/22/2022	118.6719	Sale	(24,804)	(24,804)		B0311	1,000
UXY2Z	100	10,000,000	Dec-22 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Rate.....	12/20/2022	CBT	ES7IP3U3RHI GC71XBU11	11/15/2022	118.6095	11/22/2022	118.6719	Sale	(82,681)	(82,681)		B0311	1,000
UXY2Z	70	7,000,000	Dec-22 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Rate.....	12/20/2022	CBT	ES7IP3U3RHI GC71XBU11	10/20/2022	115.2813	10/24/2022	114.4858	Sale	55,685	55,685		B0311	1,000
1609999999. Subtotal - Short Futures - Hedging Other															(3,365,799)	(3,365,799)		XXX	XXX
1649999999. Subtotal - Short Futures															(3,365,799)	(3,365,799)		XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other															(4,704,503)	(4,704,503)		XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals															(4,704,503)	(4,704,503)		XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

(a)	Code	Description of Hedged Risk(s)	
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period	
	0311	Duration Management Hedges	
	0062	Equity Linked Benefits	

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		124,531	(59,167)	124,531	124,531	(59,167)	124,531	4,147,057	4,087,890
BARCLAYS BANK PLC	Y	Y	66,700,000		67,518,557			67,586,879		886,879	4,883,925	4,883,925
BNP PARIBAS	Y	Y	4,653,000		8,232,041		3,579,041	8,232,041		3,579,041		
BANK OF AMERICA, NA	Y	Y	134,034,062		134,473,843	(2,492,030)		135,569,380	(2,492,030)		8,745,820	6,693,572
CREDIT AGRICOLE CIB	Y	Y	2,390,000		2,505,899		115,899	2,505,899		115,899	314,335	314,335
CREDIT SUISSE INTERNATIONAL	Y	Y	930,000		817,644			817,644				
CITIBANK, N.A.	Y	Y	94,380,000		94,346,780	(43,308)		94,346,780	(43,308)		7,140,574	7,064,047
DEUTSCHE BANK AG	Y	Y										
GOLDMAN SACHS INTERNATIONAL	Y	Y	3,880,000		4,041,808		161,808	4,041,808		161,808	166,260	166,260
HSBC BANK USA, N.A.	Y	Y										
JP MORGAN CHASE	Y	Y	61,800,000		135,352,389	(72,025,691)	1,526,698	136,132,669	(72,025,691)	2,306,977	19,930,780	19,930,780
MJFG SECURITIES EMEA PLC	Y	Y	10,470,000		10,283,227			10,283,227			1,134,157	947,384
MORGAN STANLEY AND CO. INTERNATIONAL PLC	Y	Y	11,140,000		10,977,261			10,977,261				
MIZUHO CAPITAL MARKETS LLC	Y	Y	12,330,000		11,785,753			11,785,753			1,412,657	868,410
ROYAL BANK OF CANADA	Y	Y	61,250,000		69,335,273	(7,430,058)	655,215	68,150,928	(8,016,737)		7,938,524	7,938,524
NATWEST MARKETS PLC	Y	Y	24,900,000		24,547,434			24,547,434			1,032,813	680,247
SOCIETE GENERALE	Y	Y	143,530,000		146,412,613	(3,581,135)		147,301,005	(3,549,185)	221,821	11,400,383	10,701,862
TORONTO DOMINION BANK	Y	Y	750,000		819,945		69,945	819,945		69,945		
UBS AG, LONDON	Y	Y	36,554,000		35,095,162			35,095,162			1,953,442	494,604
WELLS FARGO BANK, N.A.	Y	Y			115,093,861	(10,026,972)	105,066,890	117,536,484	(318,567,865)		12,958,571	12,958,571
MORGAN STANLEY CAPITAL SERVICES, INC	Y	Y	4,800,000		4,809,395		9,395	4,809,395		9,395	358,264	358,264
0299999999. Total NAIC 1 Designation			674,491,062		876,448,888	(95,599,193)	112,003,449	880,539,694	(404,694,815)	7,351,765	79,370,504	74,000,783
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			272,981,117		483,431,890	(230,597,589)		484,455,611	(230,417,388)		327,382,633	307,235,817
0999999999 - Gross Totals			947,472,179		1,360,005,309	(326,255,949)	112,127,980	1,365,119,837	(635,171,370)	7,476,296	410,900,194	385,324,490
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,360,005,309	(326,255,949)						

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Wells Fargo Bank	KB1H1DSPREIMYMCUFXT09 ..	Cash.....	Cash Collateral	193,310,000 .....	.....	193,310,000 .....	.....	V.....
Bank of America, NA	B4TYDEB6GKMZ0031MB27 ..	912803-FV-0	TREASURY NOTE	324,539	967,300	517,298	12/15/2051	I.....
Bank of America, NA	B4TYDEB6GKMZ0031MB27 ..	912803-FV-0	TREASURY NOTE	255,155	760,500	406,704	12/15/2051	I.....
Bank of America, NA	B4TYDEB6GKMZ0031MB27 ..	912803-FV-0	TREASURY NOTE	469,546	1,399,500	748,432	12/15/2051	I.....
Bank of America, NA	B4TYDEB6GKMZ0031MB27 ..	912803-FV-0	TREASURY NOTE	327,558	976,300	522,110	12/15/2051	I.....
Bank of America, NA	B4TYDEB6GKMZ0031MB27 ..	912803-FV-0	TREASURY NOTE	617,003	1,839,000	983,471	12/15/2051	I.....
CME	ES71P3U3RH1G071XBU11 ..	.....	Cash Collateral	76,706,950 .....	.....	76,706,950 .....	.....	I.....
Royal Bank Of Canada WFC Branch	549300EX0402Q0BFQTQ27 ..	.....	Cash Collateral	31,949,713 .....	.....	31,949,713 .....	.....	IV.....
CBT	549300LC02FLSSVFFR64 .....	.....	Cash Collateral	3,959,307 .....	.....	3,959,307 .....	.....	I.....
Merril Lynch Pierce Fenner Smith	8NAV47T0Y26Q87Y0QP81 ..	.....	Cash Collateral	201,950 .....	.....	201,950 .....	.....	I.....
0199999999 - Total				308,121,721	5,942,600	309,305,935	XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Barclays Bank PLC	G5GSEF7VPJ5170UK5573 ..	Cash.....	Cash Collateral	66,700,000 .....	.....	XXX.....	.....	V.....
BNP Paribas	ROMUJFSFU8MPRO9K5P83 ..	Cash.....	Cash Collateral	4,653,000 .....	.....	XXX.....	.....	V.....
Credit Agricole CIB	1VUV7VQFKUQGSJ21A208 ..	Cash.....	Cash Collateral	2,390,000 .....	.....	XXX.....	.....	V.....
Citibank	E570DZVZ7FF32TWEFA76 ..	Cash.....	Cash Collateral	94,380,000 .....	.....	XXX.....	.....	V.....
Credit Suisse International	E58DKGMJYYYJLNB03868 ..	Cash.....	Cash Collateral	930,000 .....	.....	XXX.....	.....	V.....
Goldman Sachs International	W22LR0WP21HZNBB6K528 ..	Cash.....	Cash Collateral	3,880,000 .....	.....	XXX.....	.....	V.....
JP Morgan Chase	7H6GLXDRUGFUS7RNE97 ..	Cash.....	Cash Collateral	61,800,000 .....	.....	XXX.....	.....	V.....
Mitsubishi UFJ Securities (USA), Inc.	KSHU16E3LMSVCCJJJ255 ..	Cash.....	Cash Collateral	10,470,000 .....	.....	XXX.....	.....	V.....
Morgan Stanley And Co. International PLC	4PQUHNVJPF6FNF3BB653 ..	Cash.....	Cash Collateral	11,140,000 .....	.....	XXX.....	.....	V.....
Morgan Stanley Capital Services, Inc.	I7331LVCZQKX5T7XV54 ..	Cash.....	Cash Collateral	4,800,000 .....	.....	XXX.....	.....	V.....
MIZUHO CORPORATE BANK LTD	OV6W8S6QX2D1J857QP30 ..	Cash.....	Cash Collateral	12,330,000 .....	.....	XXX.....	.....	V.....
Royal Bank of Canada	ES71P3U3RH1G071XBU11 ..	Cash.....	Cash Collateral	61,250,000 .....	.....	XXX.....	.....	V.....
Royal Bank of Scotland	0X0002A000084EAA4E	Cash.....	Cash Collateral	24,900,000 .....	.....	XXX.....	.....	V.....
Société Générale	Q2PNE81BXP4ROTD8PU41 ..	Cash.....	Cash Collateral	143,530,000 .....	.....	XXX.....	.....	V.....
Toronto Dominion	PT3QB789TSUIDF371261 ..	Cash.....	Cash Collateral	750,000 .....	.....	XXX.....	.....	V.....
UBS AG, London	BFM8T61CT2L1QCEMIK50 ..	Cash.....	Cash Collateral	36,554,000 .....	.....	XXX.....	.....	V.....
Royal Bank Of Canada WFC Branch	ES71P3U3RH1G071XBU11 ..	Cash.....	Cash Collateral	272,981,117 .....	.....	XXX.....	.....	V.....
Bank of America, NA	B4TYDEB6GKMZ0031MB27 ..	912834-AE-8	TREASURY NOTE	1	2	XXX.....	05/15/2038	I.....
Bank of America, NA	B4TYDEB6GKMZ0031MB27 ..	912833-X8-8	TREASURY NOTE	10	16	XXX.....	05/15/2035	I.....
Bank of America, NA	B4TYDEB6GKMZ0031MB27 ..	912820-CB-5	TREASURY NOTE	7,499,859	8,864,000	XXX.....	05/15/2031	I.....
Bank of America, NA	B4TYDEB6GKMZ0031MB27 ..	912803-GE-7	TREASURY NOTE	130	400	XXX.....	02/15/2052	I.....
Citibank	E570DZVZ7FF32TWEFA76 ..	.....	TREASURY NOTE	6,010,400	6,010,400	XXX.....	11/30/2023	I.....
Citibank	E570DZVZ7FF32TWEFA76 ..	.....	TREASURY NOTE	940,000 .....	.....	XXX.....	10/31/2024	I.....
Citibank	E570DZVZ7FF32TWEFA76 ..	UK Treasury	UK TREASURY NOTE	12	12	XXX.....	03/22/2029	I.....
Wells Fargo Bank	KB1H1DSPREIMYMCUFXT09 ..	882508-BK-9	Fixed Income Security	3,620,000	3,620,000	XXX.....	09/15/2026	I.....
Wells Fargo Bank	KB1H1DSPREIMYMCUFXT09 ..	713448-EQ-7	Fixed Income Security	3,352,000	3,352,000	XXX.....	03/19/2025	I.....
Wells Fargo Bank	KB1H1DSPREIMYMCUFXT09 ..	70450Y-AC-7	Fixed Income Security	3,330,000	3,330,000	XXX.....	10/01/2024	I.....
Wells Fargo Bank	KB1H1DSPREIMYMCUFXT09 ..	654106-AJ-2	Fixed Income Security	3,414,000	3,414,000	XXX.....	03/27/2027	I.....
Wells Fargo Bank	KB1H1DSPREIMYMCUFXT09 ..	458140-BD-1	Fixed Income Security	3,281,000	3,281,000	XXX.....	05/11/2024	I.....
Wells Fargo Bank	KB1H1DSPREIMYMCUFXT09 ..	427866-AL-2	Fixed Income Security	267,000	267,000	XXX.....	08/15/2027	I.....
Wells Fargo Bank	KB1H1DSPREIMYMCUFXT09 ..	198280-AF-6	Fixed Income Security	3,245,000	3,245,000	XXX.....	06/01/2025	I.....
Wells Fargo Bank	KB1H1DSPREIMYMCUFXT09 ..	19416Q-BX-7	Fixed Income Security	1,000	1,000	XXX.....	05/19/2025	I.....

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Wells Fargo Bank	Domestic Bond	19416Q-BX-7	Fixed Income Security	1,000	1,000	XXX.....	..05/19/2025	I.....
Wells Fargo Bank	Domestic Bond	110122-DB-1	Fixed Income Security	3,240,000	3,240,000	XXX.....	..05/15/2024	I.....
BOFAD	BANK OF AMERICA, NA ...	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	1,325,608	.....	.....XXX.....	..08/15/2023	V.....
BOFAD	BANK OF AMERICA, NA ...	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	953,505	.....	.....XXX.....	..01/31/2023	V.....
BOFAD	BANK OF AMERICA, NA ...	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	131,754,948	.....	.....XXX.....	..05/15/2031	V.....
0299999999 - Total				985,672,590	39,564,830	XXX	XXX	XXX

ANNUAL STATEMENT FOR THE YEAR 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

[illegible]

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7.1

Analysis of Operations By Lines of Business 6

Asset Valuation Reserve Default Component 30

Asset Valuation Reserve Equity 33

Asset Valuation Reserve Replications (Synthetic) Assets 36

Asset Valuation Reserve 29

Assets 2

Cash Flow 5

Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9

Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10

Exhibit 2 - General Expenses 11

Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11

Exhibit 4 - Dividends or Refunds 11

Exhibit 5 - Aggregate Reserve for Life Contracts 12

Exhibit 5 - Interrogatories 13

Exhibit 5A - Changes in Bases of Valuation During The Year 13

Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14

Exhibit 7 - Deposit-Type Contracts 15

Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16

Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17

Exhibit of Capital Gains (Losses) 8

Exhibit of Life Insurance 25

Exhibit of Net Investment Income 8

Exhibit of Nonadmitted Assets 18

Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27

Five-Year Historical Data 22

Form for Calculating the Interest Maintenance Reserve (IMR) 28

General Interrogatories 20

Jurat Page 1

Liabilities, Surplus and Other Funds 3

Life Insurance (State Page) 24

Notes To Financial Statements 19

Overflow Page For Write-ins 57

Schedule A - Part 1 E01

Schedule A - Part 2 E02

Schedule A - Part 3 E03

Schedule A - Verification Between Years SI02

Schedule B - Part 1 E04

Schedule B - Part 2 E05

Schedule B - Part 3..... E06

Schedule B - Verification Between Years SI02

Schedule BA - Part 1 E07

Schedule BA - Part 2 E08

Schedule BA - Part 3..... E09

Schedule BA - Verification Between Years SI03

Schedule D - Part 1 E10

Schedule D - Part 1A - Section 1 SI05

Schedule D - Part 1A - Section 2 SI08

Schedule D - Part 2 - Section 1 E11

Schedule D - Part 2 - Section 2 E12

Schedule D - Part 3 E13

Schedule D - Part 4 E14

Schedule D - Part 5 E15

Schedule D - Part 6 - Section 1 E16

Schedule D - Part 6 - Section 2 E16

Schedule D - Summary By Country SI04

Schedule D - Verification Between Years SI03

Schedule DA - Part 1 E17

Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1	E18
Schedule DB - Part A - Section 2	E19
Schedule DB - Part A - Verification Between Years	SI11
Schedule DB - Part B - Section 1	E20
Schedule DB - Part B - Section 2	E21
Schedule DB - Part B - Verification Between Years	SI11
Schedule DB - Part C - Section 1	SI12
Schedule DB - Part C - Section 2	SI13
Schedule DB - Part D - Section 1.....	E22
Schedule DB - Part D - Section 2.....	E23
Schedule DB - Part E	E24
Schedule DB - Verification	SI14
Schedule DL - Part 1	E25
Schedule DL - Part 2	E26
Schedule E - Part 1 - Cash	E27
Schedule E - Part 2 - Cash Equivalents	E28
Schedule E - Part 2 - Verification Between Years	SI15
Schedule E - Part 3 - Special Deposits	E29
Schedule F	37
Schedule H - Accident and Health Exhibit - Part 1	38
Schedule H - Part 2, Part 3 and Part 4	39
Schedule H - Part 5 - Health Claims	40
Schedule S - Part 1 - Section 1	41
Schedule S - Part 1 - Section 2	42
Schedule S - Part 2	43
Schedule S - Part 3 - Section 1	44
Schedule S - Part 3 - Section 2	45
Schedule S - Part 4	46
Schedule S - Part 5	47
Schedule S - Part 6.....	48
Schedule S - Part 7.....	49
Schedule T - Part 2 Interstate Compact	51
Schedule T - Premiums and Annuity Considerations	50
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group	52
Schedule Y - Part 1A - Detail of Insurance Holding Company System	53
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates	54
Schedule Y - Part 3 - Ultimate Controlling Party and Listing of Other U.S. Insurance Groups or Entities Under That Ultimate Controlling Party's Control	55
Summary Investment Schedule	SI01
Summary of Operations	4
Supplemental Exhibits and Schedules Interrogatories	56