



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

QUARTERLY STATEMENT  
AS OF SEPTEMBER 30, 2022  
OF THE CONDITION AND AFFAIRS OF THE  
**New York Life Insurance Company**

NAIC Group Code 0826 , 0826 NAIC Company Code 66915 Employer's ID No.13-5582869  
(Current Period) (Prior Period)

Organized under the Laws of New York, State of Domicile or Port of Entry NY,  
Country of Domicile United States of America

|  |  |
|--|--|
| INCORPORATED/ORGANIZED MAY 21, 1841                    | COMMENCED BUSINESS APRIL 12, 1845*               |
| Statutory Home Office .....                            | 51 Madison Avenue, New York, NY, U.S. 10010..... |
| 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 #**  
*Chief Executive Officer and President*

|  |  |   |   |
|--|--|---|---|
| <b>SHEILA KEARNEY DAVIDSON #</b><br><i>Executive Vice President,<br/>Chief Legal and Administrative Officer</i>            | <b>ERIC ANSEL FELDSTEIN</b><br><i>Executive Vice President<br/>and Chief Financial Officer</i> | <b>MARK JEROME MADGETT</b><br><i>Executive Vice President<br/>and Head of Agency</i>                          | <b>ANTHONY RAMSEY MALLO</b><br><i>Executive Vice President<br/>and Chief Investment Officer</i> |
| <b>AARON CHRISTIAN BALL</b><br><i>Senior Vice President<br/>and Head of Insurance Solutions, Service and<br/>Marketing</i> | <b>ELIZABETH KATHERINE BRILL</b><br><i>Senior Vice President<br/>and Chief Actuary</i>         | <b>ALEXANDER IBBITSON MUNRO COOK</b><br><i>Senior Vice President<br/>and Head of Strategic Capabilities</i>   | <b>ROBERT MICHAEL GARDNE</b><br><i>Senior Vice President<br/>and Controller</i>                 |
| <b>THOMAS ALEXANDER HENDRY</b><br><i>Senior Vice President<br/>and Treasurer</i>   | <b>YIE-HSIN HUNG**</b><br><i>Senior Vice President</i>   | <b>ALAIN MAURICE KARAOGLAN</b><br><i>Senior Vice President<br/>and Head of Strategic Insurance Businesses</i> | <b>AMY MILLER</b><br><i>Senior Vice President,<br/>Deputy General Counsel and Secret</i>        |

DIRECTORS

|                                  |                          |                             |                      |
|----------------------------------|--------------------------|-----------------------------|----------------------|
| CLAIRE LOUISE BABINEAUX-FONTENOT | CRAIG LAWRENCE DESANTO # | BARBARA GOLDMAN NOVICK      | GERALD BERNARD SMITH |
| MICHELE GROSS BUCK               | MARK LAWRENCE FEIDLER    | THEODORE ALEXANDER MATHAS   | PAULA AMY STEINER    |
| ROBERT BARBER CARTER             | ROBERT FRANCIS FRIEL     | THOMAS CLAYTON SCHIEVELBEIN |                      |
| RALPH DE LA VEGA                 | DONNA HAAG KINNAIRD      | EDWARD DANIEL SHIRLEY       |                      |

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 therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions* and *Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

DocuSigned by:  
**Eric Feldstein**  
B74211AF1570433...

DocuSigned by:  
**Thomas A Hendry**  
569AB0805FAE404...

DocuSigned by:  
**Robert Gardner**  
672FD5DFE9A045A...

ERIC ANSEL FELDSTEIN  
Executive Vice President  
and Chief Financial Officer

THOMAS ALEXANDER HENDRY  
Senior Vice President  
and Treasurer

ROBERT MICHAEL GARDNER  
Senior Vice President  
and Controller

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

- a. Is this an original filing? Yes [ X ] No [ ]  
b. If no: 1. State the amendment number ...  
2. Date filed ...  
3. Number of pages attached ...

\*The Company became licensed to sell life insurance in the state of New York on April 17, 1845.  
# Officers and Directors who did not occupy the indicated position in the previous annual statement.

\*\*Resigned effective October 14, 2022

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

ASSETS

|   | Current Statement Date |                         |   | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|---|------------------------|-------------------------|---|---|
|   | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |   |
| 1. Bonds .....  | 126,816,819,327        |                         | 126,816,819,327                           | 122,778,109,119                                       |
| 2. Stocks:  |                        |                         |   |   |
| 2.1 Preferred stocks .....  | 102,076,866            |                         | 102,076,866                               | 120,267,091   |
| 2.2 Common stocks .....   | 15,111,207,881         | 1,462,135,400           | 13,649,072,481                            | 14,750,480,875  |
| 3. Mortgage loans on real estate:   |                        |                         |   |   |
| 3.1 First liens .....   | 21,604,635,848         |                         | 21,604,635,848                            | 19,434,793,464  |
| 3.2 Other than first liens.....   | 626,105,623            |                         | 626,105,623                               | 677,411,340   |
| 4. Real estate:   |                        |                         |   |   |
| 4.1 Properties occupied by the company (less \$ .....<br>encumbrances) .....  | 283,460,768            |                         | 283,460,768                               | 290,770,473   |
| 4.2 Properties held for the production of income (less<br>\$ .....(737,209,328) encumbrances) .....   | 2,019,281,010          |                         | 2,019,281,010                             | 1,850,873,151   |
| 4.3 Properties held for sale (less \$ .....<br>encumbrances) .....  |                        |                         |   |   |
| 5. Cash (\$ .....(47,598,399) ), cash equivalents<br>(\$ .....2,040,647,806 ) and short-term<br>investments (\$ .....1,252,207 ) .....                      | 1,994,301,614          |                         | 1,994,301,614                             | 2,615,621,610   |
| 6. Contract loans (including \$ .....4,130,885 premium notes) .....   | 11,627,354,631         | 6,401,798               | 11,620,952,833                            | 11,385,575,610  |
| 7. Derivatives .....  | 2,108,792,686          |                         | 2,108,792,686                             | 1,048,192,823   |
| 8. Other invested assets .....  | 14,473,034,850         | 233,076,860             | 14,239,957,990                            | 13,608,873,378  |
| 9. Receivables for securities .....   | 37,601,856             |                         | 37,601,856                                | 29,878,946  |
| 10. Securities lending reinvested collateral assets .....   |                        |                         |   |   |
| 11. Aggregate write-ins for invested assets .....   | 923,398,127            |                         | 923,398,127                               | 90,742,050  |
| 12. Subtotals, cash and invested assets (Lines 1 to 11) .....   | 197,728,071,087        | 1,701,614,058           | 196,026,457,029                           | 188,681,589,930                                       |
| 13. Title plants less \$ ..... charged off (for Title insurers<br>only) .....   |                        |                         |   |   |
| 14. Investment income due and accrued .....   | 1,638,963,872          | 729                     | 1,638,963,143                             | 1,627,756,572   |
| 15. Premiums and considerations:  |                        |                         |   |   |
| 15.1 Uncollected premiums and agents' balances in the course of collection .....  | 650,100,431            | 5,202,594               | 644,897,837                               | 297,289,791   |
| 15.2 Deferred premiums, agents' balances and installments booked but<br>deferred and not yet due (including \$ .....<br>earned but unbilled premiums) ..... | 1,772,696,975          |                         | 1,772,696,975                             | 1,774,043,567   |
| 15.3 Accrued retrospective premiums (\$ ..... ) and<br>contracts subject to redetermination (\$ ..... ) .....   |                        |                         |   |   |
| 16. Reinsurance:  |                        |                         |   |   |
| 16.1 Amounts recoverable from reinsurers .....  | 15,986,847             |                         | 15,986,847                                | 28,982,800  |
| 16.2 Funds held by or deposited with reinsured companies .....  |                        |                         |   |   |
| 16.3 Other amounts receivable under reinsurance contracts .....   | 30,777,933             |                         | 30,777,933                                | 37,883,761  |
| 17. Amounts receivable relating to uninsured plans .....  |                        |                         |   |   |
| 18.1 Current federal and foreign income tax recoverable and interest thereon .....  | 14,893,170             |                         | 14,893,170                                | 935,099   |
| 18.2 Net deferred tax asset .....   | 1,721,250,139          |                         | 1,721,250,139                             | 1,540,771,389   |
| 19. Guaranty funds receivable or on deposit .....   | 6,596,341              |                         | 6,596,341                                 | 3,435,518   |
| 20. Electronic data processing equipment and software .....   | 535,567,119            | 511,679,472             | 23,887,647                                | 19,576,500  |
| 21. Furniture and equipment, including health care delivery assets<br>(\$ ..... ) .....   | 145,660,036            | 145,660,036             |   |   |
| 22. Net adjustment in assets and liabilities due to foreign exchange rates .....  | 53,617,166             |                         | 53,617,166                                | 38,019,428  |
| 23. Receivables from parent, subsidiaries and affiliates .....  | 263,198,939            |                         | 263,198,939                               | 203,234,940   |
| 24. Health care (\$ ..... ) and other amounts receivable .....  | 53,044,367             | 53,044,367              |   |   |
| 25. Aggregate write-ins for other than invested assets .....  | 5,387,497,932          | 567,503,103             | 4,819,994,829                             | 4,993,610,482   |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and<br>Protected Cell Accounts (Lines 12 to 25) .....                                     | 210,017,922,354        | 2,984,704,359           | 207,033,217,995                           | 199,247,129,777                                       |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell<br>Accounts .....  | 14,334,300,819         |                         | 14,334,300,819                            | 14,448,679,859  |
| 28. Total (Lines 26 and 27)   | 224,352,223,173        | 2,984,704,359           | 221,367,518,814                           | 213,695,809,636                                       |
| DETAILS OF WRITE-INS  |                        |                         |   |   |
| 1101. Derivatives-collateral assets .....   | 923,380,838            |                         | 923,380,838                               | 90,742,050  |
| 1102. Derivatives-receivable assets .....   | 17,289                 |                         | 17,289                                    |   |
| 1103. ....  |                        |                         |   |   |
| 1198. Summary of remaining write-ins for Line 11 from overflow page .....   |                        |                         |   |   |
| 1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)   | 923,398,127            |                         | 923,398,127                               | 90,742,050  |
| 2501. Amounts receivable on corporate owned life insurance .....  | 4,517,780,622          |                         | 4,517,780,622                             | 4,694,128,015   |
| 2502. Interest in annuity contracts .....   | 147,134,506            |                         | 147,134,506                               | 146,426,240   |
| 2503. Unearned reinsurance premium recoverable .....  | 85,421,332             |                         | 85,421,332                                | 85,106,949  |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....   | 637,161,472            | 567,503,103             | 69,658,369                                | 67,949,278  |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)   | 5,387,497,932          | 567,503,103             | 4,819,994,829                             | 4,993,610,482   |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

|   | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|---|--------------------------------|--------------------------------|
| 1. Aggregate reserve for life contracts \$ .....125,473,786,515 less \$ ..... included in Line 6.3<br>(including \$ .....464,609,126 Modco Reserve) .....   | 125,473,786,515                | 121,090,811,968                |
| 2. Aggregate reserve for accident and health contracts (including \$ .....386,092,854 Modco Reserve) .....  | 5,099,442,931                  | 4,885,803,870                  |
| 3. Liability for deposit-type contracts (including \$ ..... Modco Reserve) .....  | 31,570,530,273                 | 29,374,832,104                 |
| 4. Contract claims:   |                                |                                |
| 4.1 Life .....  | 1,249,705,893                  | 923,401,082                    |
| 4.2 Accident and health .....   | 29,321,864                     | 26,554,930                     |
| 5. Policyholders' dividends/refunds to members \$ .....43,102,572 and coupons \$ ..... due<br>and unpaid .....  | 43,102,572                     | 17,868,317                     |
| 6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated<br>amounts:  |                                |                                |
| 6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ .....167,637<br>Modco) .....  | 2,019,514,146                  | 1,939,923,947                  |
| 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<br>\$ .....48,617 discount; including \$ .....4,188,003 accident and health premiums .....                           | 115,068,498                    | 119,496,048                    |
| 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<br>experience rating refunds of which \$ ..... is for medical loss ratio rebate per the Public Health<br>Service Act ..... |                                |                                |
| 9.3 Other amounts payable on reinsurance, including \$ .....25,563,984 assumed and \$ .....7,382,681<br>ceded .....   | 32,946,665                     | 35,714,587                     |
| 9.4 Interest Maintenance Reserve .....  | 310,515,109                    | 703,251,764                    |
| 10. Commissions to agents due or accrued-life and annuity contracts \$ .....16,520,526 , accident and health<br>\$ .....2,674,694 and deposit-type contract funds \$ ..... .....  | 19,200,048                     | 18,488,747                     |
| 11. Commissions and expense allowances payable on reinsurance assumed .....   | 3,785,013                      | 3,545,000                      |
| 12. General expenses due or accrued .....   | 2,188,371,965                  | 2,201,534,421                  |
| 13. Transfers to Separate Accounts due or accrued (net) (including \$ ..... accrued for expense<br>allowances recognized in reserves, net of reinsured allowances) .....  | (29,558,712)                   | (4,284,084)                    |
| 14. Taxes, licenses and fees due or accrued, excluding federal income taxes .....   | 11,875,207                     | 42,267,055                     |
| 15.1 Current federal and foreign income taxes, including \$ ..... on realized capital gains (losses) .....  |                                |                                |
| 15.2 Net deferred tax liability .....   |                                |                                |
| 16. Unearned investment income .....  | 38,108,966                     | 47,748,532                     |
| 17. Amounts withheld or retained by reporting entity as agent or trustee .....  | 1,387,597,205                  | 1,448,110,256                  |
| 18. Amounts held for agents' account, including \$ .....28,181,229 agents' credit balances .....  | 28,181,229                     | 33,103,174                     |
| 19. Remittances and items not allocated .....   | 237,454,964                    | 300,398,546                    |
| 20. Net adjustment in assets and liabilities due to foreign exchange rates .....  |                                |                                |
| 21. Liability for benefits for employees and agents if not included above .....   | 303,624,258                    | 314,444,007                    |
| 22. Borrowed money \$ .....489,663,302 and interest thereon \$ .....81,609,375 .....  | 571,272,677                    | 474,670,562                    |
| 23. Dividends to stockholders declared and unpaid .....   |                                |                                |
| 24. Miscellaneous liabilities:  |                                |                                |
| 24.01 Asset valuation reserve .....   | 4,299,245,181                  | 4,166,742,189                  |
| 24.02 Reinsurance in unauthorized and certified (\$ ..... ) companies .....   | 4,008,986                      | 2,677,436                      |
| 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ..... ) reinsurers .....  | 2,640,989,720                  | 2,763,029,441                  |
| 24.04 Payable to parent, subsidiaries and affiliates .....  | 49,335,927                     | 42,221,833                     |
| 24.05 Drafts outstanding .....  |                                |                                |
| 24.06 Liability for amounts held under uninsured plans .....  |                                |                                |
| 24.07 Funds held under coinsurance .....  | 762,762,894                    | 786,080,823                    |
| 24.08 Derivatives .....   | 1,553,955,386                  | 318,183,711                    |
| 24.09 Payable for securities .....  | 470,740,851                    | 125,541,496                    |
| 24.10 Payable for securities lending .....  | 546,766,437                    | 603,757,861                    |
| 24.11 Capital notes \$ ..... and interest thereon \$ ..... .....  |                                |                                |
| 25. Aggregate write-ins for liabilities .....   | 2,070,473,387                  | 1,874,849,687                  |
| 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) .....  | 183,102,126,055                | 174,680,769,310                |
| 27. From Separate Accounts Statement .....  | 14,334,300,819                 | 14,448,679,859                 |
| 28. Total liabilities (Lines 26 and 27) .....   | 197,436,426,874                | 189,129,449,169                |
| 29. Common capital stock .....  |                                |                                |
| 30. Preferred capital stock .....   |                                |                                |
| 31. Aggregate write-ins for other than special surplus funds .....  |                                |                                |
| 32. Surplus notes .....   | 4,231,565,188                  | 4,230,763,871                  |
| 33. Gross paid in and contributed surplus .....   |                                |                                |
| 34. Aggregate write-ins for special surplus funds .....   |                                |                                |
| 35. Unassigned funds (surplus) .....  | 19,699,526,752                 | 20,335,596,596                 |
| 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 \$ ..... in Separate Accounts Statement) .....   | 23,931,091,940                 | 24,566,360,467                 |
| 38. Totals of Lines 29, 30 and 37 .....   | 23,931,091,940                 | 24,566,360,467                 |
| 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) .....   | 221,367,518,814                | 213,695,809,636                |
| <b>DETAILS OF WRITE-INS</b>   |                                |                                |
| 2501. Derivatives-collateral liability .....  | 769,316,933                    | 588,730,890                    |
| 2502. Unfunded pension obligations for employees and agents .....   | 524,305,310                    | 553,332,311                    |
| 2503. Special reserves on certain group policies .....  | 451,377,152                    | 451,470,442                    |
| 2598. Summary of remaining write-ins for Line 25 from overflow page .....   | 325,473,992                    | 281,316,044                    |
| 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....   | 2,070,473,387                  | 1,874,849,687                  |
| 3101. ....  |                                |                                |
| 3102. ....  |                                |                                |
| 3103. ....  |                                |                                |
| 3198. Summary of remaining write-ins for Line 31 from overflow page .....   |                                |                                |
| 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) .....   |                                |                                |
| 3401. ....  |                                |                                |
| 3402. ....  |                                |                                |
| 3403. ....  |                                |                                |
| 3498. Summary of remaining write-ins for Line 34 from overflow page .....   |                                |                                |
| 3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) .....   |                                |                                |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

SUMMARY OF OPERATIONS

|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 1. Premiums and annuity considerations for life and accident and health contracts .....   | 13,609,731,062               | 13,058,359,560             | 17,733,843,668                       |
| 2. Considerations for supplementary contracts with life contingencies .....   | 804,895                      | 1,495,612                  | 1,668,427                            |
| 3. Net investment income .....  | 5,618,928,658                | 6,380,758,386              | 8,554,631,733                        |
| 4. Amortization of Interest Maintenance Reserve (IMR) .....   | 85,494,975                   | 89,351,827                 | 124,089,581                          |
| 5. Separate Accounts net gain from operations excluding unrealized gains or losses .....  |                              |                            |                                      |
| 6. Commissions and expense allowances on reinsurance ceded .....  | 24,713,233                   | 28,010,379                 | 36,093,611                           |
| 7. Reserve adjustments on reinsurance ceded .....   | (43,087,630)                 | (80,747,198)               | (96,676,203)                         |
| 8. Miscellaneous Income:  |                              |                            |                                      |
| 8.1 Income from fees associated with investment management, administration and contract<br>guarantees from Separate Accounts .....  | 30,024,758                   | 29,992,557                 | 39,891,799                           |
| 8.2 Charges and fees for deposit-type contracts .....   | 6,357,614                    | (464,666)                  | (1,451,719)                          |
| 8.3 Aggregate write-ins for miscellaneous income .....  | (159,764,331)                | 148,029,771                | 196,479,641                          |
| 9. Totals (Lines 1 to 8.3) .....  | 19,173,203,234               | 19,654,786,228             | 26,588,570,538                       |
| 10. Death benefits .....  | 3,575,642,611                | 3,796,337,391              | 5,076,964,242                        |
| 11. Matured endowments (excluding guaranteed annual pure endowments) .....  | 12,577,454                   | 11,589,348                 | 16,133,177                           |
| 12. Annuity benefits .....  | 1,105,330,198                | 1,034,653,178              | 1,396,842,648                        |
| 13. Disability benefits and benefits under accident and health contracts .....  | 228,706,361                  | 207,851,539                | 284,133,623                          |
| 14. Coupons, guaranteed annual pure endowments and similar benefits .....   |                              |                            |                                      |
| 15. Surrender benefits and withdrawals for life contracts .....   | 4,462,549,261                | 5,817,433,559              | 7,537,630,187                        |
| 16. Group conversions .....   | 9,116,238                    | 9,648,892                  | 13,922,261                           |
| 17. Interest and adjustments on contract or deposit-type contract funds .....   | 444,848,661                  | 376,760,610                | 496,756,855                          |
| 18. Payments on supplementary contracts with life contingencies .....   | 5,197,890                    | 5,785,000                  | 8,039,028                            |
| 19. Increase in aggregate reserves for life and accident and health contracts .....   | 4,596,613,608                | 3,997,919,968              | 5,597,816,313                        |
| 20. Totals (Lines 10 to 19) .....   | 14,440,582,282               | 15,257,979,485             | 20,428,238,334                       |
| 21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct<br>business only) .....  | 405,272,138                  | 415,205,111                | 588,202,909                          |
| 22. Commissions and expense allowances on reinsurance assumed .....   | 34,343,688                   | 31,907,885                 | 42,286,281                           |
| 23. General insurance expenses and fraternal expenses .....   | 1,822,847,102                | 1,805,395,847              | 2,349,676,317                        |
| 24. Insurance taxes, licenses and fees, excluding federal income taxes .....  | 214,367,902                  | 221,298,326                | 298,405,690                          |
| 25. Increase in loading on deferred and uncollected premiums .....  | (12,171,923)                 | 30,844,695                 | 60,612,375                           |
| 26. Net transfers to or (from) Separate Accounts net of reinsurance .....   | 419,504,258                  | (825,121,618)              | (867,433,779)                        |
| 27. Aggregate write-ins for deductions .....  | 5,595,264                    | 185,612,964                | 317,530,095                          |
| 28. Totals (Lines 20 to 27) .....   | 17,330,340,711               | 17,123,122,695             | 23,217,518,222                       |
| 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus<br>Line 28) .....   | 1,842,862,523                | 2,531,663,533              | 3,371,052,316                        |
| 30. Dividends to policyholders and refunds to members .....   | 1,558,122,318                | 1,489,107,539              | 2,021,413,239                        |
| 31. Net gain from operations after dividends to policyholders, refunds to members and before federal<br>income taxes (Line 29 minus Line 30) .....  | 284,740,205                  | 1,042,555,994              | 1,349,639,077                        |
| 32. Federal and foreign income taxes incurred (excluding tax on capital gains) .....  | 57,059,512                   | 34,593,798                 | 40,273,571                           |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income<br>taxes and before realized capital gains or (losses) (Line 31 minus Line 32) .....                           | 227,680,693                  | 1,007,962,196              | 1,309,365,506                        |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital<br>gains tax of \$ .....98,748,432 (excluding taxes of \$ .....(81,284,286)<br>transferred to the IMR) ..... | (100,436,227)                | (302,597,754)              | (360,160,454)                        |
| 35. Net income (Line 33 plus Line 34) .....   | 127,244,466                  | 705,364,442                | 949,205,052                          |
| CAPITAL AND SURPLUS ACCOUNT   |                              |                            |                                      |
| 36. Capital and surplus, December 31, prior year .....  | 24,566,360,467               | 21,728,391,315             | 21,728,391,315                       |
| 37. Net income (Line 35) .....  | 127,244,466                  | 705,364,442                | 949,205,052                          |
| 38. Change in net unrealized capital gains (losses) less capital gains tax of \$ .....9,196,021   | (1,153,089,977)              | 1,625,191,063              | 1,915,266,015                        |
| 39. Change in net unrealized foreign exchange capital gain (loss) .....   | 262,026,057                  | 90,700,161                 | 64,644,089                           |
| 40. Change in net deferred income tax .....   | 189,674,771                  | 149,829,029                | 184,001,303                          |
| 41. Change in nonadmitted assets .....  | 258,173,034                  | (293,344,889)              | (127,505,494)                        |
| 42. Change in liability for reinsurance in unauthorized and certified companies .....   | (1,331,550)                  | (186,499)                  | 2,060,592                            |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease .....   |                              | (3,400,602)                | (3,400,602)                          |
| 44. Change in asset valuation reserve .....   | (132,502,992)                | (509,705,293)              | (577,377,493)                        |
| 45. Change in treasury stock .....  |                              |                            |                                      |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period .....   |                              |                            |                                      |
| 47. Other changes in surplus in Separate Accounts Statement .....   |                              |                            |                                      |
| 48. Change in surplus notes .....   | 801,317                      | 801,317                    | 801,316                              |
| 49. Cumulative effect of changes in accounting principles .....   |                              | 21,471,752                 | 21,471,752                           |
| 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 .....   |                              |                            |                                      |
| 53. Aggregate write-ins for gains and losses in surplus .....   | (186,263,653)                | 177,374,058                | 408,802,622                          |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) .....  | (635,268,527)                | 1,964,094,539              | 2,837,969,152                        |
| 55. Capital and surplus, as of statement date (Lines 36 + 54) .....   | 23,931,091,940               | 23,692,485,854             | 24,566,360,467                       |
| DETAILS OF WRITE-INS  |                              |                            |                                      |
| 08.301. Sundries .....  | 7,907,081                    | 7,899,318                  | 17,939,943                           |
| 08.302. Other income liability hedges .....   | (42,784,198)                 | (25,318,903)               | (37,498,423)                         |
| 08.303. COLI income .....   | (124,887,214)                | 165,449,356                | 216,038,121                          |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page .....  |                              |                            |                                      |
| 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) .....   | (159,764,331)                | 148,029,771                | 196,479,641                          |
| 2701. Adjustment in funds withheld .....  | 95,096,671                   | 120,128,247                | 154,954,498                          |
| 2702. Other deductions for reinsurance .....  | 1,882,317                    | 344,472                    | 9,377,628                            |
| 2703. Fines, penalties and fees from regulatory authorities .....   | 118,082                      | 103,346                    | 154,823                              |
| 2798. Summary of remaining write-ins for Line 27 from overflow page .....   | (91,501,806)                 | 65,036,899                 | 153,043,146                          |
| 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) .....   | 5,595,264                    | 185,612,964                | 317,530,095                          |
| 5301. Change in overfunded pension and postretirement plan asset .....  | 101,409,612                  | 32,892,932                 | 316,293,951                          |
| 5302. Change in liability for pension benefits .....  | 29,027,001                   | 129,678,681                | 279,763,000                          |
| 5303. Change in special reserves on certain group annuity contracts .....   | (623,851)                    | 894,850                    | 1,298,115                            |
| 5398. Summary of remaining write-ins for Line 53 from overflow page .....   | (316,076,415)                | 13,907,595                 | (188,552,444)                        |
| 5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) .....   | (186,263,653)                | 177,374,058                | 408,802,622                          |



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

CASH FLOW

|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| Cash from Operations  |                              |                            |                                      |
| 1. Premiums collected net of reinsurance .....  | 13,269,920,565               | 12,657,868,773             | 17,581,636,510                       |
| 2. Net investment income .....  | 5,450,236,186                | 5,863,873,032              | 7,740,105,981                        |
| 3. Miscellaneous income .....   | (53,673,355)                 | 210,095,868                | 302,240,604                          |
| 4. Total (Lines 1 to 3) .....   | 18,666,483,396               | 18,731,837,673             | 25,623,983,094                       |
| 5. Benefit and loss related payments .....  | 9,197,926,912                | 10,499,786,688             | 14,401,657,972                       |
| 6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....                                | 444,943,415                  | (839,054,059)              | (875,839,715)                        |
| 7. Commissions, expenses paid and aggregate write-ins for deductions .....  | 2,251,937,695                | 2,323,266,152              | 3,038,329,676                        |
| 8. Dividends paid to policyholders .....  | 1,453,467,341                | 1,399,795,751              | 1,945,093,745                        |
| 9. Federal and foreign income taxes paid (recovered) net of \$ ..... 23,040,087 tax on capital<br>gains (losses) .....      | 88,481,729                   | 140,797,970                | 70,669,797                           |
| 10. Total (Lines 5 through 9) .....   | 13,436,757,092               | 13,524,592,502             | 18,579,911,474                       |
| 11. Net cash from operations (Line 4 minus Line 10) .....   | 5,229,726,304                | 5,207,245,171              | 7,044,071,620                        |
| Cash from Investments   |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:  |                              |                            |                                      |
| 12.1 Bonds .....  | 11,524,615,611               | 13,476,196,535             | 18,937,886,009                       |
| 12.2 Stocks .....   | 268,286,199                  | 1,283,097,397              | 1,964,946,270                        |
| 12.3 Mortgage loans .....   | 1,025,709,554                | 1,366,347,247              | 3,016,633,822                        |
| 12.4 Real estate .....  |                              | 6,032,817                  | 6,032,817                            |
| 12.5 Other invested assets .....  | 886,221,064                  | 972,103,857                | 1,369,692,446                        |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....                                       | (1,066,518)                  | (1,014,008)                | (2,730,972)                          |
| 12.7 Miscellaneous proceeds .....   | (7,017,977)                  | (44,140,314)               | (119,568,149)                        |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7) .....   | 13,696,747,933               | 17,058,623,531             | 25,172,892,243                       |
| 13. Cost of investments acquired (long-term only):  |                              |                            |                                      |
| 13.1 Bonds .....  | 16,312,631,432               | 19,824,045,803             | 26,692,034,462                       |
| 13.2 Stocks .....   | 146,812,587                  | 1,632,820,064              | 1,869,745,535                        |
| 13.3 Mortgage loans .....   | 3,149,154,693                | 1,481,412,557              | 4,043,622,872                        |
| 13.4 Real estate .....  | 230,333,261                  | 192,702,068                | 126,925,864                          |
| 13.5 Other invested assets .....  | 1,536,084,974                | 1,475,963,233              | 2,312,468,537                        |
| 13.6 Miscellaneous applications .....   | 657,791,086                  |                            | 247,857,360                          |
| 13.7 Total investments acquired (Lines 13.1 to 13.6) .....  | 22,032,808,033               | 24,606,943,725             | 35,292,654,630                       |
| 14. Net increase (or decrease) in contract loans and premium notes .....  | 233,124,399                  | (129,426,465)              | (158,094,579)                        |
| 15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....   | (8,569,184,499)              | (7,418,893,729)            | (9,961,667,808)                      |
| 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 .....   | 14,992,740                   | 393,112,307                | 97,989,216                           |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities .....   | 3,612,794,461                | 2,950,487,455              | 3,219,119,619                        |
| 16.5 Dividends to stockholders .....  |                              |                            |                                      |
| 16.6 Other cash provided (applied) .....  | (909,649,002)                | (603,684,363)              | (288,599,646)                        |
| 17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5<br>plus Line 16.6) ..... | 2,718,138,199                | 2,739,915,399              | 3,028,509,188                        |
| 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) ..                      | (621,319,996)                | 528,266,841                | 110,913,000                          |
| 19. Cash, cash equivalents and short-term investments:  |                              |                            |                                      |
| 19.1 Beginning of year .....  | 2,615,621,610                | 2,504,708,610              | 2,504,708,610                        |
| 19.2 End of period (Line 18 plus Line 19.1) .....   | 1,994,301,614                | 3,032,975,451              | 2,615,621,610                        |

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

|  |             |             |               |
|--|-------------|-------------|---------------|
| 20.0001. Transfer/exchange of bond investment to bond investment .....       | 400,050,190 | 688,211,189 | 1,384,027,702 |
| 20.0002. Depreciation/amortization on fixed assets .....                     | 196,676,654 | 183,557,942 | 245,789,088   |
| 20.0003. Low income housing tax credit unfunded commitments .....            | 81,275,908  | 347,064     | 90,139,261    |
| 20.0004. Capitalized interest on bonds .....                                 | 65,348,898  | 81,248,366  | 105,499,107   |
| 20.0005. Transfer of other invested assets to bonds .....                    | 42,878,094  |             |               |
| 20.0006. Transfer of mortgage loans to other invested assets .....           | 12,118,068  | 46,485,482  | 46,254,449    |
| 20.0007. Capital contribution of other invested assets to subsidiaries ..... | 5,081,208   |             |               |
| 20.0008. Distribution of shares from other invested assets to equity .....   | 4,855,856   | 20,114,876  | 34,699,780    |
| 20.0009. Capitalized interest on mortgage loans .....                        | 4,035,946   | 5,530,326   | 7,046,668     |
| 20.0010. Dividend transfer of bonds from subsidiary .....                    |             | 402,145,641 | 402,145,641   |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

|  |       |                  |                  |
|--|-------|------------------|------------------|
| 20.0011. Bonds to be announced commitments – purchased/sold .....                    | ..... | .....307,320,311 | .....922,361,327 |
| 20.0012. Transfer of other invested assets/ equity to charitable organizations ..... | ..... | .....5,200,746   | .....5,200,746   |
| 20.0013. Transfer/merger/spinoff of equity investment to equity investment .....     | ..... | .....2,905,320   | .....3,521,078   |
| 20.0014. Transfer/exchange of bond investment to equity investment .....             | ..... | .....2,523,379   | .....40,625,971  |
| 20.0015. Transfer of other invested assets to mortgage loans .....                   | ..... | .....118,318     | .....            |
| 20.0016. Stock Distribution .....  | ..... | .....            | .....456,856     |
| 20.0017. Exchange of other invested asset/real estate to operating income .....      | ..... | .....            | .....349,747     |
| 20.0018. Capital contribution to down-stream subsidiary .....                        | ..... | .....18,298,540  | .....18,298,540  |
| 20.0019. Transfer from mortgage loan asset to mortgage loan asset .....              | ..... | .....            | .....1,843,619   |

EXHIBIT 1

| DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS                                |                              |                            |                                      |
|---|------------------------------|----------------------------|--------------------------------------|
|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
| 1. Industrial life .....  |                              |                            |                                      |
| 2. Ordinary life insurance .....  | 6,723,570,562                | 6,431,245,236              | 8,884,243,804                        |
| 3. Ordinary individual annuities .....                                    | 292,057,452                  | 334,775,173                | 446,857,822                          |
| 4. Credit life (group and individual) .....                               |                              |                            |                                      |
| 5. Group life insurance .....   | 1,517,717,468                | 1,539,815,094              | 1,990,046,202                        |
| 6. Group annuities .....  | 4,441,233,981                | 4,135,047,712              | 5,448,940,250                        |
| 7. A & H - group .....  | 146,794,109                  | 151,444,283                | 203,902,545                          |
| 8. A & H - credit (group and individual) .....                            |                              |                            |                                      |
| 9. A & H - other .....  | 277,433,652                  | 256,202,479                | 353,618,523                          |
| 10. Aggregate of all other lines of business .....                        |                              |                            |                                      |
| 11. Subtotal (Lines 1 through 10) .....                                   | 13,398,807,224               | 12,848,529,977             | 17,327,609,146                       |
| 12. Fraternal (Fraternal Benefit Societies Only) .....                    |                              |                            |                                      |
| 13. Subtotal (Lines 11 through 12) .....                                  | 13,398,807,224               | 12,848,529,977             | 17,327,609,146                       |
| 14. Deposit-type contracts .....  | 8,954,404,762                | 7,790,783,061              | 9,310,222,324                        |
| 15. Total (Lines 13 and 14)   | 22,353,211,986               | 20,639,313,038             | 26,637,831,470                       |
| DETAILS OF WRITE-INS  |                              |                            |                                      |
| 1001. ....  |                              |                            |                                      |
| 1002. ....  |                              |                            |                                      |
| 1003. ....  |                              |                            |                                      |
| 1098. Summary of remaining write-ins for Line 10 from overflow page ..... |                              |                            |                                      |
| 1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)           |                              |                            |                                      |

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

- A. The accompanying financial statements of New York Life Insurance Company (“the Company”) have been prepared using accounting practices prescribed or permitted by the New York State Department of Financial Services (“NYSDFS”).

The NYSDFS recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial position and results of operations of an insurance company and for determining its solvency under the New York 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 New York. Prescribed statutory accounting practices include state laws and regulations. Permitted statutory accounting practices encompass accounting practices that are not prescribed; such practices differ from state to state, may differ from company to company within a state, and may change in the future. The Company has no permitted practices.

A reconciliation of the Company’s net income and capital and surplus at September 30, 2022 and December 31, 2021 between practices prescribed or permitted by the State of New York and NAIC SAP is shown below:

|   | SSAP # | F/S Page | F/S Line # | 2022                     | 2021                     |
|---|--------|----------|------------|--------------------------|--------------------------|
| <u>Net Income</u>   |        |          |            |                          |                          |
| (1) Net income, New York State basis<br>(Page 4, Line 35, Columns 1 & 2)                              | XXX    | XXX      | XXX        | \$ 127,244,466           | \$ 949,205,052           |
| (2) State prescribed practices that increase/(decrease)<br>NAIC SAP:                                  |        |          |            |                          |                          |
| NYSDFS Regulation No. 213 principle-based reserving<br>and No. 151 minimum life and annuity reserves* | 51R    | 3        | 1          | (50,250,541)             | (39,495,386)             |
| NYSDFS Circular Letter No. 11 (2010) impact on<br>deferred premiums**                                 | 61     | 2, 4, 5  | 15.2, 1, 1 | 4,700,078                | 812,623                  |
| NYSDFS Seventh Amendment to Regulation No. 172<br>impact on admitted unearned reinsurance premium***  | 61     | 2, 4, 5  | 15.2, 1, 1 | (6,017,402)              | 8,736,640                |
| (3) State permitted practices that increase/(decrease)<br>NAIC SAP:                                   |        |          |            | —                        | —                        |
| (4) Net income, NAIC SAP (1-2-3=4)  | XXX    | XXX      | XXX        | <u>\$ 178,812,331</u>    | <u>\$ 979,151,175</u>    |
| <u>Capital and Surplus</u>  |        |          |            |                          |                          |
| (5) Statutory capital and surplus, New York State basis<br>(Page 3, Line 38, Columns 1 & 2)           | XXX    | XXX      | XXX        | \$ 23,931,091,940        | \$ 24,566,360,467        |
| (6) State prescribed practices that increase/(decrease)<br>NAIC SAP:                                  |        |          |            |                          |                          |
| NYSDFS Regulation No. 213 principle-based reserving<br>and No. 151 minimum life and annuity reserves* | 51R    | 3        | 1          | (105,624,117)            | (55,373,576)             |
| NYSDFS Circular Letter No. 11 (2010) impact on<br>deferred premiums**                                 | 61     | 2, 4, 5  | 15.2, 1, 1 | (129,318,063)            | (134,018,141)            |
| NYSDFS Seventh Amendment to Regulation No. 172<br>impact on admitted unearned reinsurance premium***  | 61     | 2, 4, 5  | 15.2, 1, 1 | 58,836,501               | 64,853,903               |
| (7) State permitted practices that increase/(decrease)<br>NAIC SAP:                                   |        |          |            | —                        | —                        |
| (8) Capital and surplus, NAIC SAP (5-6-7=8)   | XXX    | XXX      | XXX        | <u>\$ 24,107,197,619</u> | <u>\$ 24,690,898,281</u> |

- \* NYSDFS Regulation 213 subjects principle-based valuations as prescribed by the valuation manual to minimum New York State requirements; NYSDFS Regulation 151 prescribes rules and guidelines for performing valuations of annuity, single premium life insurance, guaranteed interest contract and other deposit reserves.
- \*\* NYSDFS Circular Letter No. 11 (2010) clarified the accounting for deferred premium assets when reinsurance is involved.
- \*\*\* NYSDFS Regulation 172 was amended to allow for the admission of an unearned reinsurance premium asset.
- B. No change.
- C. (1) No change.
- (2) Bonds not backed by loans are stated at amortized cost using the interest method. Bonds in or near default (rated NAIC 6) are stated at the lower of amortized cost or fair value. The cost basis of bonds is adjusted for impairments in value deemed to be other-than-temporary, with the difference between the bond’s amortized cost and its fair value recognized as a realized loss reported in net income. The new cost basis of an impaired bond is not adjusted for subsequent increases in estimated fair value. In periods subsequent to the recognition of an other-than-temporary impairment (“OTTI”), the impaired bond is accounted for as if it had been purchased on the measurement date of the impairment. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for bonds.
- (3) - (5) No change.
- (6) Loan-backed and structured securities, which are included in bonds, are valued at amortized cost using the interest method including current assumptions of projected cash flows. Loan-backed and structured securities in or near default (rated NAIC 6) are stated at the lower of amortized cost or fair value. Amortization of the premium or accretion of discount from the purchase of these securities considers the estimated timing and amount of cash flows of the underlying loans, including prepayment assumptions based on data obtained from external sources or internal estimates. Projected future cash flows are updated monthly, and the amortized cost and effective yield of the securities are adjusted as necessary to reflect historical prepayment experience and changes in estimated future prepayments. For high credit quality loan-backed and structured securities (those rated AA or above at the date of acquisition), the adjustments to amortized cost are recorded as a charge or credit to net investment income in accordance with the retrospective method. For loan-backed and structured securities that are not of high credit quality (those rated below AA at date of acquisition), certain floating rate securities and securities with the potential for a loss of a portion of the original investment due to contractual prepayments (e.g. interest only securities), the effective yield is adjusted prospectively for any changes in estimated cash flows. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for bonds.
- The cost basis of loan-backed and structured securities is adjusted for impairments in value that are deemed to be other-than-temporary. An other-than-temporary loss is recognized in net income when it is anticipated that the amortized cost will not be recovered. The entire difference between the loan-backed or structured security’s amortized cost and its fair value is recognized in net income only when the Company (1) has the intent to sell the security or (2) it does not have the intent and ability to hold the security to recovery. If neither of these two conditions exists, a realized loss is recognized in net income for the difference between

NOTES TO FINANCIAL STATEMENTS

the amortized cost basis of the security and the net present value of projected future cash flows expected to be collected. The net present value is calculated by discounting the Company's best estimate of projected future cash flows at the effective interest rate implicit in the loan-backed or structured security prior to impairment.

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

(7) - (13) No change.

D. Going Concern

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

2. Accounting Changes and Corrections of Errors

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

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

There were no other significant accounting changes or error corrections that occurred during the period ended September 30, 2022 that would require an adjustment to beginning of period unassigned surplus.

The Company adopted revisions to SSAP 32 "Preferred Stock." The revisions include definitions, measurement and impairment guidance. The revisions require perpetual preferred stock and mandatory convertible preferred stock to be reported at fair value, not to exceed any current effective call price, among other changes. The Company adopted this guidance on January 1, 2021, which increased statutory surplus by \$21,471,752.

3. Business Combinations and Goodwill

On December 31, 2020 (the "acquisition date"), the Company acquired Cigna's group life and group disability insurance business, now named New York Life Group Benefit Solutions ("GBS"), which is comprised of two insurance companies through which the business is primarily conducted, Life Insurance Company of North America ("LINA") and New York Life Group Insurance Company of NY ("NYLGICNY").

At the acquisition date, the Company paid total initial consideration of \$6,308,700,000 to Cigna which was subject to the Company's review of assets and liabilities transferred based on the purchase and sale agreement between the Company and Cigna. The cost of acquisition of \$6,308,700,000 was reduced by \$59,097,450 in 2021, which resulted in a corresponding decrease in goodwill. The purchase price was finalized in March 2022 and resulted in an additional \$55,000,000 decrease in goodwill.

The following table represents goodwill generated under the statutory purchase method of accounting:

| Purchased Entity                            | Acquisition Date  | Cost of Acquisition | Original Amount of Goodwill | Original Amount of Goodwill Admitted | Admitted Goodwill at 9/30/22 | Amortization for the Quarter Ended 9/30/22* | Book Adjusted Carrying Value at 9/30/22 | Admitted Goodwill as a % of Book Adjusted Carrying Value, Gross of Admitted Goodwill |
|---|-------------------|---------------------|-----------------------------|--------------------------------------|------------------------------|---|---|--|
| Life Insurance Company of North America     | December 31, 2020 | \$5,974,793,208     | \$4,101,037,417             | \$1,931,888,141                      | \$1,872,820,469              | \$101,403,527                               | \$1,613,845,130                         | 116%   |
| New York Life Group Insurance Company of NY | December 31, 2020 | \$219,809,342       | \$126,123,800               | \$126,123,800                        | \$101,021,027                | \$3,098,329                                 | \$111,872,395                           | 90%  |
| Stone Ridge Holdings Group LLC              | January 3, 2017   | \$150,000,000       | \$132,038,420               | \$132,038,420                        | \$56,116,329                 | \$3,300,960                                 | \$101,998,451                           | 55%  |

• The term "Quarter Ended" refers to the three months preceding the end of the reporting period.

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No change.

B. Debt Restructuring

No change.

C. Reverse Mortgages

No change.

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

(2) The Company has the following loan-backed and structured securities, which are other-than-temporarily impaired, where the Company intends to sell, or does not have the intent and ability to hold until recovery, at September 30, 2022.

|                             |  | OTTI Recognized in Loss                |                |                    |                         |
|-----------------------------|--|--|----------------|--------------------|-------------------------|
|                             |  | Amortized<br>Cost Basis<br>Before OTTI | 2a<br>Interest | 2b<br>Non-interest | Fair Value<br>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   | 2,324,062                              | —              | 357,363            | 1,966,699               |
| 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  | 2,324,062                              | —              | 357,363            | 1,966,699               |
| OTTI recognized 3rd Quarter |  |  |                |                    |                         |
| g.                          | Intent to sell   | 147,925                                | —              | 20,740             | 127,185                 |
| 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  | 147,925                                | —              | 20,740             | 127,185                 |
| 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 (General Account)   | <u>\$ — \$ 378,103</u>                 |                |                    |                         |
| 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   | —                                      | —              | —                  | —                       |
| 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  | —                                      | —              | —                  | —                       |
| 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>                             |                |                    |                         |
| Grand Total                 |  | <u>\$ — \$ 378,103</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 current year:

| IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR |   |                         |                                   |                              |              |  |
|---|---|-------------------------|-----------------------------------|------------------------------|--------------|--|
| (1)   | (2)   | (3)                     | (4)                               | (5)                          | (6)          | (7)  |
| CUSIP <sup>1</sup>  | Amortized Cost<br>Before Current<br>Period OTTI | Projected Cash<br>Flows | Current Period<br>Recognized OTTI | Amortized Cost<br>After OTTI | Fair Value   | Financial<br>Statement<br>Reporting Period |
| General Account   |   |                         |                                   |                              |              |  |
| 02147GAC8   | \$ 1,409,809                                    | \$ 1,379,071            | \$ 30,738                         | \$ 1,379,071                 | \$ 1,312,908 | 9/30/2022                                  |
| 02147QAF9   | 699,476   | 685,327                 | 14,149                            | 685,327                      | 651,944      | 9/30/2022                                  |
| 12544ABN4   | 1,229,748                                       | 1,183,037               | 46,711                            | 1,183,037                    | 1,113,785    | 9/30/2022                                  |
| 12544TAH7   | 535,850   | 522,654                 | 13,196                            | 522,654                      | 498,710      | 9/30/2022                                  |
| 12544VAB5   | 708,960   | 694,474                 | 14,486                            | 694,474                      | 664,952      | 9/30/2022                                  |
| 12667GRG0   | 1,107,326                                       | 1,080,520               | 26,806                            | 1,080,520                    | 1,016,129    | 9/30/2022                                  |
| 12668AYL3   | 1,221,492                                       | 1,186,134               | 35,358                            | 1,186,134                    | 1,091,199    | 9/30/2022                                  |
| 12668BFL2   | 390,251   | 388,047                 | 2,204                             | 388,047                      | 371,975      | 9/30/2022                                  |
| 17029PAA3   | 16,226,885                                      | 12,632,043              | 3,594,842                         | 12,632,043                   | 12,014,854   | 9/30/2022                                  |
| 251513AV9   | 97,176  | 94,682                  | 2,494                             | 94,682                       | 92,312       | 9/30/2022                                  |
| 36228F3Q7   | 7,529   | 7,437                   | 92                                | 7,437                        | 7,377        | 9/30/2022                                  |
| 69336QAL6   | 1,659,558                                       | 1,651,088               | 8,470                             | 1,651,088                    | 1,532,526    | 9/30/2022                                  |
| 86359AWR0   | 173,652   | 162,957                 | 10,695                            | 162,957                      | 160,023      | 9/30/2022                                  |
| 87222PAD5   | 432,137   | 329,788                 | 102,349                           | 329,788                      | 353,557      | 9/30/2022                                  |
| 93934FEM0   | 1,225,380                                       | 1,219,487               | 5,893                             | 1,219,487                    | 1,124,981    | 9/30/2022                                  |
| 94988PAE3   | 6,115,084                                       | 5,115,081               | 1,000,003                         | 5,115,081                    | 6,115,100    | 9/30/2022                                  |
| 00011#AA1   | 1,207,176                                       | 1,207,175               | 1                                 | 1,207,175                    | 870,878      | 6/30/2022                                  |
| 02147GAC8   | 1,473,784                                       | 1,456,932               | 16,852                            | 1,456,932                    | 1,435,960    | 6/30/2022                                  |
| 02147QAF9   | 771,242   | 723,664                 | 47,578                            | 723,664                      | 714,565      | 6/30/2022                                  |
| 05951FAK0   | 64,409  | 62,269                  | 2,140                             | 62,269                       | 61,567       | 6/30/2022                                  |
| 05951KAZ6   | 36,457  | 36,446                  | 11                                | 36,446                       | 35,528       | 6/30/2022                                  |
| 12544ABN4   | 1,303,885                                       | 1,285,885               | 18,000                            | 1,285,885                    | 1,265,753    | 6/30/2022                                  |
| 12544TAH7   | 555,507   | 540,090                 | 15,417                            | 540,090                      | 530,894      | 6/30/2022                                  |
| 12544VAB5   | 769,761   | 736,425                 | 33,336                            | 736,425                      | 730,523      | 6/30/2022                                  |
| 12667GRG0   | 1,194,298                                       | 1,116,946               | 77,352                            | 1,116,946                    | 1,103,356    | 6/30/2022                                  |
| 12667GXM0   | 856,238   | 854,553                 | 1,685                             | 854,553                      | 793,479      | 6/30/2022                                  |
| 12667GXN8   | 2,727,373                                       | 2,695,323               | 32,050                            | 2,695,323                    | 2,532,124    | 6/30/2022                                  |
| 12668AYL3   | 1,323,642                                       | 1,285,505               | 38,137                            | 1,285,505                    | 1,257,058    | 6/30/2022                                  |
| 15132EKT4   | 21,270  | 17,920                  | 3,350                             | 17,920                       | 64,200       | 6/30/2022                                  |
| 17029RAA9   | 630,881   | 268,082                 | 362,799                           | 268,082                      | 79,801       | 6/30/2022                                  |
| 32051GDX0   | 37,416  | 34,731                  | 2,685                             | 34,731                       | 36,077       | 6/30/2022                                  |
| 61750YAB5   | 30,180  | 27,530                  | 2,650                             | 27,530                       | 28,301       | 6/30/2022                                  |
| 61750YAE9   | 600,905   | 550,922                 | 49,983                            | 550,922                      | 530,318      | 6/30/2022                                  |
| 61752RAJ1   | 299,483   | 281,074                 | 18,409                            | 281,074                      | 262,015      | 6/30/2022                                  |
| 69336QAL6   | 1,794,689                                       | 1,663,057               | 131,632                           | 1,663,057                    | 1,641,459    | 6/30/2022                                  |
| 93934FEM0   | 1,245,383                                       | 1,237,715               | 7,668                             | 1,237,715                    | 1,211,617    | 6/30/2022                                  |
| 94988YAC8   | 1,399,526                                       | 1,087,520               | 312,006                           | 1,087,520                    | 1,090,790    | 6/30/2022                                  |
| 94988YAD6   | 307,556   | 1                       | 307,555                           | 1                            | 60           | 6/30/2022                                  |
| 94988YAE4   | 1,395,712                                       | 1,087,469               | 308,243                           | 1,087,469                    | 1,087,537    | 6/30/2022                                  |
| 94988YAF1   | 307,970   | 1                       | 307,969                           | 1                            | 60           | 6/30/2022                                  |
| 12667FJ48   | 1,169,190                                       | 1,151,424               | 17,766                            | 1,151,424                    | 1,123,199    | 3/31/2022                                  |
| 12667FJ55   | 732,505   | 725,786                 | 6,719                             | 725,786                      | 701,010      | 3/31/2022                                  |
| 15132EKT4   | 41,284  | 22,676                  | 18,608                            | 22,676                       | 0            | 3/31/2022                                  |
| 161546GK6   | 1,920,334                                       | 1,914,929               | 5,405                             | 1,914,929                    | 1,844,303    | 3/31/2022                                  |
| 26827EAA3   | 6,688,339                                       | 5,679,280               | 1,009,059                         | 5,679,280                    | 5,554,776    | 3/31/2022                                  |
| 3622ELAG1   | 640,253   | 637,520                 | 2,733                             | 637,520                      | 594,950      | 3/31/2022                                  |
| 55265K4S5   | 752,906   | 734,476                 | 18,430                            | 734,476                      | 730,957      | 3/31/2022                                  |
| 61750YAD1   | 496,341   | 452,554                 | 43,787                            | 452,554                      | 482,689      | 3/31/2022                                  |
| 61750YAJ8   | 664,735   | 605,739                 | 58,996                            | 605,739                      | 649,978      | 3/31/2022                                  |
| 61751JAH4   | 381,027   | 347,934                 | 33,093                            | 347,934                      | 348,625      | 3/31/2022                                  |
| 61751JAJ0   | 378,431   | 346,362                 | 32,069                            | 346,362                      | 350,363      | 3/31/2022                                  |
| 61752RAH5   | 210,174   | 190,909                 | 19,265                            | 190,909                      | 202,321      | 3/31/2022                                  |
| 61752RAM4   | 1,204,447                                       | 1,144,614               | 59,833                            | 1,144,614                    | 1,157,113    | 3/31/2022                                  |
| 69337AAM8   | 215,367   | 213,177                 | 2,190                             | 213,177                      | 192,717      | 3/31/2022                                  |
| 86359AWR0   | 106,314   | 105,207                 | 1,107                             | 105,207                      | 102,540      | 3/31/2022                                  |
| Subtotal- General Account                                     | XXX   | XXX                     | 8,335,054                         | XXX                          | XXX          |  |
| Guaranteed Separate Accounts                                  |   |                         |                                   |                              |              |  |
| 81744HAF0   | 240,170   | 237,326                 | 2,844                             | 237,326                      | 234,255      | 9/30/2022                                  |

NOTES TO FINANCIAL STATEMENTS

| IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR |   |                      |                                |                           |            |                                      |
|---|---|----------------------|--------------------------------|---------------------------|------------|--------------------------------------|
| (1)   | (2)                                       | (3)                  | (4)                            | (5)                       | (6)        | (7)                                  |
| CUSIP <sup>1</sup>  | Amortized Cost Before Current Period OTTI | Projected Cash Flows | Current Period Recognized OTTI | Amortized Cost After OTTI | Fair Value | Financial Statement Reporting Period |
| 46628BBD1   | 152,589                                   | 151,220              | 1,369                          | 151,220                   | 146,777    | 6/30/2022                            |
| 61750YAD1   | 485,658                                   | 445,641              | 40,017                         | 445,641                   | 424,305    | 6/30/2022                            |
| 05951KAZ6   | 160,722                                   | 151,571              | 9,151                          | 151,571                   | 152,933    | 3/31/2022                            |
| 3622ELAG1   | 853,670                                   | 850,027              | 3,643                          | 850,027                   | 793,266    | 3/31/2022                            |
| 61750YAJ8   | 469,224                                   | 427,580              | 41,644                         | 427,580                   | 458,808    | 3/31/2022                            |
| 61751DAE4   | 84,316                                    | 79,877               | 4,439                          | 79,877                    | 80,433     | 3/31/2022                            |
| 61751JAH4   | 476,283                                   | 434,917              | 41,366                         | 434,917                   | 435,781    | 3/31/2022                            |
| 61751JAJ0   | 473,038                                   | 432,952              | 40,086                         | 432,952                   | 437,953    | 3/31/2022                            |
| 94984UAE6   | 305,998                                   | 267,205              | 38,793                         | 267,205                   | 300,957    | 3/31/2022                            |
| Subtotal-Guaranteed Separate Accounts                         | —   | —                    | 223,352                        | —                         | —          | —                                    |
| Grand Total   | —   | —                    | \$ 8,558,406                   | —                         | —          | —                                    |

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

(4) The following table presents the Company's gross unrealized losses and fair values for loan-backed and structured securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position as of September 30, 2022:

|                              | Less than 12 Months  |                   | 12 Months or Greater |                   | Total                |                   |
|------------------------------|----------------------|-------------------|----------------------|-------------------|----------------------|-------------------|
|                              | Estimated Fair Value | Unrealized Losses | Estimated Fair Value | Unrealized Losses | Estimated Fair Value | Unrealized Losses |
| General Account              | \$ 21,695,285,818    | \$ 2,182,992,851  | \$ 3,880,324,011     | \$ 693,890,149    | \$ 25,575,609,829    | \$ 2,876,883,000  |
| Guaranteed Separate Accounts | 3,054,474,753        | 285,165,793       | 582,982,817          | 103,692,346       | 3,637,457,570        | 388,858,139       |
| Total                        | \$ 24,749,760,571    | \$ 2,468,158,644  | \$ 4,463,306,828     | \$ 797,582,495    | \$ 29,213,067,399    | \$ 3,265,741,139  |

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

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

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

At September 30, 2022, the carrying value and fair value of securities held under agreements to purchase and resell was \$181,406,245, which were classified as tri-party reverse repurchase agreements and included with cash, cash equivalents and



NOTES TO FINANCIAL STATEMENTS

short-term investments on Page 2 - Assets. The securities had a weighted average maturity of three days and a weighted average yield of 2.96%.

(2) Type of repo trades used

|                       | 1<br>First<br>Quarter | 2<br>Second<br>Quarter | 3<br>Third<br>Quarter |
|-----------------------|-----------------------|------------------------|-----------------------|
| a. Bilateral (YES/NO) | No                    | No                     | No                    |
| b. Tri-Party (YES/NO) | Yes                   | Yes                    | Yes                   |

(3) Original (flow) & residual maturity

|                   |                       | First Quarter 2022 |             | Second Quarter 2022 |             | Third Quarter 2022 |             |
|-------------------|-----------------------|--------------------|-------------|---------------------|-------------|--------------------|-------------|
| a. Maximum Amount |                       |                    |             |                     |             |                    |             |
| 1.                | Open - no maturity    | \$                 | —           | \$                  | —           | \$                 | —           |
| 2.                | Overnight             | \$                 | 166,518,693 | \$                  | 166,063,837 | \$                 | —           |
| 3.                | 2 days to 1 week      | \$                 | —           | \$                  | —           | \$                 | 183,849,347 |
| 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             | \$                 | 152,533,226 | \$                  | 150,279,849 | \$                 | —           |
| 3.                | 2 days to 1 week      | \$                 | —           | \$                  | —           | \$                 | 181,406,245 |
| 4.                | > 1 week to 1 month   | \$                 | —           | \$                  | —           | \$                 | —           |
| 5.                | > 1 month to 3 months | \$                 | —           | \$                  | —           | \$                 | —           |
| 6.                | > 3 months to 1 year  | \$                 | —           | \$                  | —           | \$                 | —           |
| 7.                | > 1 year              | \$                 | —           | \$                  | —           | \$                 | —           |

(4) Not applicable.

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

|                   | First Quarter 2022 |             | Second Quarter 2022 |             | Third Quarter 2022 |             |
|-------------------|--------------------|-------------|---------------------|-------------|--------------------|-------------|
| a. Maximum Amount | \$                 | 166,518,693 | \$                  | 166,063,837 | \$                 | 183,849,347 |
| b. Ending Balance | \$                 | 152,533,226 | \$                  | 150,279,849 | \$                 | 181,406,245 |

(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                             | \$ — | \$ 181,406,245 | \$ —   | \$ —   | \$ —   | \$ —   | \$ —   | \$ —        |
| 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) | \$ — | \$ 181,406,245 | \$ —   | \$ —   | \$ —   | \$ —   | \$ —   | \$ —        |

NOTES TO FINANCIAL STATEMENTS

(7) Collateral pledged - secured borrowing

|                              | First Quarter 2022 |             | Second Quarter 2022 |             | Third Quarter 2022 |             |
|------------------------------|--------------------|-------------|---------------------|-------------|--------------------|-------------|
| a. Maximum Amount            |                    |             |                     |             |                    |             |
| 1. Cash                      | \$                 | —           | \$                  | —           | \$                 | —           |
| 2. Securities (FV)           | \$                 | 169,849,067 | \$                  | 169,385,114 | \$                 | 187,526,334 |
| 3. Securities (BACV)         |                    | XXX         |                     | XXX         |                    | XXX         |
| 4. Nonadmitted subset (BACV) |                    | XXX         |                     | XXX         |                    | XXX         |
| b. Ending Balance            |                    |             |                     |             |                    |             |
| 1. Cash                      | \$                 | —           | \$                  | —           | \$                 | —           |
| 2. Securities (FV)           | \$                 | 155,584,816 | \$                  | 153,285,774 | \$                 | 184,688,484 |
| 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                | \$             | 184,688,484 | \$         | 184,688,484 |

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

(10) At September 30, 2022, the Company did not have a recognized liability to return collateral.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for a Sale

Not applicable.

J. Real Estate

No change.

K. Low-Income Housing Tax Credits

No change.

L. Restricted Assets

No change.

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

O. 5GI Securities

No change.

P. Short Sales

No change.

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                      |                 | 171        |                  | 38        |
| (2) Aggregate Amount of Investment Income | \$              | 46,380,967 | \$               | 1,053,466 |

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

Not applicable.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No change.

B. No change.

NOTES TO FINANCIAL STATEMENTS

7. Investment Income

- A. No change.
- B. No change.

8. Derivative Instruments

- A. No change.
- B. Not applicable.

9. Income Taxes

- A - I. No change.

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

- A - C. The Company received a \$400,000,000 dividend distribution from its wholly-owned subsidiary, New York Life Insurance and Annuity Corporation on August 29, 2022.
- D - O. No change.

11. Debt

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

(1) The Company is a member of the FHLB of NY and issues funding agreements to the FHLB of NY in exchange for cash. The proceeds from the sale of these funding agreements are invested to earn a spread on the business. The funding agreements are issued through the general account and are included in the liability for deposit-type contracts on Page 3 – Liabilities, Surplus and Other Funds. When a funding agreement is issued, 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 NY's recovery on the collateral is limited to the amount of the Company's liability to the FHLB of NY. The table below indicates the amounts of FHLB of NY stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB of NY.

(2) FHLB of NY Capital Stock

- a. Amount of FHLB of NY 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  | 48,480,400            | 48,480,400            | —                 |
| (c) Activity stock  | 108,225,000           | 108,225,000           | —                 |
| (d) Excess stock  | —                     | —                     | —                 |
| (e) Aggregate total   | <u>\$ 156,705,400</u> | <u>\$ 156,705,400</u> | <u>\$ —</u>       |
| (f) Actual or estimated borrowing capacity as determined by the insurer | \$ 11,068,375,941     | \$ 11,068,375,941     | \$ —              |

2. Prior Year

|   | Total                 | General Account       | Separate Accounts |
|---|-----------------------|-----------------------|-------------------|
| (a) Membership stock - Class A  | \$ —                  | \$ —                  | \$ —              |
| (b) Membership stock - Class B  | 48,835,300            | 48,835,300            | —                 |
| (c) Activity stock  | 110,475,000           | 110,475,000           | —                 |
| (d) Excess stock  | —                     | —                     | —                 |
| (e) Aggregate total   | <u>\$ 159,310,300</u> | <u>\$ 159,310,300</u> | <u>\$ —</u>       |
| (f) Actual or estimated borrowing capacity as determined by the insurer | \$ 10,684,170,837     | \$ 10,684,170,837     | \$ —              |

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:

|                  | 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 |
|------------------|--------------------|-----------------------------|--------------------|------------------------------|------------------------|--------------|
| Membership stock |                    |                             |                    |                              |                        |              |
| 1. Class A       | \$ —               | \$ —                        | \$ —               | \$ —                         | \$ —                   | \$ —         |
| 2. Class B       | \$ 48,480,400      | \$ 48,480,400               | \$ —               | \$ —                         | \$ —                   | \$ —         |

(3) Collateral pledged to FHLB of NY

- a. Amount pledged as collateral as of reporting date is as follows:

NOTES TO FINANCIAL STATEMENTS

|   | Fair Value <sup>1</sup> | Carrying Value <sup>1</sup> | Aggregate Total<br>Borrowing |
|---|-------------------------|-----------------------------|------------------------------|
| 1. Current year total general and separate accounts | \$ 3,871,555,530        | \$ 4,208,656,905            | \$ 2,413,948,012             |
| 2. Current year general account                     | \$ 3,871,555,530        | \$ 4,208,656,905            | \$ 2,413,948,012             |
| 3. Current year separate accounts                   | \$ —                    | \$ —                        | \$ —                         |
| 4. Prior year total general and separate accounts   | \$ 5,115,736,861        | \$ 4,763,340,099            | \$ 2,460,514,783             |

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

b. Maximum amount of collateral pledged during reporting period is as follows:

|   | Fair Value       | Carrying Value   | Amount Borrowed<br>at Time of Maximum<br>Collateral |
|---|------------------|------------------|---|
| 1. Current year total general and separate accounts | \$ 5,225,440,419 | \$ 5,156,571,105 | \$ 3,880,401,833                                    |
| 2. Current year general account                     | \$ 5,225,440,419 | \$ 5,156,571,105 | \$ 3,880,401,833                                    |
| 3. Current year separate accounts                   | \$ —             | \$ —             | \$ —  |
| 4. Prior year total general and separate accounts   | \$ 5,843,766,793 | \$ 5,262,995,670 | \$ 3,007,853,009                                    |

(4) Borrowing from FHLB of NY

a. Amount borrowed as of reporting date is as follows:

1. Current Year

|                        | Total                   | General<br>Account      | Separate<br>Accounts | Funding<br>Agreements<br>Reserves<br>Established |
|------------------------|-------------------------|-------------------------|----------------------|--|
| (a) Debt               | \$ —                    | \$ —                    | \$ —                 | \$ —   |
| (b) Funding agreements | 2,413,948,012           | 2,413,948,012           | —                    | 2,413,948,012                                    |
| (c) Other              | —                       | —                       | —                    | —  |
| (d) Aggregate total    | <u>\$ 2,413,948,012</u> | <u>\$ 2,413,948,012</u> | <u>\$ —</u>          | <u>\$ 2,413,948,012</u>                          |

2. Prior Year

|                        | Total                   | General<br>Account      | Separate<br>Accounts | Funding<br>Agreements<br>Reserves<br>Established |
|------------------------|-------------------------|-------------------------|----------------------|--|
| (a) Debt               | \$ —                    | \$ —                    | \$ —                 | \$ —   |
| (b) Funding agreements | 2,460,514,783           | 2,460,514,783           | —                    | 2,460,514,783                                    |
| (c) Other              | —                       | —                       | —                    | —  |
| (d) Aggregate total    | <u>\$ 2,460,514,783</u> | <u>\$ 2,460,514,783</u> | <u>\$ —</u>          | <u>\$ 2,460,514,783</u>                          |

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

|                       | Total                   | General<br>Account      | Separate<br>Accounts |
|-----------------------|-------------------------|-------------------------|----------------------|
| 1. Debt               | \$ —                    | \$ —                    | \$ —                 |
| 2. Funding agreements | 3,880,401,833           | 3,880,401,833           | —                    |
| 3. Other              | —                       | —                       | —                    |
| 4. Aggregate total    | <u>\$ 3,880,401,833</u> | <u>\$ 3,880,401,833</u> | <u>\$ —</u>          |

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

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

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

A. Defined Benefit Plans

(1) - (3) No change.

NOTES TO FINANCIAL STATEMENTS

(4) Components of net periodic benefit cost

|   | Pension Benefits      |                       | Postretirement Benefits |                      |
|---|-----------------------|-----------------------|-------------------------|----------------------|
|   | September 30,<br>2022 | December 31,<br>2021  | September 30,<br>2022   | December 31,<br>2021 |
| a. Service cost                             | \$ 145,445,524        | \$ 196,016,892        | \$ 18,492,708           | \$ 27,023,175        |
| b. Interest cost                            | 173,833,220           | 193,679,712           | 32,094,631              | 38,471,486           |
| c. Expected return on plan assets           | (365,439,086)         | (471,322,725)         | (43,486,559)            | (50,764,594)         |
| d. Transition asset or obligation           | —                     | —                     | —                       | —                    |
| e. Gains and losses                         | 124,967,910           | 220,669,064           | 3,924,137               | 12,022,588           |
| f. Prior service cost or credit             | (2,930,185)           | (3,906,913)           | (12,405,751)            | (16,541,001)         |
| g. Nonvested prior service cost or credit   | —                     | —                     | 14,300,315              | 23,061,873           |
| h. Total net periodic pension cost/(credit) | <u>\$ 75,877,383</u>  | <u>\$ 135,136,030</u> | <u>\$ 12,919,481</u>    | <u>\$ 33,273,527</u> |

The Company shares the net periodic benefit cost of certain pension and postretirement benefits with its subsidiaries. The expenses for these plans are allocated to each subsidiary in accordance with an intercompany cost sharing arrangement. The liabilities for these plans are included with the liabilities for the corresponding plan of the Company. Pension and postretirement costs of \$39,535,193 and \$7,146,318, respectively, were billed to subsidiaries for the nine months ended September 30, 2022. Pension and postretirement costs of \$54,230,410 and \$10,393,755, respectively, were billed to subsidiaries for the year ended December 31, 2021.

(5) - (18) No change.

B - E. No change.

F - G. Not applicable.

H - I. No change.

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

A - M. No change.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No change.

B. Assessments

(1) No change.

(2) No change.

(3) Long-term care guaranty fund assessments

a - c. At September 30, 2022, the Company’s guaranty association liability and related asset recoverable for long-term care insolvency assessments were \$1,100,100 and \$640,911, respectively. The liability estimates for these assessments are based on discounted cost information for the Penn Treaty/American Network insolvencies, which was provided by the National Organization of Life and Health Guaranty Association. The Company did not further discount these amounts.

C. Gain Contingencies

Not applicable.

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

No change.

E. Joint and Several Liabilities

Not applicable.

F. All Other Contingencies

No change.

15. Leases

A. Lessee Operating Lease

No change.

B. Lessor Leases

Not applicable.

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

No change.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

NOTES TO FINANCIAL STATEMENTS

B. Transfer and Servicing of Financial Assets

- (1) No change.
- (2) - (7) Not applicable.

C. Wash Sales

- (1) In the course of the Company's investment management activities, securities may be sold and repurchased within 30 days of the sale date to meet individual portfolio objectives and to achieve the ongoing rebalancing of exposure.
- (2) The Company did not have any wash sales where securities with an NAIC rating designation of 3 or below, or unrated, were sold during the nine months ended September 30, 2022 and reacquired within 30 days of the sale date.

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

Not applicable.

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

No change.

20. Fair Value Measurements

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

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

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

NOTES TO FINANCIAL STATEMENTS

The following table represents the balances of assets and liabilities measured at fair value or net asset value ("NAV") as of September 30, 2022:

|   | Quoted Prices in<br>Active Markets for<br>Identical Assets<br>(Level 1) | Significant<br>Observable<br>Inputs<br>(Level 2) | Significant<br>Unobservable<br>Inputs<br>(Level 3) | Net Asset Value<br>(NAV) | Total            |
|---|---|--|--|--------------------------|------------------|
| a. Assets at fair value                                     |   |  |  |                          |                  |
| Perpetual preferred stocks                                  | \$ —  | \$ 4,235,000                                     | \$ 97,841,866                                      | \$ —                     | \$ 102,076,866   |
| 1. Preferred stocks   | \$ —  | \$ 4,235,000                                     | \$ 97,841,866                                      | \$ —                     | \$ 102,076,866   |
| 2. Bonds  |   |  |  |                          |                  |
| SVO Identified Bond ETF                                     | 96,384,440  | —  | —  | —                        | 96,384,440       |
| U.S. corporate  | —   | 4,676,270  | —  | —                        | 4,676,270        |
| Non-agency residential mortgage-backed securities           | —   | 214,297  | —  | —                        | 214,297          |
| Non-agency asset-backed securities                          | —   | 12,014,854                                       | 45,603,720   | —                        | 57,618,574       |
| Total bonds   | 96,384,440  | 16,905,421                                       | 45,603,720   | —                        | 158,893,581      |
| 3. Common stocks  | 714,215,075   | —  | 252,772,770  | —                        | 966,987,845      |
| 4. Derivative assets  |   |  |  |                          |                  |
| Interest rate swaps   | —   | 456,331,443                                      | —  | —                        | 456,331,443      |
| Foreign currency swaps                                      | —   | 1,352,109,221                                    | —  | —                        | 1,352,109,221    |
| Inflation swaps   | —   | 1,616,266  | —  | —                        | 1,616,266        |
| Interest rate options                                       | —   | 112,885,799                                      | 5,179,822  | —                        | 118,065,621      |
| Foreign currency forwards                                   | —   | 96,810,355                                       | —  | —                        | 96,810,355       |
| Futures   | 7,820,415   | —  | —  | —                        | 7,820,415        |
| Total derivative assets                                     | 7,820,415   | 2,019,753,084                                    | 5,179,822  | —                        | 2,032,753,321    |
| 5. Separate accounts assets                                 | 930,841,597   | 3,661,904,570                                    | 1,457,660  | 1,687,831,034            | 6,282,034,861    |
| 6. Other invested assets                                    | —   | —  | 162,790,000  | —                        | 162,790,000      |
| Total assets at fair value                                  | \$ 1,749,261,527  | \$ 5,702,798,075                                 | \$ 565,645,838                                     | \$ 1,687,831,034         | \$ 9,705,536,474 |
| b. Liabilities at fair value                                |   |  |  |                          |                  |
| 1. Derivative liabilities                                   |   |  |  |                          |                  |
| Interest rate swaps   | \$ —  | \$ 228,335,753                                   | \$ —   | \$ —                     | \$ 228,335,753   |
| Foreign currency swaps                                      | —   | 605,424,268                                      | —  | —                        | 605,424,268      |
| Inflation swaps   | —   | 38,440,696                                       | —  | —                        | 38,440,696       |
| Interest rate options                                       | —   | —  | 4,109,308  | —                        | 4,109,308        |
| Foreign currency forwards                                   | —   | 422,488  | —  | —                        | 422,488          |
| Futures   | 10,233,112  | —  | —  | —                        | 10,233,112       |
| Total derivative liabilities                                | 10,233,112  | 872,623,205                                      | 4,109,308  | —                        | 886,965,625      |
| 2. Separate accounts liabilities - derivatives <sup>1</sup> | \$ 871,453  | \$ —   | \$ —   | \$ —                     | \$ 871,453       |
| Total liabilities at fair value                             | \$ 11,104,565   | \$ 872,623,205                                   | \$ 4,109,308                                       | \$ —                     | \$ 887,837,078   |

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

(2) The table below presents a rollforward of level 3 assets and liabilities for the three months ended September 30, 2022:

|   | Balance at<br>07/01/2022 | Transfers<br>into<br>Level 3 | Transfers<br>out of<br>Level 3 | Total gains<br>or (losses)<br>included in<br>Net Income | Total gains<br>or (losses)<br>included in<br>Surplus | Purchases     | Issuances | Sales           | Settlements | Balance at<br>09/30/2022 |
|---|--------------------------|------------------------------|--------------------------------|---|--|---------------|-----------|-----------------|-------------|--------------------------|
| Assets:   |                          |                              |                                |   |  |               |           |                 |             |                          |
| Preferred stocks                                  | \$ 114,001,613           | \$ —                         | \$ —                           | \$ —  | \$ (16,159,747)                                      | \$ —          | \$ —      | \$ —            | \$ —        | \$ 97,841,866            |
| Bonds   |                          |                              |                                |   |  |               |           |                 |             |                          |
| Non-agency residential mortgage-backed securities | 604,429                  | —                            | (604,429)                      | —   | —  | —             | —         | —               | —           | —                        |
| Non-agency asset-backed securities                | 26,982,112               | 604,429                      | (5,906,298)                    | 2,429   | (2,977,090)  | 26,951,953    | —         | —               | (53,815)    | 45,603,720               |
| Total bonds                                       | 27,586,541               | 604,429                      | (6,510,727)                    | 2,429   | (2,977,090)  | 26,951,953    | —         | —               | (53,815)    | 45,603,720               |
| Common stocks                                     | 242,513,475              | 3,764                        | (6,880,049)                    | 376,704   | 18,373,566   | 31,500,000    | —         | (33,114,690)    | —           | 252,772,770              |
| Derivatives                                       | 4,111,319                | —                            | —                              | (2,484,631)   | 3,553,134  | —             | —         | —               | —           | 5,179,822                |
| Separate accounts assets <sup>1</sup>             | 2,139,866                | —                            | —                              | —   | (682,206)  | —             | —         | —               | —           | 1,457,660                |
| Other invested assets                             | 162,790,000              | —                            | —                              | —   | —  | —             | —         | —               | —           | 162,790,000              |
| Total Assets:                                     | \$ 553,142,814           | \$ 608,193                   | \$ (13,390,776)                | \$ (2,105,498)  | \$ 2,107,657   | \$ 58,451,953 | \$ —      | \$ (33,114,690) | \$ (53,815) | \$ 565,645,838           |
| Liabilities:                                      |                          |                              |                                |   |  |               |           |                 |             |                          |
| Derivatives                                       | \$ 3,375,992             | \$ —                         | \$ —                           | \$ (107,940)  | \$ 841,256   | \$ —          | \$ —      | \$ —            | \$ —        | \$ 4,109,308             |
| Total Liabilities:                                | \$ 3,375,992             | \$ —                         | \$ —                           | \$ (107,940)  | \$ 841,256   | \$ —          | \$ —      | \$ —            | \$ —        | \$ 4,109,308             |

<sup>1</sup> The total gains or (losses) included in surplus for separate accounts assets are offset by an equal amount for separate accounts liabilities, which results in a net zero impact on surplus for the Company.

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.

NOTES TO FINANCIAL STATEMENTS

Transfers into and out of Level 3

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

Transfers into Level 3 totaled \$608,193 for the three months ended September 30, 2022, which relates to \$604,429 of non-agency residential mortgage backed securities that were non-agency asset backed securities last quarter and common stock of \$3,764 which relates to a corporate action. Transfers out of Level 3 totaled \$13,390,776 for the three months ended September 30, 2022, which includes \$5,906,298 of non-agency asset backed securities which were measured at fair value at the beginning of the period and measured at amortized cost at the end of the period, and common stock of \$6,880,049 which relates to price level change.

(3) Determination of fair value

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

At September 30, 2022, the Company challenged the price it received from third party pricing services on general account securities with book value of \$2,229,149 and market value of \$2,229,149. The Company did not have price challenges on separate account securities for what is received from third party pricing services.

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

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

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

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

**Level 1 measurements**

*SVO identified bond ETF*

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

*Common stocks*

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

*Derivatives (including separate accounts liabilities – 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 cash and common stocks. 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 sources include, but are not limited to: benchmark yields, reported trades, issuer spreads, bids, offers, benchmark securities, estimated cash flows and prepayment speeds, which the Company has determined are observable inputs.

Private placement securities are primarily priced using a market approach such as a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. Specifically, the Barclays Investment Grade Credit 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



NOTES TO FINANCIAL STATEMENTS

widely recognized, reliable, and well regarded benchmarks by participants in the financial services industry, which represent the broader U.S. public bond markets.

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. This 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 based upon observable market transactions, while the maturity and rating adjustments are based upon data obtained from Bloomberg. 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.

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. This also relates to investments in limited partnerships and hedge funds that use NAV where the investment can be redeemed at NAV at the measurement date or in the near-term (generally 90 days).

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

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

Preferred and common stocks

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

Derivatives

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

Other Invested Assets

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

- B. Not applicable.
- C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments at September 30, 2022. Since the SSAP 100 hierarchy only applies to items that are measured at fair value at the reporting date, the items in the tables above are subsets of the amounts reported in the following table.

NOTES TO FINANCIAL STATEMENTS

|   | Fair Value        | Carrying Amount    | Level 1          | Level 2           | Level 3           | Net Asset Value (NAV) | Not Practicable (Carrying Value) | NAV Included in Level 2 |
|---|-------------------|--------------------|------------------|-------------------|-------------------|-----------------------|----------------------------------|-------------------------|
| Assets:   |                   |                    |                  |                   |                   |                       |                                  |                         |
| Bonds   | \$111,257,285,278 | \$ 126,816,819,327 | \$ 96,384,440    | \$106,213,939,404 | \$ 4,946,961,434  | \$ —                  | \$ —                             | \$ —                    |
| Preferred stocks                                  | 102,076,867       | 102,076,866        | —                | 4,235,000         | 97,841,867        | —                     | —                                | —                       |
| Common stocks                                     | 966,987,845       | 966,987,845        | 714,215,075      | —                 | 252,772,770       | —                     | —                                | —                       |
| Mortgage loans                                    | 20,146,280,552    | 22,230,741,471     | —                | —                 | 20,146,280,552    | —                     | —                                | —                       |
| Cash, cash equivalents and short-term investments | 1,994,301,614     | 1,994,301,614      | 616,579,150      | 1,377,722,464     | —                 | —                     | —                                | —                       |
| Derivatives                                       | 2,104,396,934     | 2,108,792,686      | 7,820,415        | 2,091,396,697     | 5,179,822         | —                     | —                                | —                       |
| Other invested assets <sup>1</sup>                | 618,592,524       | 687,965,270        | —                | 151,700,073       | 466,892,451       | —                     | —                                | —                       |
| Derivatives collateral                            | 923,380,837       | 923,380,837        | —                | 923,380,837       | —                 | —                     | —                                | —                       |
| Investment income due and accrued                 | 1,638,963,143     | 1,638,963,143      | —                | 1,638,963,143     | —                 | —                     | —                                | —                       |
| Separate accounts assets                          | 13,651,045,849    | 14,334,300,819     | 930,895,048      | 11,017,968,139    | 14,351,628        | 1,687,831,034         | —                                | —                       |
| Total assets                                      | \$153,403,311,443 | \$ 171,804,329,878 | \$ 2,365,894,128 | \$123,419,305,757 | \$ 25,930,280,524 | \$1,687,831,034       | \$ —                             | \$ —                    |
| Liabilities:                                      |                   |                    |                  |                   |                   |                       |                                  |                         |
| Deposit fund contracts:                           |                   |                    |                  |                   |                   |                       |                                  |                         |
| Funding agreements                                | \$ 26,669,261,686 | \$ 28,815,919,730  | \$ —             | \$ —              | \$ 26,669,261,686 | \$ —                  | \$ —                             | \$ —                    |
| Annuities certain                                 | 15,877,300        | 15,667,665         | —                | —                 | 15,877,300        | —                     | —                                | —                       |
| Other deposit funds                               | 760,356,902       | 760,356,902        | —                | —                 | 760,356,902       | —                     | —                                | —                       |
| Premiums paid in advance                          | 115,068,498       | 115,068,498        | —                | 115,068,498       | —                 | —                     | —                                | —                       |
| Derivatives                                       | 2,209,307,023     | 1,553,955,386      | 10,233,112       | 2,194,964,603     | 4,109,308         | —                     | —                                | —                       |
| Derivatives - collateral                          | 769,316,933       | 769,316,933        | —                | 769,316,933       | —                 | —                     | —                                | —                       |
| Borrowed money                                    | 571,272,677       | 571,272,677        | —                | 571,272,677       | —                 | —                     | —                                | —                       |
| Payable to parent and affiliates                  | 49,335,927        | —                  | —                | 49,335,927        | —                 | —                     | —                                | —                       |
| Amounts payable under securities lending          | 546,766,437       | —                  | —                | 546,766,437       | —                 | —                     | —                                | —                       |
| Separate accounts liabilities                     | 873,074           | 873,073            | 871,453          | 1,621             | —                 | —                     | —                                | —                       |
| Total liabilities                                 | \$ 31,707,436,457 | \$ 32,602,430,864  | \$ 11,104,565    | \$ 4,246,726,696  | \$ 27,449,605,196 | \$ —                  | \$ —                             | \$ —                    |

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

Bonds

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

The pricing service generally uses an income-based 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 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. The affiliated bond from MCF had a carrying value of \$3,695,636,877 and a fair value of \$3,622,832,830 at September 30, 2022. The fair value of this security is calculated internally and may include inputs that may be not observable. Therefore, this security is classified as Level 3.

Preferred and common stocks

The fair value of unaffiliated equity securities is determined by considering one of three primary sources: (1) security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from third-party pricing services, (2) the remaining un-priced securities are submitted to independent brokers for prices, and (3) securities are priced using an internal pricing model or methodology.

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, cash sweeps 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, the carrying value of short-term investments, other cash equivalents and investment income due and accrued is presumed to approximate fair value and is classified as Level 2.

NOTES TO FINANCIAL STATEMENTS

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 a market approach as fair value is based on 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.

Other invested assets

Other invested assets are principally comprised of LIHTC investments, affiliated loans, preferred units of a limited partnership, and certain other investments with characteristics of debt. The fair value of the affiliated loans and the LIHTC investments are derived using an income valuation approach, which is based on a discounted cash flow calculation using a discount rate that is determined internally. These investments are classified as Level 3 because the discount rate used is based on management’s judgment and assumptions. Refer to Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties, for details on intercompany loans and Note 5 - Investments, for details on LIHTC investments. The fair value of investments with debt characteristics is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and therefore is classified as Level 3. The fair value of the preferred units in a limited partnership is derived internally based on market comparable preferred units and recent transactions by the limited partnership. The valuation technique used required inputs that were both unobservable and significant and therefore classified as Level 3.

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.

Separate accounts assets (including separate account assets - collateral)

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

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

Deposit fund contracts

For funding agreements backing medium term notes, fair values are based on available market prices for the notes. For other funding agreements and annuities certain liabilities, fair values 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.

For all other deposit funds, estimated fair value is equal to account value.

Premiums paid in advance

For premiums paid in advance, the carrying value of the liability approximates fair value.

Amounts payable under securities lending

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

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

| September 30, 2022     |   |                                 |                       |  |   |
|------------------------|---|---------------------------------|-----------------------|--|---|
| Category of Investment | Investment Strategy   | Fair Value Determined Using NAV | Unfunded Commitments  | Redemption Frequency                           | Redemption Notice Period                        |
| Hedge fund             | Long/short equity, futures, options, foreign exchange arbitrage | \$ 366,103,148                  | \$ —                  | Annual, Semi-Annual, Quarterly, Monthly, Daily | 0 - 90 days (Assets subject to lock-up periods) |
| Hedge fund             | Distressed securities, multi-strategy                           | 3,682,656                       | —                     | N/A  | N/A   |
| Private equity         | Leverage buyout, mezzanine financing, distressed securities     | 1,318,045,230                   | 299,732,648           | N/A  | N/A   |
|                        |   | <u>\$ 1,687,831,034</u>         | <u>\$ 299,732,648</u> |  |   |

21. Other Items

A. Unusual or Infrequent Items

The Company continues to monitor the economic environment and other potential impacts relating to the COVID-19 pandemic. The Company has maintained effective operations and levels of policyholder service throughout the course of the pandemic. Although the Company has taken certain steps to mitigate some of the adverse impacts resulting from the pandemic, these events could have an adverse effect the Company’s results of operations and cash flows in any period and, depending on their severity and duration, could also adversely affect the Company’s financial condition.

NOTES TO FINANCIAL STATEMENTS

B. Troubled Debt Restructuring: Debtors

Not applicable.

C. Other Disclosures

Not applicable.

D. Business Interruption Insurance Recoveries

Not applicable.

E. State Transferable and Non-Transferable Tax Credits

No change.

F. Subprime and Midprime Mortgage Related Risk Exposure

No change.

G. Retained Assets

No change.

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

Not applicable.

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

Not applicable.

22. Events Subsequent

At November 11, 2022, the date the financial statements were available to be issued, there have been no events occurring subsequent to the close of the Company's books or accounts which would have a material effect on the financial condition of the Company.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

No change.

Section 2 – Ceded Reinsurance Report – Part A

No change.

Section 3 – Ceded Reinsurance Report – Part B

No change.

B. Uncollectible Reinsurance

Not applicable.

C. Commutation of Ceded Reinsurance

Not applicable.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable.

E - G. Not applicable.

H. No change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A – C. Not applicable.

D. No change.

E. Risk Sharing Provisions of the ACA

- (1) At September 30, 2022, the Company wrote accident and health insurance premiums which is subject to the ACA risk sharing provisions.
- (2) The impact of risk-sharing provisions of the ACA on admitted assets, liabilities and revenue for the nine months ended September 30, 2022 are as follows:

- 1. Permanent ACA Risk Adjustment Program

Not applicable.

- 2. Transitional ACA Reinsurance Program

At September 30, 2022, the Company's liability for contributions payable due to ACA reinsurance program (not reported as ceded premium) was \$819.

NOTES TO FINANCIAL STATEMENTS

3. Temporary ACA Risk Corridors Program

Not applicable.

(3) A roll-forward of prior year ACA risk-sharing provisions for the following liability balance at September 30, 2022 is as follows:

|   | Accrued During the Prior Year on Business Written Before December 31 of the Prior Year |           | Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year |           | Differences                      |                           | Adjustments            |                        | Ref | Unsettled Balances as of the Reporting Date |                                      |       |   |    |   |    |     |
|---|--|-----------|--|-----------|----------------------------------|---------------------------|------------------------|------------------------|-----|---|--------------------------------------|-------|---|----|---|----|-----|
|   |  |           |  |           | Accrued Less Payments (Col 1 -3) | Less Payment s (Col 2 -4) | To Prior Year Balances | To Prior Year Balances |     | Balance from Prior Years (Col 1-3+7)        | Balance from Prior Years (Col 2-4+8) |       |   |    |   |    |     |
|   | 1  | 2         | 3  | 4         | 5                                | 6                         | 7                      | 8                      |     | 9   | 10                                   |       |   |    |   |    |     |
|   | Receivable   | (Payable) | Receivable   | (Payable) | Receivable                       | (Payable)                 | Receivable             | (Payable)              | Ref | Receivable                                  | (Payable)                            |       |   |    |   |    |     |
| b. Transitional ACA reinsurance program   |  |           |  |           |                                  |                           |                        |                        |     |   |                                      |       |   |    |   |    |     |
| 4. Liabilities for contributions payable due to ACA reinsurance program (not reported as ceded premium) | \$   | —         | \$   | 1,071     | \$                               | —                         | \$                     | 1,071                  | \$  | —   | \$                                   | (252) | A | \$ | — | \$ | 819 |
| d. Total for ACA risk-sharing provisions  | \$   | —         | \$   | 1,071     | \$                               | —                         | \$                     | 1,071                  | \$  | —   | \$                                   | (252) |   | \$ | — | \$ | 819 |

Explanation of Adjustments:

A. 4 covered lives were removed during 2022.

(4) The Company had no risk corridors asset and liability balances for the nine months ended September 30, 2022.

(5) The Company had no ACA risk corridors receivable for the nine months ended September 30, 2022.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Claim reserves and unpaid claim liability at December 31, 2021 were \$1,452,762,782. For the nine months ended September 30, 2022, \$175,375,566 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now \$1,241,675,988 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on group medical, disability income, Medicare supplement and long term care lines of insurance. Therefore, there has been a \$35,711,228 favorable prior-year development from December 31, 2021 to September 30, 2022. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The Company has no unfavorable prior year loss development on retrospectively rated policies included in this decrease. However, the business to which it relates is subject to premium adjustments.

B. Not applicable.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

No change.

28. Health Care Receivables

Not applicable.

29. Participating Policies

No change.

30. Premium Deficiency Reserves

No change.

31. Reserves for Life Contracts and Annuity Contracts

No change.

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

No change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No change.

34. Premium and Annuity Considerations Deferred and Uncollected

No change.

35. Separate Accounts

A. Separate Accounts Activity

No change.

NOTES TO FINANCIAL STATEMENTS

B. General Nature and Characteristics of Separate Accounts Business

No change.

C. Reconciliation of Net Transfers To (From) Separate Accounts

No change.

36. Loss/Claim Adjustment Expenses

No change.

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1

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

Yes [ ] No [ X ]
- 1.2

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

Yes [ ] No [ ]
- 2.1

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

Yes [ ] No [ X ]
- 2.2

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

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

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

Yes [ X ] No [ ]
- 3.2

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

Yes [ ] No [ X ]
- 3.3

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

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

Yes [ ] No [ X ]
- 3.5

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

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

Yes [ ] No [ X ]
- 4.2

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

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

If yes, attach an explanation.

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

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

12/31/2019
- 6.2

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

12/31/2019
- 6.3

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

06/25/2021
- 6.4

By what department or departments?  
New York State Department of Financial Services
- 6.5

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

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

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

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

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

Yes [ ] No [ X ]
- 7.2

If yes, give full information:
- 8.1

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

Yes [ ] No [ X ]
- 8.2

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

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

Yes [ X ] No [ ]
- 8.4

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

| 1   | 2                      | 3   | 4   | 5    | 6   |
|---|------------------------|-----|-----|------|-----|
| Affiliate Name                                | Location (City, State) | FRB | OCC | FDIC | SEC |
| NYLIFE Securities LLC .....                   | New York, NY .....     |     |     |      | YES |
| NYLIFE Distributors LLC .....                 | Jersey City, NJ .....  |     |     |      | YES |
| Eagle Strategies LLC .....                    | New York, NY .....     |     |     |      | YES |
| New York Life Investment Management LLC ..... | New York, NY .....     |     |     |      | YES |
| Mackay Shields LLC .....                      | New York, NY .....     |     |     |      | YES |
| NYLIM Service Company LLC .....               | Jersey City, NJ .....  |     |     |      | YES |
| NYL Investors LLC .....                       | New York, NY .....     |     |     |      | YES |
| IndexIQ Advisors LLC .....                    | New York, NY .....     |     |     |      | YES |
| Flatiron RR LLC .....                         | New York, NY .....     |     |     |      | YES |
| MKS CLO 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 |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

- 9.1

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

Yes [ X ] No [ ]
- 9.11

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

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

Yes [ ] No [ X ]
- 9.21

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

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

Yes [ ] No [ X ]
- 9.31

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

FINANCIAL

- 10.1

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

Yes [ X ] No [ ]
- 10.2

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

\$ .....

INVESTMENT

- 11.1

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

Yes [ ] No [ X ]
- 11.2

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

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

\$ .....3,812,999,533
13.

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

\$ .....
- 14.1

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

Yes [ X ] No [ ]
- 14.2

If yes, please complete the following:
- |   | 1   | 2  |
|---|---|--|
|   | Prior Year-End<br>Book/Adjusted<br>Carrying Value | Current Quarter<br>Book/Adjusted<br>Carrying Value |
| 14.21 Bonds .....   | \$ .....3,374,040,121                             | \$ .....3,695,636,877                              |
| 14.22 Preferred Stock .....   | \$ .....  | \$ .....   |
| 14.23 Common Stock .....  | \$ .....15,430,031,543                            | \$ .....14,144,220,037                             |
| 14.24 Short-Term Investments .....  | \$ .....  | \$ .....   |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....  | \$ .....   |
| 14.26 All Other .....   | \$ .....5,378,833,190                             | \$ .....5,473,391,632                              |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ .....24,182,904,854                            | \$ .....23,313,248,546                             |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above .....                       | \$ .....  | \$ .....   |
- 15.1

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

Yes [ X ] No [ ]
- 15.2

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

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

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

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

\$ .....566,261,984
- 16.2

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

\$ .....567,663,628
- 16.3

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

\$ .....546,766,437



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

GENERAL INTERROGATORIES

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

| 1<br>Name of Custodian(s)         | 2<br>Custodian Address                                       |
|-----------------------------------|--|
| JPMorgan Chase .....              | 270 Park Avenue, New York, NY 10017 .....                    |
| The Bank of New York Mellon ..... | 240 Greenwich Street, New York, NY 10286 .....               |
| The Northern Trust Company .....  | 50 S LaSalle Street, Chicago, IL 60603 .....                 |
| RBC Investor Services Trust ..... | 155 Wellington Street West, Toronto ON M5V 3L3, Canada ..... |

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

| 1<br>Name(s) | 2<br>Location(s) | 3<br>Complete Explanation(s) |
|--------------|------------------|------------------------------|
|              |                  |                              |

- 17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [ X ]

- 17.4 If yes, give full information relating thereto:

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>Reason |
|--------------------|--------------------|---------------------|-------------|
|                    |                    |                     |             |

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

| 1<br>Name of Firm or Individual             | 2<br>Affiliation |
|---|------------------|
| NYL Investors LLC .....                     | A.....           |
| MacKay Shields LLC .....                    | A.....           |
| MacKay Shields UK LLP .....                 | A.....           |
| Apogem Capital LLC .....                    | A.....           |
| IndexIQ Advisors LLC .....                  | A.....           |
| Goldman Sachs Asset Management LP .....     | U.....           |
| J.P. Morgan Investment Management Inc. .... | U.....           |

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

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

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

| 1   | 2   | 3                             | 4               | 5  |
|---|---|-------------------------------|-----------------|--|
| Central Registration<br>Depository Number | Name of Firm or Individual                  | Legal Entity Identifier (LEI) | Registered With | Investment<br>Management<br>Agreement<br>(IMA) Filed |
| 169553 .....                              | NYL Investors LLC .....                     | 5493000EG09W0QURS721 .....    | SEC .....       | DS.....  |
| 107717 .....                              | MacKay Shields LLC .....                    | 549300Y7LLC0FU7R8H16 .....    | SEC .....       | DS.....  |
| 167939 .....                              | MacKay Shields UK LLP .....                 | N/A .....                     | SEC .....       | DS.....  |
| 309234 .....                              | Apogem Capital LLC .....                    | 549300S5H0LSGCLLY165 .....    | SEC .....       | DS.....  |
| 144790 .....                              | IndexIQ Advisors LLC .....                  | 549300GES17SMB5H7677 .....    | SEC .....       | DS.....  |
| 107738 .....                              | Goldman Sachs Asset Management LP .....     | CF5M58QA35CFPUX70H17 .....    | SEC .....       | NO.....  |
| 107038 .....                              | J.P. Morgan Investment Management Inc. .... | 549300W78QHV4XMM6K69 .....    | SEC .....       | NO.....  |

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

- 18.2 If no, list exceptions:  
Initial filings that were not made within 120 days of purchase including:-  
Filings for which we have not yet received the required documentation necessary for submission to the SVO: 1

Filings that have submitted but not yet rated by the SVO: 12

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1.

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

1

Amount

1.1

Long-Term Mortgages In Good Standing

1.11

Farm Mortgages

\$

1.12

Residential Mortgages

\$

660,734

1.13

Commercial Mortgages

\$

22,040,870,738

1.14

Total Mortgages in Good Standing

\$

22,041,531,472

1.2

Long-Term Mortgages In Good Standing with Restructured Terms

1.21

Total Mortgages in Good Standing with Restructured Terms

\$

1.3

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

1.31

Farm Mortgages

\$

1.32

Residential Mortgages

\$

1.33

Commercial Mortgages

\$

1.34

Total Mortgages with Interest Overdue more than Three Months

\$

1.4

Long-Term Mortgage Loans in Process of Foreclosure

1.41

Farm Mortgages

\$

1.42

Residential Mortgages

\$

1.43

Commercial Mortgages

\$

189,210,000

1.44

Total Mortgages in Process of Foreclosure

\$

189,210,000

1.5

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

\$

22,230,741,472

1.6

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

1.61

Farm Mortgages

\$

1.62

Residential Mortgages

\$

1.63

Commercial Mortgages

\$

1.64

Total Mortgages Foreclosed and Transferred to Real Estate

\$

2.

Operating Percentages:

2.1

A&H loss percent

68.014 %

2.2

A&H cost containment percent

0.017 %

2.3

A&H expense percent excluding cost containment expenses

32.211 %

3.1

Do you act as a custodian for health savings accounts?

Yes [ ] No [ X ]

3.2

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

\$

3.3

Do you act as an administrator for health savings accounts?

Yes [ ] No [ X ]

3.4

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

\$

4.

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

Yes [ X ] No [ ]

4.1

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

Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1

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

Yes [ ] No [ ] N/A [ ]

5.2

If no, explain:

6.1

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

Yes [ ] No [ ]

6.2

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

| Date | Outstanding Lien Amount |
|------|-------------------------|
|      |                         |

## Showing All New Reinsurance Treaties - Current Year to Date

10

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

| States, Etc.         |   |     | 1   | Life Contracts    |               | Direct Business Only |   |                |               |   |
|----------------------|---|-----|-----|-------------------|---------------|----------------------|---|----------------|---------------|---|
|                      |   |     |     | Active Status (a) | 2             | 3                    | Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees | 5              | 6             | 7 |
|                      |   |     |     |                   |               |                      |   |                |               |   |
| 1.                   | Alabama .....   | AL  | L   | 80,518,520        | 323,031,275   | 5,747,387            | 30,042,854  | 439,340,036    |               |   |
| 2.                   | Alaska .....  | AK  | L   | 29,672,298        | 4,620,184     | 1,791,839            | 5,096,365   | 41,180,686     |               |   |
| 3.                   | Arizona .....   | AZ  | L   | 88,467,833        | 8,206,773     | 7,276,308            | 27,907,946  | 131,858,860    |               |   |
| 4.                   | Arkansas .....  | AR  | L   | 34,580,939        | 629,154       | 3,173,042            | 899,965   | 39,283,100     |               |   |
| 5.                   | California .....  | CA  | L   | 1,004,114,597     | 51,467,878    | 53,187,670           | 401,894,074   | 1,510,664,219  |               |   |
| 6.                   | Colorado .....  | CO  | L   | 89,268,952        | (312,289,015) | 6,975,034            | 15,993,159  | (200,051,870)  |               |   |
| 7.                   | Connecticut .....   | CT  | L   | 74,978,104        | 5,183,393     | 4,322,654            | 39,387,009  | 123,871,160    |               |   |
| 8.                   | Delaware .....  | DE  | L   | 17,254,285        | 273,657,237   | 1,036,136            | 8,906,978   | 300,854,636    | 6,429,596,928 |   |
| 9.                   | District of Columbia .....  | DC  | L   | 11,121,664        | 1,686,843     | 1,085,517            | 26,174,041  | 40,068,065     |               |   |
| 10.                  | Florida .....   | FL  | L   | 351,786,030       | 13,611,327    | 22,131,023           | 64,778,848  | 452,307,228    |               |   |
| 11.                  | Georgia .....   | GA  | L   | 185,328,688       | 2,805,664     | 8,828,816            | 183,983,608   | 380,946,776    |               |   |
| 12.                  | Hawaii .....  | HI  | L   | 37,434,954        | 3,256,796     | 3,400,929            | 50,553,066  | 94,645,745     |               |   |
| 13.                  | Idaho .....   | ID  | L   | 21,361,196        | 2,899,618     | 1,970,223            | 16,524,885  | 42,755,922     |               |   |
| 14.                  | Illinois .....  | IL  | L   | 208,757,673       | 7,542,363     | 11,538,309           | 91,720,872  | 319,559,217    |               |   |
| 15.                  | Indiana .....   | IN  | L   | 57,912,228        | 3,398,475     | 3,133,428            | 45,763,381  | 110,207,512    | 57,455,676    |   |
| 16.                  | Iowa .....  | IA  | L   | 55,460,970        | 4,135,976     | 6,338,477            | 104,040,741   | 169,976,164    | 43,000,000    |   |
| 17.                  | Kansas .....  | KS  | L   | 51,928,010        | 762,391       | 4,856,049            | (184,521)   | 57,361,929     |               |   |
| 18.                  | Kentucky .....  | KY  | L   | 46,661,563        | 2,174,751     | 3,537,320            | 26,951,783  | 79,325,417     |               |   |
| 19.                  | Louisiana .....   | LA  | L   | 130,169,924       | 6,009,701     | 7,505,903            | 3,311,339   | 146,996,867    |               |   |
| 20.                  | Maine .....   | ME  | L   | 12,861,880        | 819,016       | 1,136,087            | 4,226,416   | 19,043,399     |               |   |
| 21.                  | Maryland .....  | MD  | L   | 130,112,426       | 23,517,773    | 8,938,564            | 12,921,959  | 175,490,722    |               |   |
| 22.                  | Massachusetts .....   | MA  | L   | 219,337,233       | 14,096,355    | 10,255,400           | 177,575,269   | 421,264,257    |               |   |
| 23.                  | Michigan .....  | MI  | L   | 92,887,115        | 2,247,951     | 6,001,258            | 65,462,499  | 166,598,823    |               |   |
| 24.                  | Minnesota .....   | MN  | L   | 54,507,570        | 1,468,843     | 4,314,173            | 10,408,168  | 70,698,754     |               |   |
| 25.                  | Mississippi .....   | MS  | L   | 46,740,221        | 1,258,756     | 3,678,363            |   | 51,677,340     |               |   |
| 26.                  | Missouri .....  | MO  | L   | 73,685,941        | 638,110       | 6,858,753            | 56,318,583  | 137,501,387    | 5,965,000     |   |
| 27.                  | Montana .....   | MT  | L   | 23,558,588        | 1,778,694     | 2,009,732            | (14,672)  | 27,332,342     | 2,252,012     |   |
| 28.                  | Nebraska .....  | NE  | L   | 28,587,924        | 1,573,311     | 3,374,660            | 12,625,865  | 46,161,760     | 25,356,459    |   |
| 29.                  | Nevada .....  | NV  | L   | 59,567,562        | 8,715,620     | 3,153,121            | (1,332,573)   | 70,103,730     |               |   |
| 30.                  | New Hampshire .....   | NH  | L   | 29,688,373        | 3,857,306     | 1,787,390            | (3,080)   | 35,329,989     |               |   |
| 31.                  | New Jersey .....  | NJ  | L   | 315,731,026       | 7,123,621     | 13,647,408           | 74,563,154  | 411,065,209    |               |   |
| 32.                  | New Mexico .....  | NM  | L   | 34,785,138        | 664,560       | 2,571,072            | 404,209   | 38,424,979     | 17,046,947    |   |
| 33.                  | New York .....  | NY  | L   | 893,259,263       | 13,440,518    | 59,039,086           | 948,965,847   | 1,914,704,714  | 2,278,360,740 |   |
| 34.                  | North Carolina .....  | NC  | L   | 130,840,133       | 4,734,074     | 8,846,801            | 224,467,891   | 368,888,899    | 719,000       |   |
| 35.                  | North Dakota .....  | ND  | L   | 16,722,488        | 1,673,609     | 1,246,665            | 30,690,431  | 50,333,193     |               |   |
| 36.                  | Ohio .....  | OH  | L   | 137,461,487       | 6,833,204     | 10,555,074           | 138,738,017   | 293,587,782    |               |   |
| 37.                  | Oklahoma .....  | OK  | L   | 52,242,326        | 5,496,855     | 4,984,795            | 22,459,026  | 85,183,002     |               |   |
| 38.                  | Oregon .....  | OR  | L   | 43,104,939        | 6,287,371     | 3,972,329            | 116,793,757   | 170,158,396    |               |   |
| 39.                  | Pennsylvania .....  | PA  | L   | 226,018,587       | 13,431,934    | 12,712,114           | 544,128,882   | 796,291,517    | 87,652,000    |   |
| 40.                  | Rhode Island .....  | RI  | L   | 18,758,469        | 2,085,610     | 1,060,311            | 14,113,670  | 36,018,060     |               |   |
| 41.                  | South Carolina .....  | SC  | L   | 98,452,522        | 3,066,618     | 6,389,014            | 12,618,705  | 120,526,859    |               |   |
| 42.                  | South Dakota .....  | SD  | L   | 39,624,200        | 1,565,496     | 4,117,744            | 11,211,184  | 56,518,624     |               |   |
| 43.                  | Tennessee .....   | TN  | L   | 83,366,841        | 2,880,788     | 6,504,072            | 35,230,488  | 127,982,189    |               |   |
| 44.                  | Texas .....   | TX  | L   | 526,171,442       | 27,340,094    | 31,837,535           | 223,669,488   | 809,018,559    | 7,000,000     |   |
| 45.                  | Utah .....  | UT  | L   | 43,739,822        | 2,791,795     | 2,356,154            | 1,944,169   | 50,831,940     |               |   |
| 46.                  | Vermont .....   | VT  | L   | 11,344,476        | 1,977,730     | 1,012,697            | 9,411,303   | 23,746,206     |               |   |
| 47.                  | Virginia .....  | VA  | L   | 178,106,298       | 11,578,309    | 13,785,547           | 53,950,606  | 257,420,760    |               |   |
| 48.                  | Washington .....  | WA  | L   | 145,963,896       | 9,375,718     | 15,509,617           | 122,673,815   | 293,523,046    |               |   |
| 49.                  | West Virginia .....   | WV  | L   | 20,318,626        | 642,570       | 1,278,072            | 1,725,132   | 23,964,400     |               |   |
| 50.                  | Wisconsin .....   | WI  | L   | 58,351,339        | 6,031,760     | 4,394,491            | 52,926,409  | 121,703,999    |               |   |
| 51.                  | Wyoming .....   | WY  | L   | 14,896,432        | 273,933       | 1,308,667            | (1,707)   | 16,477,325     |               |   |
| 52.                  | American Samoa .....  | AS  | N   |                   |               |                      |   |                |               |   |
| 53.                  | Guam .....  | GU  | L   | 647,212           |               | 7,191                |   | 654,403        |               |   |
| 54.                  | Puerto Rico .....   | PR  | L   | 1,915,039         | 66,391        | 229,616              |   | 2,211,046      |               |   |
| 55.                  | U.S. Virgin Islands .....   | VI  | L   | 3,295,205         |               | 22,273               |   | 3,317,478      |               |   |
| 56.                  | Northern Mariana Islands .....  | MP  | N   |                   |               |                      |   |                |               |   |
| 57.                  | Canada .....  | CAN | L   | 36,909,914        |               | 127,941              |   | 37,037,855     |               |   |
| 58.                  | Aggregate Other Aliens .....  | OT  | XXX | 17,791,569        | 204,390       | 142,936              |   | 18,138,895     |               |   |
| 59.                  | Subtotal .....  | XXX |     | 6,498,131,950     | 592,329,467   | 417,002,787          | 4,122,619,303   | 11,630,083,507 | 8,954,404,762 |   |
| 90.                  | Reporting entity contributions for employee benefits plans .....  | XXX |     |                   |               |                      |   |                |               |   |
| 91.                  | Dividends or refunds applied to purchase paid-up additions and annuities .....  | XXX |     | 1,268,488,821     | 10,849,265    |                      |   | 1,279,338,086  |               |   |
| 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 |     | 33,246,215        |               | 6,618,730            |   | 39,864,945     |               |   |
| 94.                  | Aggregate or other amounts not allocable by State .....   | XXX |     | 452,914,976       |               |                      |   | 452,914,976    |               |   |
| 95.                  | Totals (Direct Business) .....  | XXX |     | 8,252,781,962     | 603,178,732   | 423,621,517          | 4,122,619,303   | 13,402,201,514 | 8,954,404,762 |   |
| 96.                  | Plus Reinsurance Assumed .....  | XXX |     | 235,747,348       |               |                      |   | 235,747,348    |               |   |
| 97.                  | Totals (All Business) .....   | XXX |     | 8,488,529,310     | 603,178,732   | 423,621,517          | 4,122,619,303   | 13,637,948,862 | 8,954,404,762 |   |
| 98.                  | Less Reinsurance Ceded .....  | XXX |     | 350,413,726       |               | 18,419,466           |   | 368,833,192    |               |   |
| 99.                  | Totals (All Business) less Reinsurance Ceded .....  | XXX |     | 8,138,115,584     | 603,178,732   | 405,202,051          | 4,122,619,303   | 13,269,115,670 | 8,954,404,762 |   |
| DETAILS OF WRITE-INS |   |     |     |                   |               |                      |   |                |               |   |
| 58001.               | Aggregate Other Alien .....   | XXX |     | 17,791,569        | 204,390       | 142,936              |   | 18,138,895     |               |   |
| 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 |     | 17,791,569        | 204,390       | 142,936              |   | 18,138,895     |               |   |
| 9401.                | Paid-up Additions Applied as Credits .....  | XXX |     | 421,316,165       |               |                      |   | 421,316,165    |               |   |
| 9402.                | .....   | XXX |     |                   |               |                      |   |                |               |   |
| 9403.                | Dividend Accumulations applied as premiums or annuity considerations in states that do not allow a dividend deduction. .... | XXX |     | 31,598,811        |               |                      |   | 31,598,811     |               |   |
| 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 |     | 452,914,976       |               |                      |   | 452,914,976    |               |   |

(a) Active Status Counts:  
L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.....55      R - Registered - Non-domiciled RRGs.....

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... Q - Qualified - Qualified or accredited reinsurer. ....  
N - None of the above - Not allowed to write business in the state.....2

(b) Direct Ordinary premiums, Annuities and Individual Accident and Health premiums are allocated by States on the basis of the address to which the premium notice is sent. Single premiums are allocated according to the residence of the insured, owner, or annuitant or the address designated to which business communication should be sent. Generally, Group Life, Group Health, and Group Annuity contracts are allocated according to the residence of the individual for whom benefits are purchased or provided. For certain Employer sponsored Group Life and Group Health policies covering less than 500 lives, the premiums received are generally allocated to the state in which the employees are principally located or in which the principal office of the group policyholder is located. Deposit-Type Funds are state distributed based on where the contract is issued. This is usually the state where the principal office of the plan sponsor is located. The plan sponsor is typically the employer who establishes the pension plan. Premium or annuities 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 are allocated by state regardless of license status. Dividends applied to pay renewal premiums and considerations for annuities are state distributed. NOTE: Schedule T should not be used as the basis for state guaranty association assessments.

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

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

New York Life Insurance and Annuity Corporation (91596) (DE)  
NYLIFE Insurance Company of Arizona (81353) (AZ)  
New York Life Enterprises LLC (See page 12.2 for entity's org chart) (DE)  
NYLIFE LLC (See page 12.2 for entity's org chart) (DE)  
NYL Investors LLC (See page 12.3 for entity's org chart) (DE)  
New York Life Investment Management Holdings LLC (See page 12.4 for entity's org chart) (DE)  
NYLife Real Estate Holdings LLC (See page 12.10 for entity's org chart) (DE)  
New York Life Group Insurance Company of NY (NY)  
Life Insurance Company of North America (PA)  
    LINA Benefit Payments, Inc. (DE)  
New York Life Benefit Payments LLC (DE)  
NYL Real Assets LLC (DE)  
NYL Emerging Manager LLC (DE)  
NYL Wind Investments LLC (DE)  
NYLIC HKP Member LLC (DE)  
NYLIM Jacob Ballas India Holdings IV (MUS)  
    NYLIM Jacob Ballas India (FPI) IV LLC (MUS)  
Flatiron RR LLC (DE)  
Flatiron CLO 2013-1 -Ltd. (CYM)  
Flatiron CLO 2015-1 Ltd (CYM)  
Flatiron CLO 17 Ltd. (CYM)  
Flatiron CLO 18 Ltd. (CYM)  
Flatiron CLO 19 Ltd (CYM)  
Flatiron CLO 20 Funding Ltd. (CYM)  
Flatiron CLO 21 Ltd. (CYM)  
Flatiron RR CLO 22 LLC (CYM)  
Flatiron CLO 23 Ltd. (CYM)  
Flatiron CLO 23 LLC. (DE)  
Flatiron RR CLO 24 Ltd. (CYM)  
Flatiron RR LLC, Manager Series (DE Series LLC) (DE)  
Flatiron RR LLC, Retention Series (DE Series LLC) (DE)  
Stratford CDO 2001-1 Ltd. (CYM)  
Silver Spring, LLC (DE)  
    Silver Spring Associates, L.P. (PA)  
SCP 2005-C21-002 LLC (DE)  
SCP 2005-C21-003 LLC (DE)  
SCP 2005-C21-006 LLC (DE)  
SCP 2005-C21-007-LLC (DE)  
SCP 2005-C21-008 LLC (DE)  
SCP 2005-C21-009 LLC (DE)  
SCP 2005-C21-017 LLC (DE)  
SCP 2005-C21-018 LLC (DE)  
SCP 2005-C21-021 LLC (DE)  
SCP 2005-C21-025 LLC (DE)  
SCP 2005-C21-031 LLC (DE)  
SCP 2005-C21-036 LLC (DE)  
SCP 2005-C21-041 LLC (DE)  
SCP 2005-C21-043 LLC (DE)

SCP 2005-C21-044 LLC (DE)  
SCP 2005-C21-048 LLC (DE)  
SCP 2005-C21-061 LLC (DE)  
SCP 2005-C21-063 LLC (DE)  
SCP 2005-C21-067 LLC (DE)  
SCP 2005-C21-069 LLC (DE)  
SCP 2005-C21-070 LLC (DE)  
NYMH-Ennis GP, LLC (DE)  
    NYMH-Ennis, L.P. (TX)  
NYMH-Freeport GP, LLC (DE)  
    NYMH-Freeport, L.P. (TX)  
NYMH-Houston GP, LLC (DE)  
    NYMH-Houston, L.P. (TX)  
NYMH-Plano GP, LLC (DE)  
    NYMH-Plano, L.P. (TX)  
NYMH-San Antonio GP, LLC (DE)  
    NYMH-San Antonio, L.P. (TX)  
NYMH-Stephenville GP, LLC (DE)  
    NYMH-Stephenville, L.P. (TX)  
NYMH-Taylor GP, LLC (DE)  
    NYMH-Taylor, L.P. (TX)  
NYMH-Attleboro MA, LLC (DE)  
NYMH-Farmingdale, NY, LLC (DE)  
NYLMDC-King of Prussia GP, LLC (DE)  
    NYLMDC-King of Prussia Realty, LP (DE)  
REEP-MF Salisbury Square Tower One TAF LLC (DE)  
    REEP-DRP Salisbury Square Tower One TAB JV LLC (DE)  
        Salisbury Square Tower One LLC (DE)  
2015 DIL PORTFOLIO HOLDINGS LLC (DE)  
    PA 180 KOST RD LLC (DE)  
Cortlandt Town Center LLC (DE)  
REEP-1250 Forest LLC  
REEP-HZ SPENCER LLC (DE)  
REEP-IND 10 WEST AZ LLC (DE)  
REEP-IND 4700 Nall TX LLC (DE)  
REEP-IND Aegean MA LLC (DE)  
REEP-IND Alpha TX LLC (DE)  
REEP-IND MCP VIII NC LLC (DE)  
REEP-IND CHINO CA LLC (DE)  
REEP-IND FRANKLIN MA HOLDER LLC (DE)  
REEP-IND FREEDOM MA LLC (DE)  
REEP-IND Fridley MN LLC (MN)  
REEP-IND Kent LLC (DE)  
REEP-IND LYMAN MA LLC (DE)  
REEP-IND MCP II NC LLC (DE)  
REEP-IND MCP III NC LLC (DE)  
REEP-IND MCP IV NC LLC (DE)  
REEP-IND MCP V NC LLC (DE)

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

**New York Life Insurance Company (Parent)** (continued)

REEP-IND MCP VII NC LLC (DE)  
REEP-IND MCP III OWNER NC LLC (DE)  
REEP-IND RTG NC LLC (DE)  
REEP-IND STANFORD COURT LLC (DE)  
REEP-IND Valley View TX LLC (DE)  
REEP-IND Valwood TX LLC (DE)  
REEP-MF 960 East Paces Ferry GA LLC (DE)  
REEP-MF 960 EPF Opco GA LLC (DE)  
REEP-MF Emblem DE LLC (DE)  
REEP-MF Gateway TAF UT LLC (DE)  
    REEP-WP Gateway TAB JV LLC (DE)  
REEP-MF Issaquah WA LLC (DE)  
REEP-MF Mount Vernon GA LLC (DE)  
REEP-MF Mount Laurel NJ LLC (DE)  
REEP-MF NORTH PARK CA LLC (DE)  
REEP-AVERY OWNER LLC (DE)  
REEP-MF One City Center NC LLC (Delaware)  
REEP-MF Verde NC LLC (DE)  
REEP-MF Wallingford WA LLC (DE)  
REEP-MF STEWART AZ OLDER LLC (DE)  
REEP-MF STEWART AZ (DE)  
REEP-OFC Bellevue WA LLC (DE)  
REEP-OFC Financial Center FL LLC (DE)  
REEP-OFC WATER RIDGE NC HOLDCO LLC (DE)  
REEP-OFC ONE WATER RIDGE NC LLC (DE)  
REEP-OFC TWO WATER RIDGE NC LLC (DE)  
REEP-OFC FOUR WATER RIDGE NC LLC (DE)  
REEP-OFC FIVE WATER RIDGE NC LLC (DE)  
REEP-OFC SIX WATER RIDGE NC LLC (DE)  
REEP-OFC SEVEN WATER RIDGE NC LLC (DE)  
REEP-OFC EIGHT WATER RIDGE NC LLC (DE)  
REEP-OFC NINE WATER RIDGE NC LLC (DE)  
REEP-OFC TEN WATER RIDGE NC LLC (DE)  
REEP-OFC ELEVEN WATER RIDGE NC LLC (DE)  
REEP-MF FOUNTAIN PLACE MN LLC (DE)  
    REEP-MF FOUNTAIN PLACE LLC (DE)  
REEP-MF Park-Line FL LLC (DE)  
REEP-OFC 2300 Empire CA LLC (DE)  
REEP-IND 10 WEST II AZ LLC (DE)  
REEP-IND MCP WEST NC LLC  
REEP-RTL Flemington NJ LLC (DE)  
REEP-RTL Mill Creek NJ LLC (DE)  
REEP-RTL NPM GA LLC (DE)  
REEP OFC 515 Post Oak TX LLC (DE)  
REEP-RTL DTC VA LLC (DE)  
REEP-RTL DTC-S VA LLC (DE)  
NJIND Raritan Center LLC (DE)  
NJIND Talmadge Road LLC (DE)

NJIND Melrich Road LLC (DE)  
FP Building 18, LLC (DE)  
FP Building 19, LLC (DE)  
Enclave CAF, LLC (DE)  
Summitt Ridge Apartments, LLC (DE)  
PTC Acquisitions, LLC (DE)  
Martingale Road LLC (DE)  
NYLIC HKP MEMBER LLC (DE)  
    NYLIC HKP VENTURE LLC (DE)  
    NYLIC HKP REIT LLC (DE)  
New York Life Funding (CYM)  
New York Life Global Funding (DE)  
Government Energy Savings Trust 2003-A (NY)  
UFI-NOR Federal Receivables Trust, Series 2009B (NY)  
JREP Fund Holdings I, L.P. (CYM)  
Jaguar Real Estate Partners L.P. (CYM)  
NYLIFE Office Holdings Member LLC (DE)  
    NYLIFE Office Holdings LLC (DE)  
    NYLIFE Office Holdings REIT LLC (DE)  
        REEP-OFC DRAKES LANDING CA LLC (DE)  
        REEP-OFC CORPORATE POINTE CA LLC (DE)  
        REEP-OFC VON KARMAN CA LLC (DE)  
        REEP-OFC ONE BOWDOIN SQUARE MA LLC (DE)  
        REEP-OFC 525 N Tryon NC LLC (DE)  
            525 Charlotte Office LLC (DE)  
    NYLIFE Office Holdings Acquisition REIT LLC (DE)  
        REEP-OFC Westory DC LLC (DE)  
Skyhigh SPV Note Issuer 2020 Parent Trust (DE)  
Skyhigh SPV Note Issuer 2020 LLC (DE)  
Sol Invictus Note Issuer 2021-1 LLC (DE)  
Veritas Doctrina Note Issuer SPV LLC (DE)  
MSSIV NYL Investor Member LLC (DE)  
MSVEF Investor LLC (DE)  
    MSVEF Feeder LP (DE)  
    MSVEF REIT LLC (DE)  
        Madison Square Value Enhancement Fund LP (DE)  
        MSVEF-MF Evanston GP LLC (DE)  
        MSVEF-MF Evanston IL LP (DE)  
        MSVEF-MF HUNTINGTON PARK GP LLC (DE)  
        MSVEF-MF HUNTINGTON PARK WA LP (DE)  
        MSVEF-OFC WFC Tampa GP LLC (DE)  
        MSVEF-OFC WFC Tampa FL LP (DE)  
        MSVEF-FG WFC Tampa JV LP (DE)  
        MSVEF-OFC WFC Tampa PO GP LLC (DE)  
        MSVEF-FG WFC Property Owner LP (DE)  
        MSVEF-IND Commerce 303 GP LLC (DE)  
        MSVEF-IND Commerce 303 AZ LP (DE)  
        MSVEF-SW Commerce 303 JV LP (DE)

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

New York Life Insurance Company (Parent) (continued)

MSVEF-MF Pennbrook Station GP LLC (DE)  
MSVEF-MF Pennbrook Station PA LP (DE)



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

**New York Life Enterprises LLC**

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

**NYLIFE LLC**

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

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

**NYL Investors LLC**

NYL Investors U.K. Limited (GBR)  
NYL Investors REIT Manager LLC (DE)  
NYL Investors NCVAD II GP, LLC (DE)  
    McMorgan Northern California Value Add/Development Fund II, LP (DE)  
        MNCVAD II-MF HENLEY CA LLC (DE)  
            MNCVAD II-SP HENLEY JV LLC (DE)  
                MNCVAD II-SP HENLEY OWNER LLC (DE)  
        MNCVAD II-OFC 770 L Street CA LLC (DE)  
        MNCVAD II-MF UNION CA LLC (DE)  
            MNCVAD II- HOLLIDAY UNION JV LLC (DE)  
        MNCVAD II-OFC HARBORS CA LLC (DE)  
            MNCVAD II-SEAGATE HARBORS LLC (DE)  
        MNCVAD II-OFC 630 K Street CA LLC (DE)  
        MNCVAD II-IND SHILOH CA LLC (DE)  
            MNCVAD II-BIG SHILOH JC LLC (DE)  
MSSDF GP LLC (DE)  
MSSDF Member LLC (DE)  
    Madison Square Structured Debt Fund LP (DE)  
        MSSDF REIT LLC (DE)  
            MSSDF REIT Funding Sub I LLC (DE)  
            MSSDF REIT Funding Sub II LLC (DE)  
            MSSDF REIT Funding Sub III LLC (DE)  
            MSSDF REIT Funding Sub IV LLC (DE)  
            MSSDF REIT Funding Sub V LLC (DE)  
            MSSDF REIT Funding Sub VI LLC (Delaware)  
            MSSDF REIT Funding Sub VII LLC (Delaware)  
MSSIV GP LLC (DE)  
    Madison Square Strategic Investments Venture LP (DE)  
        MSSIV REIT Manager LLC (DE)  
        Madison Square Strategic Investments Venture REIT LLC (Delaware)  
MSVEF GP LLC (DE)  
MCPF GP LLC (DE)  
Madison Core Property Fund LP (DE)  
    MCPF Holdings Manager LLC (DE)  
    MCPF MA Holdings LLC (DE)  
    MCPF Holdings LLC (DE)  
        MADISON-IND TAMARAC FL LLC (DE)  
        MADISON-OFC BRICKELL FL LLC (DE)  
        MADISON-IND POWAY CA LLC (DE)  
            MADISON-LPC POWAY JV LLC (DE)  
        MADISON-MF GRANARY FLATS TX LLC (DE)  
            MADISON-AO GRANARY FLATS JV LLC (Delaware)  
                MADISON-AO GRANARY FLATS OWNER LLC (Delaware)  
MIREF Mill Creek, LLC (DE)  
MIREF Gateway, LLC (DE)  
MIREF Gateway Phases II and III, LLC (DE)  
MIREF Delta Court, LLC (DE)

MIREF Fremont Distribution Center, LLC (DE)  
MIREF Century, LLC (DE)  
MIREF Newpoint Commons, LLC (DE)  
MIREF Northsight, LLC (DE)  
MIREF Riverside, LLC (DE)  
MIREF Corporate Woods, LLC (DE)  
Barton's Lodge Apartments, LLC (DE)  
MIREF 101 East Crossroads, LLC (DE)  
    101 East Crossroads, LLC (DE)  
MIREF Hawthorne, LLC (DE)  
MIREF Auburn 277, LLC (DE)  
MIREF Sumner North, LLC (DE)  
MIREF Wellington, LLC (DE)  
MIREF Warner Center, LLC (DE)  
MADISON-MF Duluth GA LLC (DE)  
MADISON-OFC Centerstone I CA LLC (DE)  
MADISON-OFC Centerstone III CA LLC (DE)  
MADISON-MOB Centerstone IV CA LLC (DE)  
MADISON-OFC Centerpoint Plaza CA LLC (DE)  
MADISON-IND Logistics NC LLC (DE)  
    MCPF-LRC Logistics LLC (DE)  
MADISON-MF Desert Mirage AZ LLC (DE)  
MADISON-OFC One Main Place OR LLC (DE)  
MADISON-IND Fenton MO LLC (DE)  
MADISON-IND Hitzert Roadway MO LLC (DE)  
MADISON-MF Hoyt OR LLC (DE)  
MADISON-RTL Clifton Heights PA LLC (DE)  
MADISON-IND Locust CA LLC (DE)  
MADISON-OFC Weston Pointe FL LLC (DE)  
MADISON-SP Henderson LLC (DE)  
MADISON-MF MCCADDEN CA LLC (DE)  
MADISON-OFC 1201 WEST IL LLC (DE)  
    MADISON-MCCAFFERY 1201 WEST IL LLC (DE)  
MADISON-MF CRESTONE AZ LLC (DE)  
MADISON-MF TECH RIDGE TX LLC (DE)  
MADISON-RTL SARASOTA FL, LLC (DE)  
MADISON-MOB CITRACADO CA LLC (DE)  
MADISON-ACG THE MEADOWS WA LLC (DE)  
    MADISON-MF THE MEADOWS JV LLC (DE)  
        MADISON-ACG THE MEADOWS OWNER LLC (DE)  
Madison-MF Osprey QRS Inc. (DE)  
    Madison-MF Osprey NC GP LLC (DE)  
        Madison-MF Osprey NC LP (DE)

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

**New York Life Investment Management Holdings LLC**

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

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

New York Life Investment Management Holdings LLC (continued)

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

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

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

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

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

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

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

Private Advisors Secondary Fund V, LP (DE)  
PASF V Carry Parent, LLC (DE)  
PASF V Carry, LLC (DE)  
PASF VI GP, LLC (DE)  
PA Secondary Fund VI, LP (DE)  
PA Secondary Fund VI Coinvestments, LP (DE)  
PA Secondary Fund VI (Cayman), LP (CYM)  
PARAF GP, LLC (DE)  
Private Advisors Real Assets Fund, LP (DE)  
PARAF Carry Parent, LLC (DE)  
PARAF Carry, LLC (DE)  
PASCCIF GP, LLC (DE)  
Private Advisors Small Company Coinvestment Fund, LP (DE)  
Private Advisors Small Company Coinvestment Fund-ERISA, LP (DE)  
PASCCIF II GP, LLC (DE)  
PA Small Company Coinvestment Fund II, LP (DE)  
PA Small Company Coinvestment Fund II (Cayman), LP (CYM)  
PASCCIF Carry Parent, LLC (DE)  
PASCCIF Carry, LLC (DE)  
PARAF II GP LLC (DE)  
Private Advisors Real Assets Fund II, LP (DE)  
PARAF III GP, LLC (DE)  
PA Real Assets Fund III, LP (DE)  
Private Advisors Hedged Equity Fund, Ltd. (CYM)  
Private Advisors Hedged Equity Fund (QP), Ltd. (CYM)  
Private Advisors Hedged Equity Master Fund, Ltd. (CYM)  
SAF GP LLC (DE)  
Social Advancement Fund, LP (DE)  
WTP GP, LLC (DE)  
West Tower Partners, LP (DE)  
West Tower Partners, Ltd. (CYM)  
West Tower Partners SPC (CYM)  
Washington Pike GP, LLC (DE)  
Washington Pike LP (DE)  
RidgeLake Partners GP, LLC (DE)  
RidgeLake Partners, LP (DE)  
NYLCAP Holdings (Mauritius) (MUS)  
Jacob Ballas Capital India Pvt, Ltd. (MUS)  
Industrial Assets Holdings Limited (MUS)  
JB Cerestra Investment Management LLP (MUS)  
NYLIM Service Company LLC (DE)  
NYL Workforce GP LLC (DE)  
New York Life Investment Management LLC (DE)  
NYLIM Fund II GP, LLC (DE)  
NYLIM-TND, LLC (DE)  
New York Life Investment Management Hong Kong Limited (CHN)  
WFHG, GP LLC (DE)  
Workforce Housing Fund I-2007, LP (DE)

Index IQ Holdings LLC. (DE)  
IndexIQ LLC (DE)  
IndexIQ Advisors LLC (DE)  
IndexIQ Active ETF Trust (DE)IQ  
MacKay ESG Core Plus Bond ETF (DE)  
IQ MacKay California Municipal Intermediate ETF (DE)  
IQ MacKay Multi-Sector Income ETF  
IQ Winslow Focused Large Cap Growth ETF  
IQ Winslow Large Cap Growth ETF  
IndexIQ ETF Trust (DE)  
IQ 50 Percent Hedged FTSE International ETF (DE)  
IQ 500 International ETF (DE)  
IQ Chaikin US Large Cap ETF (DE)  
IQ Chaikin US Small Cap ETF (DE)  
IQ Clean Oceans ETF (DE)  
IQ Cleaner Transport ETF (DE)  
IQ Engender Equality ETF (DE)  
IQ FTSE International Eq Ccy Netrl ETF  
IQ Global Equity R&D Leaders ETF (DE)  
IQ Healthy Hearts ETF (DE)  
IQ S&P High Yield Low Volatility Bd ETF (DE)  
IQ Candriam ESG International Equity ETF (DE)  
IQ Candriam ESG US Large Cap Equity ETF (DE)  
IQ U.S. Large Cap R&D Leaders ETF (DE)  
IQ U.S. Mid Cap R&D Leaders ETF (DE)  
New York Life Investment Management Holdings International (LUX)  
New York Life Investment Management Holdings II International (LUX)  
Candriam Group (LUX)  
CGH UK Acquisition Company Limited (GBR)  
Tristan Capital Partners Holdings Limited (GBR)  
Tristan Capital Holdings Limited (GBR)  
Tristan Capital Partners LLP (GBR)  
EPISO 4 Co-Investment LLP (GBR)  
EPISO 4 (GP) LLP (GBR)  
EPISO 4 Incentive Partners LLP (GBR)  
CCP 5 Co-Investment LLP (GBR)  
Tristan Capital Limited (GBR)  
Tristan Capital Partners LLP (GBR)  
CCP III Co-Investment (GP) Limited (GBR)  
CCP III Co-Investment LP (GBR)  
CCP IV Co-Investment LP (GBR)  
CCP III (GP) LLP (GBR)  
CCP III Incentive Partners (GP) Limited (GBR)  
CCP III Incentive Partners LP (GBR)  
CCP IV Incentive Partners LP (GBR)  
Curzon Capital Partners III (GP) Limited (GBR)  
CCP III (GP) LLP (GBR)  
EPISO 3 Co-Investment (GP) Limited (GBR)

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

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

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

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

New York Life Investment Management Holdings LLC (continued)

|  |   |
|--|---|
|  | Candriam Sustainable Bond Global (LUX)                          |
|  | Candriam Sustainable Bond Global Convertible                    |
|  | Candriam Sustainable Bond Impact (LUX)                          |
|  | Candriam Sustainable Equity Future Mobility (LUX)               |
|  | Candriam World Alternative (LUX)                                |
|  | Candriam World Alternative Alphamax (LUX)                       |
|  | Cleome Index Euro Long Term Bonds (LUX)                         |
|  | Cleome Index Global Equities (LUX)                              |
|  | Cleome Index World Equities (LUX)                               |
|  | Paricor (LUX)   |
|  | Paricor Patrimonium (LUX)                                       |
|  | Ausbil Investment Management Limited (AUS)                      |
|  | Ausbil Australia Pty. Ltd. (AUS)                                |
|  | Ausbil Asset Management Pty. Ltd. (AUS)                         |
|  | Ausbil Global Infrastructure Pty. Limited (AUS)                 |
|  | ISPT Holding (AUS)  |
|  | Ausbil Investment Management Limited Employee Share Trust (AUS) |
|  | Ausbil 130/30 Focus Fund (AUS)                                  |
|  | Ausbil Active Sustainable Equity Fund (AUS)                     |
|  | Ausbil Australian Active Equity Fund (AUS)                      |
|  | Ausbil Australian Concentrated Equity Fund (AUS)                |
|  | Ausbil Australian Emerging Leaders Fund (AUS)                   |
|  | Ausbil Australian Geared Equity Fund (AUS)                      |
|  | Ausbil Australian Smallcap Fund (AUS)                           |
|  | Ausbil Balanced Fund (AUS)                                      |
|  | Ausbil EGS Focus Fund (AUS)                                     |
|  | Ausbil IT - Ausbil Global SmallCap Fund (AUS)                   |
|  | Ausbil IT - MacKay Shields Multi-Sector Bond Fund (AUS)         |
|  | Ausbil IT - Ausbil Long Short Focus Fund (AUS)                  |
|  | NYLIFE Distributors LLC (DE)                                    |



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

**NYLife Real Estate Holdings LLC**

Huntsville NYL LLC (DE)  
CC Acquisitions, LP (DE)  
REEP-IND Cedar Farms TN LLC (DE)  
REEP-IND Continental NC LLC (DE)  
    LRC-Patriot, LLC (DE)  
        REEP-LRC Industrial LLC (DE)  
REEP-IND Forest Park NJ LLC (DE)  
    FP Building 4 LLC (DE)  
    FP Building 1-2-3 LLC (DE)  
    FP Building 17, LLC (DE)  
    FP Building 20, LLC (DE)  
    FP Mantua Grove LLC (DE)  
    FP Lot 1.01 LLC (DE)  
REEP-IND NJ LLC (DE)  
    NJIND JV LLC (DE)  
        NJIND Hook Road LLC (DE)  
        NJIND Bay Avenue LLC (DE)  
        NJIND Bay Avenue Urban Renewal LLC (DE)  
        NJIND Corbin Street LLC (DE)  
REEP-MF Cumberland TN LLC (DE)  
    Cumberland Apartments, LLC (TN)  
REEP-MF Enclave TX LLC (DE)  
REEP-MF Marina Landing WA LLC (DE)  
    REEP-SP Marina Landing LLC (DE)  
REEP-MF Mira Loma II TX LLC (DE)  
    Mira Loma II, LLC (DE)  
REEP-MF Summitt Ridge CO LLC (DE)  
REEP-MF Woodridge IL LLC (DE)  
REEP-OF Centerpointe VA LLC (DE)  
    Centerpointe (Fairfax) Holdings LLC (DE)  
REEP-OFC 575 Lex NY LLC (DE)  
REEP-OFC 575 Lex NY GP LLC (DE)  
    Maple REEP-OFC 575 Lex Holdings LP (DE)  
    Maple REEP-OFC 575 Lex Owner LLC (DE)  
REEP-RTL SASI GA LLC (DE)  
REEP-RTL Bradford PA LLC (DE)  
REEP-OFC Royal Centre GA LLC (DE)  
REEP-RTL CTC NY LLC (DE)  
REEP-OFC 5005 LBJ Freeway TX LLC (DE)  
    5005 LBJ Tower LLC (DE)  
    REEP-OFC/RTL MARKET ROSS TX LLC (DE)  
    MARKET ROSS TX JV LLC (DE)  
        MARKET ROSS TX GARAGE OWNER LC (DE)  
        MARKET ROSS TX OFFICE OWNER LLC (DE)  
        MARKET ROSS TX RETAIL OWNER LLC (DE)  
REEP-OFC Mallory TN LLC (DE)  
    3665 Mallory JV LLC (DE)  
REEP-OFC WATER RIDGE NC LLC (DE)

REEP-OFC VIRIDIAN AZ LLC (DE)  
    REEP-HINES VIRIDIAN JV LLC (DE)  
REEP-OFC 2300 Empire LLC (DE)  
REEP-MF Wynnewood PA LLC (DE)  
    Wynnewood JV LLC (DE)  
REEP-MU Fayetteville NC LLC (DE)  
    501 Fayetteville JV LLC (DE)  
        501 Fayetteville Owner LLC (DE)  
REEP-MU SOUTH GRAHAM NC LLC (DE)  
    401 SOUTH GRAHAM JV LLC (DE)  
        401 SOUTH GRAHAM OWNER LLC (DE)  
REEP-IND COMMERCE CITY CO LLC (DE)  
    REEP-BRENNAN COMMERCE CITY JV LLC (DE)  
REEP-MF ART TOWER OR LLC (DE)  
    REEP-WP ART TOWER JV LLC (DE)  
REEP-OFC Mass Ave MA LLC (DE)  
REEP-MF FARMINGTON IL LLC (DE)  
    REEP-MARQUETTE FARMINGTON JV LLC (DE)  
        REEP-MARQUETTE FARMINGTON OWNER LLC (DE)  
REEP-MF BELLEVUE STATION WA LLC (DE)  
    REEP-LP BELLEVUE STATION JV LLC (DE)  
REEP-HINE ENCLAVE POINT AZ LLC (DE)  
    REEP-HINES ENCLAVE POINT JV LLC (DE)  
REEP-MF WILDHORSE RANCH TX LLC (DE)  
    REEP-WP WILDHORSE RANCH JV LLC (DE)  
REEP-IND ROMULUS MI LLC (Delaware)  
    REEP-NPD ROMULUS JV LLC

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| 1          | 2                   | 3                 | 4          | 5            | 6          | 7  | 8   | 9                     | 10                                | 11  | 12   | 13   | 14   | 15                                   | 16 |
|------------|---------------------|-------------------|------------|--------------|------------|--|---|-----------------------|-----------------------------------|---|--|--|--|--------------------------------------|----|
| Group Code | Group Name          | NAIC Company Code | ID Number  | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates       | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)  | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
| 0826       | New York Life Group | 66915             | 13-5582869 | 1583827      | 0000071633 |  | New York Life Insurance Company                   | NY                    | RE                                |   |  |  |  |                                      |    |
| 0826       | New York Life Group | 91596             | 13-3044743 | 3683691      | 0000727136 |  | New York Life Insurance and Annuity Corporation   | DE                    | DS                                | 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                    | DS                                | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   | 13-4199614 |              |            |  | New York Life Enterprises LLC                     | DE                    | DS                                | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   | 13-4081725 | 2928649      | 0001270096 |  | NYLIFE LLC  | DE                    | DS                                | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   | 46-4293486 |              | 0001606720 |  | NYL Investors LLC                                 | DE                    | DS                                | 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                    | DS                                | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   | 27-0166422 |              |            |  | NYLIFE Real Estate Holdings, LLC                  | DE                    | DS                                | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
| 0826       | New York Life Group | 64548             | 13-2556568 |              |            |  | New York Life Group Insurance Company of NY       | NY                    | DS                                | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
| 0826       | New York Life Group | 65498             | 23-1503749 |              |            |  | Life Insurance Company of North America           | PA                    | DS                                | 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                               | New York Life Insurance and Annuity Corporation | 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              | MUS                   | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   |            |              |            |  | NYLIM Jacob Ballas India (FPI) IV LLC (Mauritius) | MUS                   | NIA                               | NYLIM Jacob Ballas India Holdings IV            | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   |            |              |            |  | Fiatiron RR LLC                                   | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   | 98-1075997 |              |            |  | Fiatiron CLO 2013-1 Ltd.                          | CYM                   | OTH                               | New York Life Insurance Company                 | Influence  | 0.000  | New York Life Insurance Company            | NO                                   | 4  |
|            |                     |                   | 98-1180305 |              |            |  | Fiatiron CLO 2015-1 Ltd                           | CYM                   | OTH                               | New York Life Insurance Company                 | Influence  | 0.000  | New York Life Insurance Company            | NO                                   | 4  |
|            |                     |                   | 98-1330289 |              |            |  | Fiatiron CLO 17 Ltd.                              | CYM                   | OTH                               | New York Life Insurance Company                 | Influence  | 0.000  | New York Life Insurance Company            | NO                                   | 4  |
|            |                     |                   |            |              |            |  | Fiatiron CLO 18 Ltd.                              | CYM                   | OTH                               | New York Life Insurance Company                 | Influence  | 0.000  | New York Life Insurance Company            | NO                                   | 4  |
|            |                     |                   |            |              |            |  | Fiatiron CLO 19 Ltd.                              | CYM                   | OTH                               | New York Life Insurance Company                 | Influence  | 0.000  | New York Life Insurance Company            | NO                                   | 4  |
|            |                     |                   |            |              |            |  | Fiatiron CLO 20 Funding Ltd.                      | CYM                   | OTH                               | New York Life Insurance Company                 | Influence  | 0.000  | New York Life Insurance Company            | NO                                   | 4  |
|            |                     |                   |            |              |            |  | Fiatiron CLO 21 Ltd.                              | CYM                   | OTH                               | New York Life Insurance Company                 | Influence  | 0.000  | New York Life Insurance Company            | NO                                   | 4  |
|            |                     |                   |            |              |            |  | Fiatiron RR CLO 22 LLC                            | CYM                   | OTH                               | New York Life Insurance Company                 | Influence  | 0.000  | New York Life Insurance Company            | NO                                   | 12 |
|            |                     |                   |            |              |            |  | Fiatiron CLO 23 Ltd.                              | CYM                   | OTH                               | New York Life Insurance Company                 | Influence  | 0.000  | New York Life Insurance Company            | NO                                   | 4  |
|            |                     |                   |            |              |            |  | Fiatiron CLO 23 LLC                               | DE                    | OTH                               | New York Life Insurance Company                 | Influence  | 0.000  | New York Life Insurance Company            | NO                                   | 4  |
|            |                     |                   |            |              |            |  | Fiatiron RR CLO 24 Ltd.                           | CYM                   | OTH                               | New York Life Insurance Company                 | Influence  | 0.000  | New York Life Insurance Company            | NO                                   | 4  |
|            |                     |                   |            |              |            |  | Fiatiron RR LLC, Manager Series                   | DE                    | NIA                               | New York Life Insurance Company                 | Board of Directors   | 0.000  | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   |            |              |            |  | Fiatiron RR LLC, Retention Series                 | DE                    | NIA                               | New York Life Insurance Company                 | Board of Directors   | 0.000  | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   |            |              |            |  | Stratford CDO 2001-1 Ltd.                         | CYM                   | OTH                               | New York Life Insurance Company                 | Influence  | 0.000  | New York Life Insurance Company            | NO                                   | 8  |
|            |                     |                   |            |              |            |  | Silver Spring, LLC                                | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   |            |              |            |  | Silver Spring Associates, L.P.                    | PA                    | NIA                               | Silver Spring, LLC                              | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   |            |              |            |  | SCP 2005-C21-002 LLC                              | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   |            |              |            |  | SCP 2005-C21-003 LLC                              | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   |            |              |            |  | SCP 2005-C21-006 LLC                              | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   |            |              |            |  | SCP 2005-C21-007-LLC                              | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   |            |              |            |  | SCP 2005-C21-008 LLC                              | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   |            |              |            |  | SCP 2005-C21-009 LLC                              | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   |            |              |            |  | SCP 2005-C21-017 LLC                              | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   |            |              |            |  | SCP 2005-C21-018 LLC                              | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   |            |              |            |  | SCP 2005-C21-021 LLC                              | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   |            |              |            |  | SCP 2005-C21-025 LLC                              | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   |            |              |            |  | SCP 2005-C21-031 LLC                              | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |                     |                   |            |              |            |  | SCP 2005-C21-036 LLC                              | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| 1          | 2          | 3                 | 4          | 5            | 6   | 7  | 8   | 9                     | 10                                | 11  | 12   | 13   | 14   | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|-----|--|---|-----------------------|-----------------------------------|---|--|--|--|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates     | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)  | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
|            |            |                   |            |              |     |  | SCP 2005-C21-041 LLC                            | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | SCP 2005-C21-043 LLC                            | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | SCP 2005-C21-044 LLC                            | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | SCP 2005-C21-048 LLC                            | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | SCP 2005-C21-061 LLC                            | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | SCP 2005-C21-063 LLC                            | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | SCP 2005-C21-067 LLC                            | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | SCP 2005-C21-069 LLC                            | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | SCP 2005-C21-070 LLC                            | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | NYMH-Ennis GP, LLC                              | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | NYMH-Ennis, L.P.                                | TX                    | NIA                               | NYMH-Ennis GP, LLC                              | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | NYMH-Freepport GP, LLC                          | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | NYMH-Freepport, L.P.                            | TX                    | NIA                               | NYMH-Freepport GP, LLC                          | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | NYMH-Houston GP, LLC                            | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | NYMH-Houston, L.P.                              | TX                    | NIA                               | NYMH-Houston GP, LLC                            | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | NYMH-Plano GP, LLC                              | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | NYMH-Plano, L.P.                                | TX                    | NIA                               | NYMH-Plano GP, LLC                              | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | NYMH-San Antonio GP, LLC                        | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | NYMH-San Antonio, L.P.                          | TX                    | NIA                               | NYMH-San Antonio GP, LLC                        | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | NYMH-Stephenville GP, LLC                       | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | NYMH-Stephenville, L.P.                         | TX                    | NIA                               | NYMH-Stephenville GP, LLC                       | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | NYMH-Taylor GP, LLC                             | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | NYMH-Taylor, L.P.                               | TX                    | NIA                               | NYMH-Taylor GP, LLC                             | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-MF Salisbury Square Tower One TAF LLC      | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 95.500                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-MF Salisbury Square Tower One TAF LLC      | DE                    | NIA                               | New York Life Insurance and Annuity Corporation | Ownership  | 0.500  | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-DRP Salisbury Square Tower One TAB JV LLC  | DE                    | NIA                               | REEP-MF Salisbury Square Tower One TAF LLC      | Ownership  | 80.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | Salisbury Square Tower One LLC                  | DE                    | NIA                               | REEP-DRP Salisbury Square Tower One TAB JV LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | NYMH Attleboro MA, LLC                          | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | NYMH-Farmingdale, NY, LLC                       | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | NYLMDC-King of Prussia GP, LLC                  | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | NYLMDC-King of Prussia Realty, LP               | DE                    | NIA                               | NYLMDC King of Prussia GP, LLC                  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 47-3304035 |              |     |  | 2015 DIL PORTFOLIO HOLDINGS LLC                 | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 47-3444658 |              |     |  | PA 180 KOST RD LLC                              | DE                    | NIA                               | 2015 DIL PORTFOLIO HOLDINGS LLC                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 82-2586171 |              |     |  | 2017 CT REO HOLDINGS LLC                        | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 62.308                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | New York Life Insurance and Annuity Corporation | DE                    | NIA                               | New York Life Insurance and Annuity Corporation | Ownership  | 37.692                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 82-2586171 |              |     |  | 2017 CT REO HOLDINGS LLC                        | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | Cortlandt Town Center LLC                       | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-1250 Forest LLC                            | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-HZ SPENCER LLC                             | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-IND 10 WEST AZ LLC                         | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-IND 4700 Nall TX LLC                       | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 37-1768259 |              |     |  | REEP-IND Aegean MA LLC                          | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-IND Alpha TX LLC                           | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-IND MCP VIII NC LLC                        | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 83-2598877 |              |     |  | REEP-IND CHINO CA LLC                           | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-MF STEWART AZ OLDER LLC                    | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-MF STEWART AZ                              | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-IND FRANKLIN MA HOLDER LLC                 | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 61-1738919 |              |     |  | REEP-IND FREEDOM MA LLC                         | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-IND Fridley MN LLC                         | MN                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-IND Kent LLC                               | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| 1          | 2          | 3                 | 4          | 5            | 6   | 7  | 8   | 9                     | 10                                | 11  | 12   | 13  | 14   | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|-----|--|---|-----------------------|-----------------------------------|---|--|---|--|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates     | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)  | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Ownership Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
|            |            |                   | 32-0442193 |              |     |  | REEP-IND LYMAN MA LLC                           | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 83-4607723 |              |     |  | REEP-IND MCP II NC LLC                          | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 83-4626597 |              |     |  | REEP-IND MCP III NC LLC                         | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 83-4646530 |              |     |  | REEP-IND MCP IV NC LLC                          | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 83-4685915 |              |     |  | REEP-IND MCP V NC LLC                           | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 83-4592121 |              |     |  | REEP-IND MCP VII NC LLC                         | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-IND MCP III OWNER NC LLC                   | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-IND RTG NC LLC                             | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-IND STANFORD COURT                         | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 101.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-IND Simonton TX LLC                        | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-IND Valley View TX LLC                     | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-IND Valwood TX LLC                         | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-MF 960 East Paces Ferry GA LLC             | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 82-1945938 |              |     |  | REEP-MF 960 EPF Opco GA LLC                     | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 84-4102691 |              |     |  | REEP-MF Emblem DE LLC                           | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 84-4056296 |              |     |  | REEP-MF Gateway TAF UT LLC                      | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 99.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | New York Life Insurance and Annuity Corporation | DE                    | NIA                               | REEP-MF Gateway TAF UT LLC                      | Ownership  | 1.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 84-4028263 |              |     |  | REEP-WP Gateway TAB JV LLC                      | DE                    | NIA                               | New York Life Insurance and Annuity Corporation | Ownership  | 99.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-WP Gateway TAB JV LLC                      | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 1.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 84-4028263 |              |     |  | REEP-MF Issaquah WA LLC                         | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-MF Mount Vernon GA LLC                     | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-MF Mount Laurel NJ LLC                     | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-MF NORTH PARK CA LLC                       | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-AVERY OWNER LLC                            | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-MF One City Center NC LLC                  | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 101.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-MF Verde NC LLC                            | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-MF Wallingford WA LLC                      | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 87-1661026 |              |     |  | REEP-MF STEWART AZ HOLDER LLC                   | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-OFC Bellevue WA LLC                        | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-OFC Financial Center FL LLC                | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-OFC WATER RIDGE NC HOLDCO LLC              | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-OFC ONE WATER RIDGE NC LLC                 | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-OFC TWO WATER RIDGE NC LLC                 | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-OFC FOUR WATER RIDGE NC LLC                | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-OFC FIVE WATER RIDGE NC LLC                | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-OFC SIX WATER RIDGE NC LLC                 | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-OFC SEVEN WATER RIDGE NC LLC               | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-OFC EIGHT WATER RIDGE NC LLC               | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-OFC NINE WATER RIDGE NC LLC                | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-OFC TEN WATER RIDGE NC LLC                 | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-OFC ELEVEN WATER RIDGE NC LLC              | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 81-2351415 |              |     |  | REEP-MF FOUNTAIN PLACE MN LLC                   | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 81-2456809 |              |     |  | REEP-MF FOUNTAIN PLACE LLC                      | DE                    | NIA                               | REEP-MF FOUNTAIN PLACE MN LLC                   | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 85-3514927 |              |     |  | REEP-MF Park-Line FL LLC                        | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-OFC 2300 EMPIRE CA LLC                     | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-IND 10 WEST II AZ LLC                      | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-RTL Flemington NJ LLC                      | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-RTL Mill Creek NJ LLC                      | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 85-3592979 |              |     |  | REEP-RTL NPM GA LLC                             | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP OFC 515 Post Oak TX LLC                    | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                     | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-RTL DTC VA LLC                             | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 39.000                                      | New York Life Insurance Company            | NO                                   |    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| 1          | 2          | 3                 | 4          | 5            | 6          | 7  | 8   | 9                     | 10                                | 11  | 12   | 13   | 14   | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|------------|--|---|-----------------------|-----------------------------------|---|--|--|--|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates     | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)  | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
|            |            |                   | 87-2706041 |              |            |  | REEP-RTL DTC VA LLC                             | DE                    | NIA                               | New York Life Insurance and Annuity Corporation | Ownership  | 61.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 87-2706041 |              |            |  | REEP-RTL DTC-S VA LLC                           | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 37.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | REEP-RTL DTC-S VA LLC                           | DE                    | NIA                               | New York Life Insurance and Annuity Corporation | Ownership  | 63.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | REEP-IND ROMULUS MI LLC                         | DE                    | NIA                               | New York Life Real Estate Holdings              | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | REEP-NPD ROMULUS JV LLC                         | DE                    | NIA                               | REEP-IND ROMULUS MI LLC                         | Ownership  | 87.140                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | NJIND Raritan Center LLC                        | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | NJIND Talmadge Road LLC                         | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | NJIND Melrich Road LLC                          | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | FP Building 18, LLC                             | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | FP Building 19, LLC                             | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | Enclave CAF, LLC                                | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | Summitt Ridge Apartments, LLC                   | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | PTC Acquisitions, LLC                           | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | Martingale Road LLC                             | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | New York Life Funding                           | CYM                   | OTH                               | New York Life Insurance Company                 | Other  | 0.000  | New York Life Insurance Company            | NO                                   | 5  |
|            |            |                   |            |              |            |  | New York Life Global Funding                    | DE                    | OTH                               | New York Life Insurance Company                 | Other  | 0.000  | New York Life Insurance Company            | NO                                   | 5  |
|            |            |                   |            |              |            |  | Government Energy Savings Trust 2003-A          | NY                    | OTH                               | New York Life Insurance Company                 | Influence  | 0.000  | New York Life Insurance Company            | NO                                   | 6  |
|            |            |                   |            |              |            |  | UFI-NOR Federal Receivables Trust, Series 2009B | NY                    | OTH                               | New York Life Insurance Company                 | Influence  | 0.000  | New York Life Insurance Company            | NO                                   | 6  |
|            |            |                   |            |              |            |  | JREP Fund Holdings I, L.P.                      | CYM                   | NIA                               | New York Life Insurance Company                 | Ownership  | 12.500                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | Jaguar Real Estate Partners L.P.                | CYM                   | NIA                               | New York Life Insurance Company                 | Ownership  | 30.300                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | NYLIFE Office Holdings Member LLC               | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 51.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              | 0001711406 |  | NYLIFE Office Holdings LLC                      | DE                    | NIA                               | NYLIFE Office Holdings Member LLC               | Ownership  | 51.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              | 0001728620 |  | NYLIFE Office Holdings REIT LLC                 | DE                    | NIA                               | NYLIFE Office Holdings LLC                      | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | REEP-OFC DRAKES LANDING LLC                     | DE                    | NIA                               | NYLIFE Office Holdings REIT LLC                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | REEP-OFC CORPORATE POINTE CA LLC                | DE                    | NIA                               | NYLIFE Office Holdings REIT LLC                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | REEP-OFC VON KARMAN CA LLC                      | DE                    | NIA                               | NYLIFE Office Holdings REIT LLC                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | REEP-OFC ONE BOWDOIN SQUARE MA LLC              | DE                    | NIA                               | NYLIFE Office Holdings REIT LLC                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | REEP-OFC 525 N Tryon NC LLC                     | DE                    | NIA                               | NYLIFE Office Holdings REIT LLC                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 47-2591038 |              |            |  | 525 Charlotte Office LLC                        | DE                    | NIA                               | REEP-OFC 525 N Tryon NC LLC                     | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              | 0001728621 |  | NYLIFE Office Holdings Acquisition REIT LLC     | DE                    | NIA                               | NYLIFE Office Holdings LLC                      | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | REEP OFC Westory DC LLC                         | DE                    | NIA                               |   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | Skyhigh SPV Note Issuer 2020 Parent Trust       | DE                    | OTH                               | New York Life Insurance Company                 | Influence  | 0.000  | New York Life Insurance Company            | NO                                   | 6  |
|            |            |                   |            |              |            |  | Skyhigh SPV Note Issuer 2020 LLC                | DE                    | OTH                               | New York Life Insurance Company                 | Influence  | 0.000  | New York Life Insurance Company            | NO                                   | 6  |
|            |            |                   |            |              |            |  | Sol Invictus Note Issuer 2021-1 LLC             | DE                    | OTH                               | New York Life Insurance Company                 | Influence  | 0.000  | New York Life Insurance Company            | NO                                   | 11 |
|            |            |                   |            |              |            |  | Veritas Doctrina Note Issuer SPV LLC            | DE                    | OTH                               | New York Life Insurance Company                 | Influence  | 0.000  | New York Life Insurance Company            | NO                                   | 11 |
|            |            |                   |            |              |            |  | MSVEF Investor LLC                              | DE                    | NIA                               | New York Life Insurance Company                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              | 0001742549 |  | MSVEF Feeder LP                                 | DE                    | NIA                               | MSVEF Investor LLC                              | Ownership  | 55.560                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MSVEF REIT LLC                                  | DE                    | NIA                               | MSVEF Feeder LP                                 | Ownership  | 55.560                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | Madison Square Value Enhancement Fund LP        | DE                    | NIA                               | MSVEF REIT LLC                                  | Ownership  | 51.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MSVEF-MF Evanston GP LLC                        | DE                    | NIA                               | Madison Square Value Enhancement Fund LP        | Ownership  | 51.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MSVEF-MF Evanston II LP                         | DE                    | NIA                               | MSVEF-MF Evanston GP LLC                        | Ownership  | 51.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MSVEF-MF HUNTINGTON PARK GP LLC                 | DE                    | NIA                               | Madison Square Value Enhancement Fund LP        | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MSVEF-MF HUNTINGTON PARK IIA LP                 | DE                    | NIA                               | MSVEF-MF HUNTINGTON PARK GP LLC                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MSVEF-OFC Tampa GP LLC                          | DE                    | NIA                               | Madison Square Value Enhancement Fund LP        | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MSVEF-OFC WFC Tampa FL LP                       | DE                    | NIA                               | MSVEF-OFC Tampa GP LLC                          | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MSVEF-FG WFC Tampa JV LP                        | DE                    | NIA                               | MSVEF-OFC WFC Tampa FL LP                       | Ownership  | 94.590                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MSVEF-OFC WFC Tampa PO GP LLC                   | DE                    | NIA                               | MSVEF-FG WFC Tampa JV LP                        | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MSVEF-FG WFC Property Owner LP                  | DE                    | NIA                               | MSVEF-OFC WFC Tampa PO GP LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MSVEF-IND Commerce 303 GP LLC                   | DE                    | NIA                               | Madison Square Value Enhancement Fund LP        | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MSVEF-IND Commerce 303 AZ LP                    | DE                    | NIA                               | MSVEF-IND Commerce 303 GP LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| 1          | 2          | 3                 | 4          | 5            | 6          | 7  | 8   | 9                     | 10                                | 11   | 12   | 13   | 14   | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|------------|--|---|-----------------------|-----------------------------------|--|--|--|--|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                           | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)                   | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
|            |            |                   | 88-2404158 |              |            |  | MSVEF-SW Commerce 303 JV LP   | .DE                   | NIA                               | MSVEF-IND Commerce 303 AZ LP                                     | Ownership  | 95.000                                       | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | MSVEF-MF Pennbrook Station GP LLC                                     | .DE                   | NIA                               | Madison Square Value Enhancement Fund LP                         | Ownership  | 51.000                                       | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   | 88-2389603 |              |            |  | MSVEF-MF Pennbrook Station PA LP (Delaware) (MSVEFLP: 51%; GPLLC: 0%) | .DE                   | NIA                               | MSVEF-MF Pennbrook Station GP LLC                                | Ownership  | 51.000                                       | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | SEAF Sichuan SME Investment Fund LLC                                  | .DE                   | NIA                               | New York Life Enterprises LLC                                    | Ownership  | 39.980                                       | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   | 98-0412951 |              |            |  | New York Life International Holdings Limited                          | .MUS                  | NIA                               | New York Life Enterprises LLC                                    | Ownership  | 84.380                                       | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   | 98-0412951 |              |            |  | New York Life International Holdings Limited                          | .MUS                  | NIA                               | NYL Cayman Holdings Ltd.   | Ownership  | 15.620                                       | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | Max Ventures and Industries Limited                                   | .IND                  | NIA                               | New York Life International Holdings Limited                     | Ownership  | 21.300                                       | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | Max Ventures and Industries Limited                                   | .IND                  | NIA                               | New York Life Insurance Company                                  | Ownership  | 1.400  | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | Max I Ltd.  | .IND                  | NIA                               | Max Ventures and Industries Limited                              | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | Max Assets Services Ltd.  | .IND                  | NIA                               | Max Ventures and Industries Limited                              | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | Max Specialty Films Ltd.  | .IND                  | NIA                               | Max Ventures and Industries Limited                              | Ownership  | 51.000                                       | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | Max Estates Ltd.  | .IND                  | NIA                               | Max Ventures and Industries Limited                              | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | Max Square Limited  | .IND                  | NIA                               | Max Estates Ltd.   | Ownership  | 51.000                                       | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | Max Square Limited  | .IND                  | NIA                               | New York Life Insurance Company                                  | Ownership  | 49.000                                       | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | Pharmax Corporation Ltd.  | .IND                  | NIA                               | Max Estates Ltd.   | Ownership  | 85.170                                       | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | Wise Zone Builders Pvt. Ltd.  | .IND                  | NIA                               | Max Estates Ltd.   | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | NYL Cayman Holdings Ltd.  | .CYM                  | NIA                               | New York Life Enterprises LLC                                    | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | NYL Worldwide Capital Investments, LLC                                | .DE                   | NIA                               | NYL Cayman Holdings Ltd.   | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | Seguros Monterrey New York Life, S.A. de C.V.                         | .MEX                  | IA                                | New York Life Enterprises LLC                                    | Ownership  | 99.998                                       | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | Seguros Monterrey New York Life, S.A. de C.V.                         | .MEX                  | IA                                | NYL Worldwide Capital Investments                                | Ownership  | 0.002  | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | Administradora de Conductos SMNYL, S.A. de C.V.                       | .MEX                  | NIA                               | Seguros Monterrey New York Life, S.A. de C.V.                    | Ownership  | 99.000                                       | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | Agencias de Distribucion SMNYL, S.A. de C.V.                          | .MEX                  | NIA                               | Seguros Monterrey New York Life, S.A. de C.V.                    | Ownership  | 99.000                                       | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | Inmobiliaria SMNYL, S.A. de C.V.                                      | .MEX                  | NIA                               | Seguros Monterrey New York Life, S.A. de C.V.                    | Ownership  | 99.000                                       | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | Inmobiliaria SMNYL, S.A. de C.V.                                      | .MEX                  | NIA                               | Agencias de Distribucion SMNYL, S.A. de C.V.                     | Ownership  | 1.000  | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   | 26-1483563 |              |            |  | Eagle Strategies LLC  | .DE                   | NIA                               | NYLIFE LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   | 84-5183198 |              |            |  | Fabric of Family LLC  | .DE                   | NIA                               | NYLIFE LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   | 13-3853547 |              |            |  | New York Life Capital Corporation                                     | .DE                   | NIA                               | NYLIFE LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   | 13-3808042 |              | 0001033244 |  | New York Life Trust Company   | .NY                   | NIA                               | NYLIFE LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   | 27-0145686 |              | 0000071637 |  | NYLIFE Securities LLC   | .DE                   | NIA                               | NYLIFE LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   | 13-3929029 |              |            |  | NYLINK Insurance Agency Incorporated                                  | .DE                   | NIA                               | NYLIFE LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | NYLUK I Company   | .GBR                  | NIA                               | NYLIFE LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | NYLUK II Company  | .GBR                  | NIA                               | NYLUK I Company  | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | Gresham Mortgage  | .GBR                  | NIA                               | NYLUK II Company   | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | W Construction Company  | .GBR                  | NIA                               | NYLUK II Company   | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | WUT   | .GBR                  | NIA                               | NYLUK II Company   | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | WIM (AIM)   | .GBR                  | NIA                               | NYLUK II Company   | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | NYL Investors (U.K.) Limited  | .GBR                  | NIA                               | NYL Investors LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | NYL Investors REIT Manager LLC  | .DE                   | NIA                               | NYL Investors LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | NYL Investors NCVAD II GP, LLC  | .DE                   | NIA                               | NYL Investors LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | MNCVAD II-MF HENLEY CA LLC  | .DE                   | NIA                               | McMorgan Northern California Value Add/Development Fund II, L.P. | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | MNCVAD II-SP HENLEY JV LLC  | .DE                   | NIA                               | MNCVAD II-MF HENLEY CA LLC                                       | Ownership  | 90.000                                       | New York Life Insurance Company            | .NO                                  |    |
|            |            |                   |            |              |            |  | MNCVAD II-SP HENLEY OWNER LLC   | .DE                   | NIA                               | MNCVAD II-SP HENLEY JV LLC                                       | Ownership  | 100.000                                      | New York Life Insurance Company            | .NO                                  |    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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) | *  |
|            |            |                   |            |              |     |  | MNCVAD 11-OFC 770 L Street CA LLC .....                     | DE                     | NIA                               | McMorgan Northern California Value Add/Development Fund II, L.P. .... | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MNCVAD 11-MF UNION CA LLC .....                             | DE                     | NIA                               | McMorgan Northern California Value Add/Development Fund II, L.P. .... | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MNCVAD 11- HOLLIDAY UNION JV LLC .....                      | DE                     | NIA                               | MNCVAD 11-MF UNION CA LLC .....                                       | Ownership.....   | 90.000                                       | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MNCVAD 11-OFC HARBORS CA LLC .....                          | DE                     | NIA                               | McMorgan Northern California Value Add/Development Fund II, L.P. .... | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MNCVAD 11-SEAGATE HARBORS LLC .....                         | DE                     | NIA                               | MNCVAD 11-OFC HARBORS CA LLC .....                                    | Ownership.....   | 90.000                                       | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MNCVAD 11-OFC 630 K Street CA LLC .....                     | DE                     | NIA                               | McMorgan Northern California Value Add/Development Fund II, L.P. .... | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MNCVAD 11-IND SHILOH CA LLC .....                           | DE                     | NIA                               | McMorgan Northern California Value Add/Development Fund II, L.P. .... | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MNCVAD 11-BIG SHILOH JC LLC .....                           | DE                     | NIA                               | MNCVAD 11-IND SHILOH CA LLC .....                                     | Ownership.....   | 90.000                                       | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   | 84-1758196 |              |     |  | MSSDF GP LLC .....  | DE                     | NIA                               | NYL Investors LLC .....   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   | 84-1781419 |              |     |  | MSSDF Member LLC .....                                      | DE                     | NIA                               | New York Life Insurance Company .....                                 | Ownership.....   | 35.000                                       | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MSSDF Member LLC .....                                      | DE                     | NIA                               | New York Life Insurance and Annuity Corporation .....                 | Ownership.....   | 65.000                                       | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   | 84-1797003 |              |     |  | Madison Square Structured Debt Fund LP .....                | DE                     | NIA                               | MSSDF Member LLC .....  | Ownership.....   | 40.400                                       | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   | 84-1819107 |              |     |  | MSSDF REIT LLC .....  | DE                     | NIA                               | Madison Square Structured Debt Fund LP .....                          | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   | 84-1825208 |              |     |  | MSSDF REIT Funding Sub I LLC .....                          | DE                     | NIA                               | MSSDF REIT LLC .....  | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   | 85-4113067 |              |     |  | MSSDF REIT Funding Sub II LLC .....                         | DE                     | NIA                               | MSSDF REIT LLC .....  | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   | 85-4120070 |              |     |  | MSSDF REIT Funding Sub III LLC .....                        | DE                     | NIA                               | MSSDF REIT LLC .....  | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MSSDF REIT Funding Sub IV LLC .....                         | DE                     | NIA                               | MSSDF REIT LLC .....  | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   | 87-3760197 |              |     |  | MSSDF REIT Funding Sub V LLC .....                          | DE                     | NIA                               | MSSDF REIT LLC .....  | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MSSDF REIT Funding Sub VI LLC (Delaware) .....              | DE                     | NIA                               | MSSDF REIT LLC .....  | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MSSDF REIT Funding Sub VII LLC (Delaware) .....             | DE                     | NIA                               | MSSDF REIT LLC .....  | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MSSIV GP LLC (Delaware) .....                               | DE                     | NIA                               | NYL Investors LLC .....   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | Madison Square Strategic Investments Venture LP .....       | DE                     | NIA                               | MSSIV GP .....  | Ownership.....   | 51.000                                       | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MSSIV REIT Manager LLC (Delaware) .....                     | DE                     | NIA                               | Madison Square Strategic Investments Venture LP .....                 | Ownership.....   | 51.000                                       | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | Madison Square Strategic Investments Venture REIT LLC ..... | DE                     | NIA                               | Madison Square Strategic Investments Venture LP .....                 | Ownership.....   | 51.000                                       | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MSSIV NYL Investor Member LLC (Delaware) .....              | DE                     | NIA                               | New York Life Insurance Company .....                                 | Ownership.....   | 90.000                                       | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MSSIV NYL Investor Member LLC (Delaware) .....              | DE                     | NIA                               | New York Life Insurance and Annuity Corporation .....                 | Ownership.....   | 10.000                                       | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MSVEF GP LLC .....  | DE                     | NIA                               | NYL Investors LLC .....   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MCPF GP LLC .....   | DE                     | NIA                               | NYL Investors LLC .....   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   | 94-3390961 |              |     |  | Madison Core Property Fund LP .....                         | DE                     | NIA                               | NYL Investors LLC .....   | Management.....  | 0.000  | New York Life Insurance Company .....      | NO                                   | 9  |
|            |            |                   | 83-4025228 |              |     |  | MCPF Holdings Manager LLC .....                             | DE                     | NIA                               | Madison Core Property Fund LP .....                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   | 83-4049223 |              |     |  | MCPF MA Holdings LLC .....                                  | DE                     | NIA                               | Madison Core Property Fund LP .....                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MCPF Holdings LLC .....                                     | DE                     | NIA                               | Madison Core Property Fund LP .....                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MADISON-IND TAMARAC FL .....                                | DE                     | NIA                               | Madison Core Property Fund LP .....                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MADISON-OFC BRICKELL FL LLC .....                           | DE                     | NIA                               | Madison Core Property Fund LP .....                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MADISON-IND POWAY CA LLC .....                              | DE                     | NIA                               | Madison Core Property Fund LP .....                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MADISON-LPC POWAY JV LLC (Delaware) .....                   | DE                     | NIA                               | Madison Core Property Fund LP .....                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MADISON-MF GRANARY FLATS TX LLC (Delaware) .....            | DE                     | NIA                               | MADISON-LPC POWAY JV LLC (Delaware) .....                             | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MADISON-AO GRANARY FLATS JV LLC (Delaware) .....            | DE                     | NIA                               | MADISON-MF GRANARY FLATS TX LLC (Delaware) .....                      | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MADISON-AO GRANARY FLATS OWNER LLC (Delaware) .....         | DE                     | NIA                               | MADISON-AO GRANARY FLATS JV LLC (Delaware) .....                      | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MIREF Mill Creek, LLC .....                                 | DE                     | NIA                               | Madison Core Property Fund LP .....                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MIREF Gateway, LLC .....                                    | DE                     | NIA                               | Madison Core Property Fund LP .....                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |
|            |            |                   |            |              |     |  | MIREF Gateway Phases II and III, LLC .....                  | DE                     | NIA                               | Madison Core Property Fund LP .....                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | NO                                   |    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| 1          | 2          | 3                 | 4          | 5            | 6          | 7  | 8  | 9                     | 10                                | 11   | 12   | 13   | 14   | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|------------|--|--|-----------------------|-----------------------------------|--|--|--|--|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates        | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)   | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Per-centage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
|            |            |                   |            |              |            |  | MIREF Delta Court, LLC                             | DE                    | NIA                               | Madison Core Property Fund LP                    | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MIREF Fremont Distribution Center, LLC             | DE                    | NIA                               | Madison Core Property Fund LP                    | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MIREF Century, LLC                                 | DE                    | NIA                               | Madison Core Property Fund LP                    | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MIREF Newpoint Commons, LLC                        | DE                    | NIA                               | Madison Core Property Fund LP                    | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MIREF Northsight, LLC                              | DE                    | NIA                               | Madison Core Property Fund LP                    | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MIREF Riverside, LLC                               | DE                    | NIA                               | Madison Core Property Fund LP                    | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MIREF Corporate Woods, LLC                         | DE                    | NIA                               | Madison Core Property Fund LP                    | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | Bartons Lodge Apartments, LLC                      | DE                    | NIA                               | Madison Core Property Fund LP                    | Ownership  | 90.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MIREF 101 East Crossroads, LLC                     | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | 101 East Crossroads, LLC                           | DE                    | NIA                               | MIREF 101 East Crossroads, LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MIREF Hawthorne, LLC                               | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MIREF Auburn 277, LLC                              | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MIREF Sumner North, LLC                            | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MIREF Wellington, LLC                              | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MIREF Warner Center, LLC                           | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MADISON-MF Duluth GA LLC                           | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MADISON-OFC Centerstone I CA LLC                   | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MADISON-OFC Centerstone III CA LLC                 | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MADISON-MOB Centerstone IV CA LLC                  | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 47-2279230 |              |            |  | MADISON-OFC Centerpoint Plaza CA LLC               | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 47-2283899 |              |            |  | MADISON-IND Logistics NC LLC                       | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MCPF-LRC Logistics LLC                             | DE                    | NIA                               | MADISON-IND Logistics NC LLC                     | Ownership  | 90.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MADISON-MF Desert Mirage AZ LLC                    | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MADISON-OFC One Main Place OR LLC                  | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MADISON-IND Fenton MO LLC                          | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MADISON-IND Hitzert Roadway MO LLC                 | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MADISON-MF Hoyt OR LLC                             | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 47-5172577 |              |            |  | MADISON-RTL Clifton Heights PA LLC                 | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MADISON-IND Locust CA LLC                          | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 47-5640009 |              |            |  | MADISON-OFC Weston Pointe FL LLC                   | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MADISON-SP Henderson LLC                           | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 90.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MADISON-MF MCCADDEN CA LLC                         | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MADISON-OFC 1201 WEST IL LLC                       | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MADISON-MCCAFFERY 1201 WEST IL LLC                 | DE                    | NIA                               | MADISON-OFC 1201 WEST IL LLC                     | Ownership  | 92.500                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MADISON-MF CRESTONE AZ LLC                         | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 83-4019048 |              |            |  | MADISON-MF TECH RIDGE TX LLC                       | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MADISON-RTL SARASOTA FL, LLC                       | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MADISON-MOB CITRACADO CA LLC                       | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MADISON-MF THE MEADOWS WA LLC                      | DE                    | NIA                               | Madison Core Property Fund LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MADISON-ACG THE MEADOWS JV LLC                     | DE                    | NIA                               | MADISON-ACG THE MEADOWS WA LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MADISON-ACG THE MEADOWS OWNER LLC                  | DE                    | NIA                               | MADISON-ACG THE MEADOWS JV LLC                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | Madison-MF Osprey QRS Inc                          | DE                    | NIA                               | Madison Core Property Fund LP                    | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 87-4097153 |              |            |  | Madison-MF Osprey NC GP LLC                        | DE                    | NIA                               | Madison-MF Osprey QRS Inc.                       | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 87-4075458 |              |            |  | Madison-MF Osprey NC LP                            | DE                    | NIA                               | Madison-MF Osprey QRS Inc.                       | Ownership  | 99.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | Madison-MF Osprey NC LP                            | DE                    | NIA                               | Madison-MF Osprey NC LP                          | Ownership  | 1.000  | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | New York Life Investment Management Asia Limited   | CYM                   | NIA                               | New York Life Investment Management Holdings LLC | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  |  |                       |                                   | New York Life Investment Management Holdings LLC |  |  |  |                                      |    |
|            |            |                   | 13-4080466 |              | 0000061227 |  | MacKay Shields LLC                                 | DE                    | NIA                               |  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MacKay Shields Emerging Markets Debt Portfolio     | DE                    | NIA                               | MacKay Shields LLC                               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MacKay Shields Core Plus Opportunities Fund GP LLC | DE                    | NIA                               | MacKay Shields LLC                               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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) | *  |
|            |            |                   | 27-2851036 |              | 0001502131 |  | MackKay Shields Core Plus / Opportunities Fund LP                  | DE                     | NIA                                | MackKay Shields Core Plus Opportunities Fund GP LLC                | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 27-0676586 |              |            |  | MackKay Municipal Managers Opportunities GP LLC                    | DE                     | NIA                                | MackKay Shields LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 26-2332835 |              | 0001432467 |  | MackKay Municipal Opportunities Master Fund, L.P.                  | DE                     | NIA                                | MackKay Municipal Managers Opportunities GP LLC                    | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 22-2267512 |              | 0001432468 |  | MackKay Municipal Opportunities Fund, L.P.                         | DE                     | NIA                                | MackKay Municipal Managers Opportunities GP LLC                    | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 27-0676650 |              |            |  | MackKay Municipal Managers Credit Opportunities GP, LLC            | DE                     | NIA                                | MackKay Shields LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 30-0523736 |              | 0001460030 |  | MackKay Municipal Credit Opportunities Master Fund, L.P.           | DE                     | NIA                                | MackKay Municipal Managers Credit Opportunities GP LLC             | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 30-0523739 |              | 0001460023 |  | MackKay Municipal Credit Opportunities Fund, L.P.                  | DE                     | NIA                                | MackKay Municipal Managers Credit Opportunities GP LLC             | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 38-4019880 |              | 0001700102 |  | MackKay Municipal Credit Opportunities HL Fund, L.P.               | DE                     | NIA                                | MackKay Municipal Managers Credit Opportunities GP LLC             | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 98-1374021 |              |            |  | MackKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC | CYM                    | NIA                                | MackKay Shields LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 98-1370729 |              | 0001710885 |  | MackKay Municipal Credit Opportunities HL (Cayman) Fund, LP        | CYM                    | NIA                                | MackKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 45-3040968 |              |            |  | MackKay Municipal Short Term Opportunities Fund GP LLC             | DE                     | NIA                                | MackKay Shields LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 45-3041041 |              | 0001532022 |  | MackKay Municipal Short Term Opportunities Fund LP                 | DE                     | NIA                                | MackKay Municipal Short Term Opportunities Fund GP LLC             | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | Plainview Funds plc  | IRL                    | NIA                                | MackKay Shields LLC  | Ownership  | 50.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | Plainview Funds plc  | IRL                    | NIA                                | MackKay Shields LLC  | Board of Directors   | 0.000  | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 27-3064248 |              |            |  | MackKay Shields High Yield Active Core Fund GP LLC                 | DE                     | NIA                                | MackKay Shields LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MackKay Shields High Yield Active Core Fund LP                     | DE                     | NIA                                | MackKay Shields High Yield Active Core Fund GP LLC                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 26-4248749 |              | 0001502130 |  | MackKay Shields Credit Strategy Fund Ltd                           | DE                     | NIA                                |  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 98-0540507 |              |            |  | MackKay Shields Credit Strategy Partners LP                        | CYM                    | NIA                                | MackKay Shields LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 13-4357172 | 3859263      |            |  | MackKay Shields Defensive Bond Arbitrage Fund Ltd.                 | DE                     | NIA                                | MackKay Shields LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              | 0001502133 |  | MackKay Shields Defensive Bond Arbitrage Fund Ltd.                 | BMJ                    | NIA                                | MackKay Shields LLC  | Ownership  | 0.170  | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              | 0001502133 |  | MackKay Shields Defensive Bond Arbitrage Fund Ltd.                 | BMJ                    | NIA                                | New York Life Insurance Company                                    | Ownership  | 14.780                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 45-2732939 |              |            |  | MackKay Shields Core Fixed Income Fund GP LLC                      | DE                     | NIA                                | MackKay Shields LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 45-2733007 |              | 0001529525 |  | MackKay Shields Core Fixed Income Fund LP                          | DE                     | NIA                                | MackKay Shields Core Fixed Income Fund GP LLC                      | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 82-1760156 |              |            |  | MackKay Shields Select Credit Opportunities Fund GP LLC            | DE                     | NIA                                | MackKay Shields LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MackKay Shields Select Credit Opportunities Fund LP                | DE                     | NIA                                | MackKay Shields Select Credit Opportunities Fund GP LLC            | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 81-4553436 |              | 0001703194 |  | MackKay Shields (International) Ltd.                               | DE                     | NIA                                | MackKay Shields LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 98-1108933 |              |            |  | MackKay Shields (Services) Ltd.                                    | GBR                    | NIA                                | MackKay Shields LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 98-1108959 |              |            |  | MackKay Shields UK LLP   | GBR                    | NIA                                | MackKay Shields LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 98-1108940 |              |            |  | MackKay Shields UK LLP   | GBR                    | NIA                                | MackKay Shields (International) Ltd.                               | Ownership  | 99.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 98-1108940 |              |            |  | MackKay Shields UK LLP   | GBR                    | NIA                                | MackKay Shields (Services) Ltd.                                    | Ownership  | 1.000  | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 47-3358622 |              |            |  | MackKay Municipal Managers California Opportunities GP LLC         | DE                     | NIA                                | MackKay Shields LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | MackKay Municipal California Opportunities Fund, L.P.              | DE                     | NIA                                | MackKay Municipal Managers California Opportunities GP LLC         | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 81-2401724 |              |            |  | MackKay Municipal New York Opportunities GP LLC                    | DE                     | NIA                                | MackKay Shields LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| 1          | 2          | 3                 | 4          | 5            | 6          | 7  | 8   | 9                     | 10                                | 11   | 12   | 13   | 14   | 15                                   | 16  |
|------------|------------|-------------------|------------|--------------|------------|--|---|-----------------------|-----------------------------------|--|--|--|--|--------------------------------------|-----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                   | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)               | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *   |
|            |            |                   |            |              |            |  | MackKay Shields Europe Investment Management Limited          | ..IRL                 | ..NIA                             | MackKay Shields LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   |            |              |            |  | MackKay Shields European Credit Opportunity Fund Limited      | ..NJ                  | ..NIA                             | New York Life Insurance and Annuity Corporation              | Ownership  | 33.000                                       | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   |            |              |            |  | MackKay Shields European Credit Opportunity Fund Limited      | ..NJ                  | ..NIA                             | MackKay Shields LLC  | Ownership  | 67.000                                       | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   | 87-1580419 |              |            |  | MKS Global Sustainable Emerging Markets Equities Fund GP LLC  | ..DE                  | ..NIA                             | MackKay Shields LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   | 87-1621347 |              |            |  | Candriam Global Sustainable Emerging Markets Equities Fund LP | ..DE                  | ..NIA                             | MKS Global Sustainable Emerging Markets Equities Fund GP LLC | Ownership  | 100.000                                      | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   | 87-1598388 |              |            |  | MKS Global Emerging Markets Equities Fund GP LLC              | ..DE                  | ..NIA                             | MackKay Shields LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   | 87-1645818 |              |            |  | Candriam Global Emerging Markets Equities Fund LP             | ..DE                  | ..NIA                             | MKS Global Emerging Markets Equities Fund GP LLC             | Ownership  | 100.000                                      | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   |            |              |            |  | MCF Optimum Sub LLC   | ..DE                  | ..NIA                             | New York Life Investment Management Holdings LLC             | Ownership  | 100.000                                      | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   | 85-1664787 |              |            |  | Apogem Capital LLC  | ..DE                  | ..NIA                             | New York Life Investment Management Holdings LLC             | Ownership  | 100.000                                      | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   | 36-4715120 |              |            |  | Madison Capital Funding LLC                                   | ..DE                  | ..NIA                             | New York Life Insurance Company                              | Ownership  | 21.900                                       | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   |            |              |            |  | Madison Capital Funding LLC                                   | ..DE                  | ..NIA                             | New York Life Insurance and Annuity Corporation              | Ownership  | 78.100                                       | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   | 36-4715120 |              |            |  | MCF Co-Investment GP LLC                                      | ..DE                  | ..NIA                             | Madison Capital Funding LLC                                  | Ownership  | 100.000                                      | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   | 26-2806813 |              | 0001538585 |  | MCF Co-Investment GP LP                                       | ..DE                  | ..NIA                             | MCF Co-Investment GP LLC                                     | Ownership  | 100.000                                      | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   | 26-2806864 |              |            |  | Madison Capital Funding Co-Investment Fund LP                 | ..DE                  | ..NIA                             | MCF Co-Investment GP LP                                      | Ownership  | 100.000                                      | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   | 26-2806918 |              | 0001538584 |  | 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                                 |     |
|            |            |                   |            |              |            |  | MCF Hanwha Fund LLC   | ..DE                  | ..NIA                             | Madison Capital Funding LLC                                  | Other  | 0.000  | New York Life Insurance Company            | ..NO                                 | ..1 |
|            |            |                   | 30-1143853 |              |            |  | Ironshore Investment BL I Ltd.                                | ..BMU                 | ..NIA                             | Madison Capital Funding LLC                                  | Other  | 0.000  | New York Life Insurance Company            | ..NO                                 | ..1 |
|            |            |                   | 46-2213974 |              |            |  | MCF CLO IV LLC  | ..DE                  | ..NIA                             | New York Life Insurance Company                              | Ownership  | 6.700  | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   | 46-2213974 |              |            |  | MCF CLO IV LLC  | ..DE                  | ..NIA                             | Madison Capital Funding LLC                                  | Other  | 0.000  | New York Life Insurance Company            | ..NO                                 | ..1 |
|            |            |                   | 81-4067250 |              |            |  | MCF CLO V LLC   | ..DE                  | ..NIA                             | New York Life Insurance Company                              | Ownership  | 5.000  | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   | 81-4067250 |              |            |  | MCF CLO V LLC   | ..DE                  | ..NIA                             | Madison Capital Funding LLC                                  | Other  | 0.000  | New York Life Insurance Company            | ..NO                                 | ..1 |
|            |            |                   | 82-1943737 |              |            |  | MCF CLO VI LLC  | ..DE                  | ..NIA                             | Madison Capital Funding LLC                                  | Other  | 0.000  | New York Life Insurance Company            | ..NO                                 | ..1 |
|            |            |                   | 82-2734635 |              |            |  | MCF CLO VII LLC   | ..DE                  | ..NIA                             | Madison Capital Funding LLC                                  | Other  | 0.000  | New York Life Insurance Company            | ..NO                                 | ..1 |
|            |            |                   |            |              |            |  | MCF CLO VIII Ltd  | ..DE                  | ..NIA                             | Madison Capital Funding LLC                                  | Other  | 0.000  | New York Life Insurance Company            | ..NO                                 | ..1 |
|            |            |                   |            |              |            |  | MCF CLO VIII LLC  | ..DE                  | ..NIA                             | MCF CLO VIII Ltd   | Ownership  | 100.000                                      | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   |            |              |            |  | MCF CLO IX Ltd  | ..CYM                 | ..NIA                             | Madison Capital Funding LLC                                  | Other  | 0.000  | New York Life Insurance Company            | ..NO                                 | ..1 |
|            |            |                   |            |              |            |  | MCF CLO IX LLC  | ..DE                  | ..NIA                             | MCF CLO IX Ltd.  | Ownership  | 100.000                                      | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   | 36-4883128 |              |            |  | MCF KB Fund LLC   | ..DE                  | ..NIA                             | Madison Capital Funding LLC                                  | Other  | 0.000  | New York Life Insurance Company            | ..NO                                 | ..1 |
|            |            |                   | 61-1907486 |              |            |  | MCF KB Fund II LLC  | ..DE                  | ..NIA                             | Madison Capital Funding LLC                                  | Other  | 0.000  | New York Life Insurance Company            | ..NO                                 | ..1 |
|            |            |                   |            |              |            |  | MC KB Fund III LLC (Delaware)                                 | ..DE                  | ..NIA                             | Madison Capital Funding LLC                                  | Other  | 0.000  | New York Life Insurance Company            | ..NO                                 | ..1 |
|            |            |                   | 84-3329380 |              |            |  | MCF Hyundai Fund LLC  | ..DE                  | ..NIA                             | Madison Capital Funding LLC                                  | Other  | 0.000  | New York Life Insurance Company            | ..NO                                 | ..1 |
|            |            |                   | 85-1708233 |              |            |  | MCF Senior Debt Fund 2020 LP                                  | ..CYM                 | ..NIA                             | Madison Capital Funding LLC                                  | Other  | 0.000  | New York Life Insurance Company            | ..NO                                 | ..1 |
|            |            |                   | 37-1749427 |              |            |  | Montpelier Carry Parent, LLC                                  | ..DE                  | ..NIA                             | Madison Capital Funding LLC                                  | Ownership  | 100.000                                      | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   |            |              |            |  | Montpelier Carry, LLC   | ..DE                  | ..NIA                             | Montpelier Carry Parent, LLC                                 | Ownership  | 100.000                                      | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   | 46-2042988 |              |            |  | Montpelier GP, LLC  | ..DE                  | ..NIA                             | Madison Capital Funding LLC                                  | Ownership  | 100.000                                      | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   | 46-2042988 |              | 0001570694 |  | Montpelier Fund, L.P.   | ..DE                  | ..NIA                             | Montpelier GP, LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   | 35-2537165 |              |            |  | MCF Mezzanine Carry I LLC                                     | ..DE                  | ..NIA                             | Madison Capital Funding LLC                                  | Other  | 0.000  | New York Life Insurance Company            | ..NO                                 | ..1 |
|            |            |                   | 32-0469843 |              |            |  | MCF Mezzanine Fund I LLC                                      | ..DE                  | ..NIA                             | New York Life Insurance Company                              | Ownership  | 66.670                                       | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   |            |              |            |  |   |                       |                                   | New York Life Insurance and Annuity Corporation              | Ownership  | 33.330                                       | New York Life Insurance Company            | ..NO                                 |     |
|            |            |                   | 32-0469843 |              |            |  | MCF Mezzanine Fund I LLC                                      | ..DE                  | ..NIA                             | Madison Capital Funding LLC                                  | Other  | 0.000  | New York Life Insurance Company            | ..NO                                 | ..1 |
|            |            |                   |            |              |            |  | MCF PD Fund GP LLC  | ..DE                  | ..NIA                             |  |  |  |  |                                      |     |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| 1          | 2          | 3                 | 4          | 5            | 6          | 7  | 8   | 9                     | 10                                | 11  | 12   | 13   | 14   | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|------------|--|---|-----------------------|-----------------------------------|---|--|--|--|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates           | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)              | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
|            |            |                   | 98-1450997 |              |            |  | MCF PD Fund LP  | DE                    | NIA                               | MCF PD Fund GP LLC  | Other  | 0.000  | New York Life Insurance Company            | NO                                   | 1  |
|            |            |                   | 83-4242231 |              |            |  | MCF Senior Debt Fund 2019-I GP LLC                    | DE                    | NIA                               | Madison Capital Funding LLC                                 | Other  | 0.000  | New York Life Insurance Company            | NO                                   | 1  |
|            |            |                   |            |              |            |  | MCF Senior Debt Fund 2019-I LP                        | DE                    | NIA                               | MCF Senior Debt Fund 2019-I GP LLC                          | Other  | 0.000  | New York Life Insurance Company            | NO                                   | 1  |
|            |            |                   |            |              |            |  | Warwick Seller Representative, LLC                    | DE                    | NIA                               | Madison Capital Funding LLC                                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | Young America Holdings, LLC                           | DE                    | NIA                               | Madison Capital Funding LLC                                 | Ownership  | 36.350                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | YAC.ECOM Incorporated                                 | MN                    | NIA                               | Young America Holdings, LLC                                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            | 2644154      |            |  | Young America, LLC                                    | MN                    | NIA                               | Young America Holdings, LLC                                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | Global Fulfillment Services, Inc.                     | AZ                    | NIA                               | Young America, LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | SourceOne Worldwide, Inc.                             | MN                    | NIA                               | Young America, LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | YA Canada Corporation                                 | CAN                   | NIA                               | Young America, LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | New York Life Capital Partners III GenPar GP, LLC     | DE                    | NIA                               | Apogem Capital LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | New York Life Capital Partners IV GenPar GP, LLC      | DE                    | NIA                               | Apogem Capital LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | New York Life Capital Partners IV GenPar, LP          | DE                    | NIA                               | New York Life Capital Partners IV GenPar GP, LLC            | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | New York Life Capital Partners IV, LP                 | DE                    | NIA                               | New York Life Capital Partners IV GenPar, LP                | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | GoldPoint Core Opportunities Fund, L.P.               | DE                    | NIA                               | Apogem Capital LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | GoldPoint Core Opportunities Fund II L.P.             | DE                    | NIA                               | Apogem Capital LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | GoldPoint Mezzanine Partners IV GenPar GP, LLC        | DE                    | NIA                               | Apogem Capital LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | GoldPoint Mezzanine Partners IV GenPar LP             | DE                    | NIA                               | GoldPoint Mezzanine Partners IV GenPar GP, LLC              | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              | 0001670568 |  | GoldPoint Mezzanine Partners Co-Investment Fund A, LP | DE                    | NIA                               | GoldPoint Mezzanine Partners IV GenPar LP                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              | 0001652367 |  | GoldPoint Mezzanine Partners IV, LP                   | DE                    | NIA                               | GoldPoint Mezzanine Partners IV GenPar LP                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | GPP Mezz IV A Blocker LP (GPPMBA)                     | DE                    | NIA                               | GoldPoint Mezzanine Partners IV, LP                         | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | GPP Mezz IV A Preferred Blocker LP                    | DE                    | NIA                               | GoldPoint Mezzanine Partners IV, LP                         | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | GPP Mezz IV B Blocker LP (GPPMBB)                     | DE                    | NIA                               | GoldPoint Mezzanine Partners IV, LP                         | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | GPP Mezz IV C Blocker LP (GPPMBC)                     | DE                    | NIA                               | GoldPoint Mezzanine Partners IV, LP                         | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | GPP Mezz IV D Blocker LP (GPPMBD)                     | DE                    | NIA                               | GoldPoint Mezzanine Partners IV, LP                         | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | GPP Mezz IV E Blocker LPP                             | DE                    | NIA                               | GoldPoint Mezzanine Partners IV, LP                         | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | GPP Mezz IV ECI Aggregator LP                         | DE                    | NIA                               | GPP Mezz IV E Blocker LPP                                   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | GPP Mezz IV F Blocker LP                              | DE                    | NIA                               | GoldPoint Mezzanine Partners IV, LP                         | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | GPP Mezz IV G Blocker LP                              | DE                    | NIA                               | GoldPoint Mezzanine Partners IV, LP                         | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | GPP Mezz IV H Blocker LP                              | DE                    | NIA                               | GoldPoint Mezzanine Partners IV, LP                         | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | GPP Mezz IV I Blocker LP                              | DE                    | NIA                               | GoldPoint Mezzanine Partners IV, LP                         | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | GoldPoint Mezzanine Partners Offshore IV, L.P.        | CYM                   | NIA                               | GoldPoint Mezzanine Partners IV GenPar GP, LLC              | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | GoldPoint Partners Co-Investment V GenPar GP LLC      | DE                    | NIA                               | Apogem Capital LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | GoldPoint Partners Co-Investment V GenPar, L.P.       | DE                    | NIA                               | GoldPoint Partners Co-Investment V GenPar GP LLC            | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              | 0001670563 |  | GoldPoint Partners Co-Investment Fund-A, LP           | DE                    | NIA                               | GoldPoint Partners Co-Investment V GenPar, L.P.             | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              | 0001562188 |  | GoldPoint Partners Co-Investment V, L.P.              | DE                    | NIA                               | GoldPoint Partners Co-Investment V GenPar, L.P.             | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | GPP V ECI Aggregator LP                               | DE                    | NIA                               | GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | GPP V G Blocker Holdco LP                             | DE                    | NIA                               | GoldPoint Partners Co-Investment V, LP                      | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | GoldPoint Partners Private Debt V GenPar GP, LLC      | DE                    | NIA                               | Apogem Capital LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| 1          | 2          | 3                 | 4         | 5            | 6          | 7  | 8   | 9                     | 10                                | 11   | 12   | 13   | 14   | 15                                   | 16 |
|------------|------------|-------------------|-----------|--------------|------------|--|---|-----------------------|-----------------------------------|--|--|--|--|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates             | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)       | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
|            |            |                   |           |              |            |  | GoldPoint Partners Private Debt Offshore V, LP          | ..CYM                 | ..NIA                             | GoldPoint Partners Private Debt V GenPar GP, LLC     | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GPP Private Debt V RS LP                                | ..DE                  | ..NIA                             | GoldPoint Partners Private Debt V GenPar GP, LLC     | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GoldPoint Partners Private Debt V GenPar GP, LP         | ..DE                  | ..NIA                             | GoldPoint Partners Private Debt V GenPar GP, LLC     | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GoldPoint Partners Private Debt V, LP                   | ..DE                  | ..NIA                             | GoldPoint Partners Private Debt V GenPar GP, LP      | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GPP PD V A Blocker, LLC                                 | ..DE                  | ..NIA                             | GoldPoint Partners Private Debt V, LP                | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GPP Private Debt V-ECI Aggregator LP                    | ..DE                  | ..NIA                             | GoldPoint Partners Private Debt V, LP                | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GPP PD V B Blocker, LLC                                 | ..DE                  | ..NIA                             | GoldPoint Partners Private Debt V, LP                | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GPP PD V C Blocker, LLC                                 | ..DE                  | ..NIA                             | GoldPoint Partners Private Debt V, LP                | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GPP PD V D Blocker LLC                                  | ..DE                  | ..NIA                             | GoldPoint Partners Private Debt V, LP                | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GPP LuxCo V GP Sarl                                     | ..LUX                 | ..NIA                             | GoldPoint Partners Private Debt V GenPar GP, LLC     | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GPP Private Debt LuxCo V SCSp                           | ..LUX                 | ..NIA                             | GoldPoint Partners Private Debt V GenPar GP, LLC     | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GoldPoint Partners Select Manager III GenPar GP, LLC    | ..DE                  | ..NIA                             | Apogem Capital LLC                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GoldPoint Partners Select Manager III GenPar, L.P.      | ..CYM                 | ..NIA                             | GoldPoint Partners Select Manager III GenPar GP, LLC | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              | 0001644721 |  | GoldPoint Partners Select Manager Fund III, L.P.        | ..CYM                 | ..NIA                             | GoldPoint Partners Select Manager III GenPar, LP     | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GoldPoint Partners Select Manager Fund III AIV, L.P.    | ..DE                  | ..NIA                             | GoldPoint Partners Select Manager III GenPar, LP     | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GoldPoint Partners Select Manager IV GenPar GP, LLC     | ..DE                  | ..NIA                             | Apogem Capital LLC                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GoldPoint Partners Select Manager IV GenPar, L.P.       | ..DE                  | ..NIA                             | GoldPoint Partners Select Manager IV GenPar GP, LLC  | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              | 0001725867 |  | GoldPoint Partners Select Manager Fund IV, L.P.         | ..DE                  | ..NIA                             | GoldPoint Partners Select Manager IV GenPar, L.P     | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GoldPoint Partners Select Manager V GenPar GP, LLC      | ..DE                  | ..NIA                             | Apogem Capital LLC                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GoldPoint Partners Select Manager V GenPar, L.P.        | ..DE                  | ..NIA                             | GoldPoint Partners Select Manager V GenPar GP, LLC   | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GoldPoint Partners Select Manager Fund V, L.P.          | ..DE                  | ..NIA                             | GoldPoint Partners Select Manager V GenPar, L.P.     | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GoldPoint Partners Canada V GenPar Inc.                 | ..CAN                 | ..NIA                             | Apogem Capital LLC                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GoldPoint Partners Select Manager Canada Fund V, L.P.   | ..CAN                 | ..NIA                             | GoldPoint Partners Canada V GenPar Inc.              | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GoldPoint Partners Canada III GenPar, Inc               | ..CAN                 | ..NIA                             | Apogem Capital LLC                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GoldPoint Partners Select Manager Canada Fund III, L.P. | ..CAN                 | ..NIA                             | GoldPoint Parners Canada III GenPar, Inc             | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GoldPoint Parners Canada IV GenPar Inc                  | ..CAN                 | ..NIA                             | Apogem Capital LLC                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GoldPoint Partners Select Manager Canada Fund IV, L.P.  | ..CAN                 | ..NIA                             | GoldPoint Parners Canada IV GenPar Inc               | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GoldPoint Partners Co-Investment VI GenPar GP LLC       | ..DE                  | ..NIA                             | Apogem Capital LLC                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GoldPoint Partners Co-Investment VI GenPar, LP          | ..DE                  | ..NIA                             | GoldPoint Partners Co-Investment VI GenPar GP LLC    | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              | 0001712763 |  | GoldPoint Partners Co-Investment VI LP                  | ..DE                  | ..NIA                             | GoldPoint Partners Co-Investment VI GenPar, LP       | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |
|            |            |                   |           |              |            |  | GPP VI - ECI Aggregator LP                              | ..DE                  | ..NIA                             | GoldPoint Partners Co-Investment VI GenPar, LP       | Ownership.....   | 100.000                                      | New York Life Insurance Company            | ..NO                                 |    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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) | *  |
|            |            |                   |           |              |            |  | GPP VI Blocker A LLC .....  | ..DE                   | ..NIA                              | GoldPoint Partners Co-Investment VI GenPar, LP .....         | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | GPP VI Blocker B LLC .....  | ..DE                   | ..NIA                              | GoldPoint Partners Co-Investment VI GenPar, LP .....         | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | GPP VI Blocker C LLC .....  | ..DE                   | ..NIA                              | GoldPoint Partners Co-Investment VI GenPar, LP .....         | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | GPP VI Blocker D LLC .....  | ..DE                   | ..NIA                              | GoldPoint Partners Co-Investment VI GenPar, LP .....         | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | GPP VI Blocker E LLC .....  | ..DE                   | ..NIA                              | GoldPoint Partners Co-Investment VI GenPar, LP .....         | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | GPP VI Blocker F LLC .....  | ..DE                   | ..NIA                              | GoldPoint Partners Co-Investment VI GenPar, LP .....         | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | GPP VI Blocker G LLC .....  | ..DE                   | ..NIA                              | GoldPoint Partners Co-Investment VI GenPar, LP .....         | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | GPP VI Blocker H LLC .....  | ..DE                   | ..NIA                              | GoldPoint Partners Co-Investment VI GenPar, LP .....         | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | GPP VI Blocker I LLC .....  | ..DE                   | ..NIA                              | GoldPoint Partners Co-Investment VI GenPar, LP .....         | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | Apogem Co-Invest VII GenPar, GP LLC .....                           | ..DE                   | ..NIA                              | Apogem Capital LLC .....                                     | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | Apogem Co-Invest VII, GenPar LP .....                               | ..DE                   | ..NIA                              | Apogem Co-Invest VII GenPar, GP LLC .....                    | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | Apogem Partners Co-Investment VII, LP .....                         | ..DE                   | ..NIA                              | Apogem Co-Invest VII, GenPar LP .....                        | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | GoldPoint Private Credit GenPar GP, LLC .....                       | ..DE                   | ..NIA                              | Apogem Capital LLC .....                                     | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              | 0001718352 |  | GoldPoint Private Credit Fund, LP .....                             | ..DE                   | ..NIA                              | Apogem Capital LLC .....                                     | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | Goldpoint Partners Canada GenPar, Inc. ....                         | ..CAN                  | ..NIA                              | Apogem Capital LLC .....                                     | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | NYLCAP Select Manager Canada Fund, LP .....                         | ..CAN                  | ..NIA                              | NYLCAP Canada GenPar, Inc. ....                              | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | NYLCAP Canada II GenPar, Inc. ....                                  | ..CAN                  | ..NIA                              | Apogem Capital LLC .....                                     | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | NYLCAP Select Manager Canada Fund II, L.P. ..                       | ..CAN                  | ..NIA                              | NYLCAP Canada II GenPar, Inc. ....                           | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | NYLIM Mezzanine Partners II GenPar GP, LLC ..                       | ..DE                   | ..NIA                              | Apogem Capital LLC .....                                     | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | NYLIM Mezzanine Partners II GenPar, LP .....                        | ..DE                   | ..NIA                              | NYLIM Mezzanine Partners II GenPar GP, LLC ..                | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | NYLCAP Mezzanine Partners III GenPar GP, LLC                        | ..DE                   | ..NIA                              | Apogem Capital LLC .....                                     | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | NYLCAP Mezzanine Partners III GenPar, LP .....                      | ..DE                   | ..NIA                              | NYLCAP Mezzanine Partners III GenPar GP, LLC                 | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | NYLCAP Mezzanine Partners III, LP .....                             | ..DE                   | ..NIA                              | NYLCAP Mezzanine Partners III GenPar, LP ..                  | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              | 0001483925 |  | NYLCAP Mezzanine Offshore Partners III, LP ..                       | ..CYM                  | ..NIA                              | NYLCAP Mezzanine Partners III GenPar GP, LLC                 | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | NYLCAP Select Manager GenPar GP, LLC .....                          | ..DE                   | ..NIA                              | Apogem Capital LLC .....                                     | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | NYLCAP Select Manager GenPar, LP .....                              | ..DE                   | ..NIA                              | NYLCAP Select Manager GenPar GP, LLC .....                   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              | 0001441093 |  | NYLCAP Select Manager Fund, LP .....                                | ..DE                   | ..NIA                              | NYLCAP Select Manager GenPar, LP .....                       | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | NYLCAP Select Manager Cayman Fund, LP .....                         | ..CYM                  | ..NIA                              | NYLCAP Select Manager GenPar GP, LLC .....                   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | NYLCAP Select Manager II GenPar GP, LLC .....                       | ..DE                   | ..NIA                              | Apogem Capital LLC .....                                     | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | NYLCAP Select Manager II GenPar GP, L.P. ....                       | ..CYM                  | ..NIA                              | NYLCAP Select Manager II GenPar GP, LLC .....                | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              | 0001520743 |  | NYLCAP Select Manager Fund II, L.P. ....                            | ..CYM                  | ..NIA                              | NYLCAP Select Manager II GenPar GP, LP .....                 | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | NYLCAP India Funding LLC .....                                      | ..DE                   | ..NIA                              | Apogem Capital LLC .....                                     | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | NYLIM-JB Asset Management Co. (Mauritius) LLC                       | ..MUS                  | ..NIA                              | NYLCAP India Funding LLC .....                               | Ownership.....   | 24.660                                       | New York Life Insurance Company .....      | ..NO                                 | 2  |
|            |            |                   |           |              | 0001356865 |  | New York Life Investment Management India Fund II, LLC .....        | ..MUS                  | ..NIA                              | NYLIM-JB Asset Management Co., LLC .....                     | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | New York Life Investment Management India Fund (FVC1) II, LLC ..... | ..MUS                  | ..NIA                              | New York Life Investment Management India Fund II, LLC ..... | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | NYLCAP India Funding III LLC .....                                  | ..DE                   | ..NIA                              | Apogem Capital LLC .....                                     | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |            |  | NYLIM-Jacob Ballas Asset Management Co. III, LLC .....              | ..MUS                  | ..NIA                              | NYLCAP India Funding III LLC .....                           | Ownership.....   | 24.660                                       | New York Life Insurance Company .....      | ..NO                                 | 3  |

## 13.13

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

[illegible]

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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) | *  |
|            |            |                   | 35-2476750 |              |            |  | PASCBF V Carry, LLC  | DE                    | NIA                               | PASBF V Carry Parent, LLC                                      | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 47-4523581 |              |            |  | PASCOPEF VI Carry Parent, LLC  | DE                    | NIA                               | Apogem Capital LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | PASCOPEF VI Carry, LLC   | DE                    | NIA                               | PASCOPEF VI Carry Parent, LLC                                  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | PASCOPEF VI GP, LLC  | DE                    | NIA                               | Apogem Capital LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 46-4301623 |              | 0001595889 |  | Private Advisors Small Company Private Equity Fund VI, LP            | DE                    | NIA                               | PASCOPEF VI GP, LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 98-1223903 |              | 0001635254 |  | Private Advisors Small Company Private Equity Fund VI (Cayman), LP   | CYM                   | NIA                               | PASCOPEF VI GP, LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | PASCOPEF VII GP, LLC   | DE                    | NIA                               | Apogem Capital LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 47-5430553 |              | 0001657189 |  | Private Advisors Small Company Private Equity Fund VII, LP           | DE                    | NIA                               | PASCOPEF VII GP, LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 98-1286549 |              | 0001711424 |  | Private Advisors Small Company Private Equity Fund VII (Cayman), LP  | CYM                   | NIA                               | PASCOPEF VII GP, LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | PASCOPEF VII Carry Parent, LLC                                       | DE                    | NIA                               | Apogem Capital LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 47-5442078 |              |            |  | PASCOPEF VII Carry, LLC  | DE                    | NIA                               | PASCOPEF VII Carry Parent LLC                                  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | PASCOPEF VIII GP LLC   | DE                    | NIA                               | Apogem Capital LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 82-2042371 |              |            |  | Private Advisors Small Company Private Equity Fund VIII, LP          | DE                    | NIA                               | PASCOPEF VIII GP LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 98-1417728 |              | 0001711426 |  | Private Advisors Small Company Private Equity Fund VIII (Cayman), LP | CYM                   | NIA                               | PASCOPEF VIII GP LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 84-1939809 |              |            |  | PASCOPEF IX GP, LLC  | DE                    | NIA                               | Apogem Capital LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 84-1800282 |              |            |  | PA Small Company Private Equity Fund IX, LP                          | DE                    | NIA                               | PASCOPEF IX GP, LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 98-1516465 |              |            |  | PA Small Company Private Equity Fund IX, (Cayman), LP                | CYM                   | NIA                               | PASCOPEF IX GP, LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | APEF X GP, LLC   | DE                    | NIA                               | Apogem Capital LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | Apogem Private Equity Fund X, LP                                     | DE                    | NIA                               | APEF X GP, LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 26-4331000 |              |            |  | Cuyahoga Capital Partners IV Management Group LLC                    | DE                    | NIA                               | Apogem Capital LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 26-4331219 |              | 0001514824 |  | Cuyahoga Capital Partners IV LP                                      | DE                    | NIA                               | Cuyahoga Capital Partners IV Management Group LLC              | Other  | 0.000  | New York Life Insurance Company            | NO                                   | 7  |
|            |            |                   | 26-3698069 | 3835342      |            |  | Cuyahoga Capital Emerging Buyout Partners Management Group LLC       | DE                    | NIA                               | Apogem Capital LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 26-3698209 | 3835351      |            |  | Cuyahoga Capital Emerging Buyout Partners LP                         | DE                    | NIA                               | Cuyahoga Capital Emerging Buyout Partners Management Group LLC | Other  | 0.000  | New York Life Insurance Company            | NO                                   | 7  |
|            |            |                   | 47-4479441 |              |            |  | PA Real Assets Carry Parent, LLC                                     | DE                    | NIA                               | Apogem Capital LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | PA Real Assets Carry, LLC  | DE                    | NIA                               | PA Real Assets Carry Parent, LLC                               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | PA Real Assets Carry Parent II, LLC                                  | DE                    | NIA                               | Apogem Capital LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 82-2582122 |              |            |  | PA Real Assets Carry II, LLC   | DE                    | NIA                               | PA Real Assets Carry Parent II, LLC                            | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | PA Emerging Manager Carry Parent, LLC                                | DE                    | NIA                               | Apogem Capital LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 47-4468334 |              |            |  | PA Emerging Manager Carry, LLC                                       | DE                    | NIA                               | PA Emerging Manager Carry Parent, LLC                          | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | PA Emerging Manager Carry Parent II, LLC                             | DE                    | NIA                               | Apogem Capital LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 82-2884836 |              |            |  | PA Emerging Manager Carry II, LLC                                    | DE                    | NIA                               | PA Emerging Manager Carry Parent II, LLC                       | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | RIC I GP, LLC  | DE                    | NIA                               | Apogem Capital LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 47-4146929 |              |            |  | Richmond Coinvestment Partners I, LP                                 | DE                    | NIA                               | RIC I GP, LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | RIC I Carry Parent, LLC  | DE                    | NIA                               | Apogem Capital LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 47-4511149 |              |            |  | RIC I Carry, LLC   | DE                    | NIA                               | RIC I Carry Parent, LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | PASF V GP, LLC   | DE                    | NIA                               | Apogem Capital LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 47-4252449 |              | 0001646590 |  | Private Advisors Secondary Fund V, LP                                | DE                    | NIA                               | PASF V GP, LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | PASF V Carry Parent, LLC   | DE                    | NIA                               | Apogem Capital LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 47-4498336 |              |            |  | PASF V Carry, LLC  | DE                    | NIA                               | PASF V Carry Parent, LLC                                       | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 84-3310049 |              |            |  | PASF VI GP, LLC  | DE                    | NIA                               | Apogem Capital LLC   | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 84-3090059 |              |            |  | PA Secondary Fund VI, LP   | DE                    | NIA                               | PASF VI GP, LLC  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | PA Secondary Fund VI Coinvestments, LP                               | DE                    | NIA                               | PASF VI GP, LLC  | Ownership  | 68.140                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | PA Secondary Fund VI (Cayman), LP                                    | CYM                   | NIA                               | PASF VI GP, LLC  | Ownership  | 68.140                                       | New York Life Insurance Company            | NO                                   |    |



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| 1          | 2          | 3                 | 4          | 5            | 6          | 7  | 8  | 9                     | 10                                | 11   | 12   | 13   | 14   | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|------------|--|--|-----------------------|-----------------------------------|--|--|--|--|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)   | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Per-centage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
|            |            |                   | 47-5323045 |              | 0001656546 |  | PARAF GP, LLC  | DE                    | NIA                               | Apogem Capital LLC                               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | Private Advisors Real Assets Fund, LP                      | DE                    | NIA                               | PARAF GP, LLC                                    | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | PARAF Carry Parent, LLC                                    | DE                    | NIA                               | Apogem Capital LLC                               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 47-5392508 |              |            |  | PARAF Carry, LLC   | DE                    | NIA                               | PARAF Carry Parent, LLC                          | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | PASCCIF GP, LLC  | DE                    | NIA                               | Apogem Capital LLC                               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | Private Advisors Small Company Coinvestment Fund, LP       | DE                    | NIA                               | PASCCIF GP, LLC                                  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 47-5230804 |              | 0001660017 |  | Private Advisors Small Company Coinvestment Fund ERISA, LP | DE                    | NIA                               | PASCCIF GP, LLC                                  | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 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 |              | 0001223706 |  | PA Real Assets Fund III, LP                                | DE                    | NIA                               | PARAF III GP LLC                                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | Private Advisors Hedged Equity Fund, Ltd.                  | CYM                   | NIA                               | Apogem Capital LLC                               | Other  | 0.000  | New York Life Insurance Company            | NO                                   | 7  |
|            |            |                   |            |              |            |  | Private Advisors Hedged Equity Fund (QP), Ltd.             | CYM                   | NIA                               | Apogem Capital LLC                               | Other  | 0.000  | New York Life Insurance Company            | NO                                   | 7  |
|            |            |                   | 20-1079864 |              | 0001459910 |  | Private Advisors Hedged Equity Master Fund, Ltd.           | CYM                   | NIA                               | Private Advisors Hedged Equity Fund (QP), Ltd.   | Other  | 0.000  | New York Life Insurance Company            | NO                                   | 7  |
|            |            |                   | 98-0626772 |              |            |  | SAF GP LLC   | DE                    | NIA                               | Apogem Capital LLC                               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 87-1875231 |              |            |  | Social Advancement Fund, LP                                | DE                    | NIA                               | SAF GP LLC                                       | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 87-1371149 |              |            |  | WTP GP, LLC  | DE                    | NIA                               | Apogem Capital LLC                               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 46-5163324 |              | 0001605509 |  | West Tower Partners, LP                                    | DE                    | NIA                               | Apogem Capital LLC                               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 98-1164867 |              | 0001605502 |  | West Tower Partners, Ltd.                                  | CYM                   | NIA                               | Apogem Capital LLC                               | Other  | 0.000  | New York Life Insurance Company            | NO                                   | 7  |
|            |            |                   | 98-1164329 |              |            |  | West Tower Partners SPC                                    | CYM                   | NIA                               | West Tower Partners, Ltd.                        | Other  | 0.000  | New York Life Insurance Company            | NO                                   | 7  |
|            |            |                   | 83-2670366 |              |            |  | Washington Pike GP, LLC                                    | DE                    | NIA                               | Apogem Capital LLC                               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 83-2634832 |              |            |  | Washington Pike, LP  | DE                    | NIA                               | Washington Pike GP, LLC                          | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 84-5036706 |              |            |  | RidgeLake Partners GP, LLC                                 | DE                    | NIA                               | Apogem Capital LLC                               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 84-5053710 |              |            |  | RidgeLake Partners, LP                                     | DE                    | NIA                               | RidgeLake Partners GP, LLC                       | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | NYLCAP Holdings (Mauritius)                                | MUS                   | NIA                               | Holdings LLC                                     | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | Jacob Ballas Capital India Pvt, Ltd.                       | MUS                   | NIA                               | NYLCAP Holdings (Mauritius)                      | Ownership  | 23.300                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | Industrial Assets Holdings Limited                         | MUS                   | NIA                               | NYLCAP Holdings (Mauritius)                      | Ownership  | 28.020                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | JB Cerestra Investment Management LLP                      | MUS                   | NIA                               | NYLCAP Holdings (Mauritius)                      | Ownership  | 12.580                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | New York Life Investment Management                        |                       |                                   | Holdings LLC                                     |  |  |  |                                      |    |
|            |            |                   | 22-3704242 |              | 0001103598 |  | NYLIM Service Company LLC                                  | DE                    | NIA                               | New York Life Investment Management 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                               | Holdings LLC                                     | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 52-2206685 |              | 0001133639 |  | NYLIM Fund II GP, LLC                                      | DE                    | NIA                               | New York Life Investment Management LLC          | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | NYLIM-TND, LLC   | DE                    | NIA                               | NYLIM Fund II GP, LLC                            | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | New York Life Investment Management Hong Kong Limited      | CHN                   | NIA                               | New York Life Investment Management LLC          | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | WFGH, GP LLC   | DE                    | NIA                               | New York Life Investment Management LLC          | Ownership  | 50.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            | 4643807      | 0001406803 |  | Workforce Housing Fund I – 2007, LP                        | DE                    | NIA                               | WFGH, GP LLC                                     | Ownership  | 50.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | New York Life Investment Management                        |                       |                                   | Holdings LLC                                     | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |            |  | IndexIQ Holdings LLC                                       | DE                    | NIA                               | Holdings LLC                                     | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| 1             | 2          | 3                       | 4            | 5               | 6          | 7  | 8   | 9                                 | 10   | 11  | 12<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Percent-<br>age | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>* |
|---------------|------------|-------------------------|--------------|-----------------|------------|--|---|-----------------------------------|--|---|---|---|---|--|---------|
| Group<br>Code | Group Name | NAIC<br>Company<br>Code | ID<br>Number | Federal<br>RSSD | CIK        | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates             | Domi-<br>ciliary<br>Loca-<br>tion | Relation-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person)             |   |   |   |  |         |
|               |            |                         | 02-0811751   |                 | 0001483922 | IndexIQ LLC  | IndexIQ LLC   | DE                                | NIA  | New York Life Investment Management Holdings LLC              | Ownership   | 74.370  | New York Life Insurance Company                     | NO   |         |
|               |            |                         | 02-0811751   |                 | 0001483922 | IndexIQ LLC  | IndexIQ LLC   | DE                                | NIA  | IndexIQ Holdings Inc.   | Ownership   | 25.630  | New York Life Insurance Company                     | NO   |         |
|               |            |                         | 02-0811753   |                 | 0001415996 | IndexIQ Advisors LLC   | IndexIQ Advisors LLC  | DE                                | NIA  | IndexIQ LLC   | Ownership   | 100.000   | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IndexIQ Active ETF Trust   | IndexIQ Active ETF Trust                                      | DE                                | NIA  | New York Life Insurance and Annuity Corporation               | Ownership   | 98.500  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IQ MacKay ESG Core Plus Bond ETF   | IQ MacKay ESG Core Plus Bond ETF                              | DE                                | NIA  | New York Life Investment Management LLC                       | Ownership   | 99.420  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IQ MacKay California Municipal Intermediate ETF                                    | IQ MacKay California Municipal Intermediate ETF               | DE                                | NIA  | New York Life Investment Management LLC                       | Ownership   | 46.670  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IQ MacKay California Municipal Intermediate ETF                                    | IQ MacKay California Municipal Intermediate ETF               | DE                                | NIA  | New York Life Insurance and Annuity Corporation               | Ownership   | 47.620  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IQ MacKay Multi-Sector Income ETF  | IQ MacKay Multi-Sector Income ETF                             | DE                                | NIA  | New York Life Investment Management LLC                       | Ownership   | 99.240  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IQ Winslow Focused Large Cap Growth ETF  | IQ Winslow Focused Large Cap Growth ETF                       | DE                                | NIA  | New York Life Investment Management LLC                       | Ownership   | 91.010  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IQ Winslow Large Cap Growth ETF  | IQ Winslow Large Cap Growth ETF                               | DE                                | NIA  | New York Life Investment Management LLC                       | Ownership   | 95.620  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IndexIQ ETF Trust  | IndexIQ ETF Trust   | DE                                | NIA  | New York Life Insurance Company                               | Ownership   | 10.200  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IQ 50 Percent Hedged FTSE International ETF  | IQ 50 Percent Hedged FTSE International ETF                   | DE                                | NIA  | New York Life Investment Management LLC                       | Ownership   | 51.160  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IQ 500 International ETF   | IQ 500 International ETF                                      | DE                                | NIA  | New York Life Investment Management LLC                       | Ownership   | 94.910  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IQ Chaikin US Large Cap ETF  | IQ Chaikin US Large Cap ETF                                   | DE                                | NIA  | New York Life Investment Management LLC                       | Ownership   | 98.530  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IQ Chaikin US Small Cap ETF  | IQ Chaikin US Small Cap ETF                                   | DE                                | NIA  | New York Life Investment Management LLC                       | Ownership   | 87.000  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IQ Clean Oceans ETF  | IQ Clean Oceans ETF   | DE                                | NIA  | New York Life Insurance and Annuity Corporation               | Ownership   | 75.520  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IQ Cleaner Transport ETF   | IQ Cleaner Transport ETF                                      | DE                                | NIA  | New York Life Insurance and Annuity Corporation               | Ownership   | 75.560  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IQ Engender Equality ETF   | IQ Engender Equality ETF                                      | DE                                | NIA  | New York Life Insurance and Annuity Corporation               | Ownership   | 79.910  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IQ FTSE International Eq Ccy Netrl ETF   | IQ FTSE International Eq Ccy Netrl ETF                        | DE                                | NIA  | New York Life Investment Management LLC                       | Ownership   | 79.910  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IQ Global Equity R&D Leaders ETF   | IQ Global Equity R&D Leaders ETF                              | DE                                | NIA  | New York Life Investment Management LLC                       | Ownership   | 94.800  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IQ Healthy Hearts ETF  | IQ Healthy Hearts ETF   | DE                                | NIA  | New York Life Insurance and Annuity Corporation               | Ownership   | 79.760  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IQ S&P High Yield Low Volatility Bd ETF  | IQ S&P High Yield Low Volatility Bd ETF                       | DE                                | NIA  | New York Life Investment Management LLC                       | Ownership   | 54.570  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IQ Candriam ESG International Equity ETF   | IQ Candriam ESG International Equity ETF                      | DE                                | NIA  | New York Life Investment Management Holdings LLC              | Ownership   | 93.260  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IQ Candriam ESG US Large Cap Equity ETF  | IQ Candriam ESG US Large Cap Equity ETF                       | DE                                | NIA  | New York Life Investment Management LLC                       | Ownership   | 83.930  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IQ U.S. Large Cap R&D Leaders ETF  | IQ U.S. Large Cap R&D Leaders ETF                             | DE                                | NIA  | New York Life Investment Management LLC                       | Ownership   | 95.100  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | IQ U.S. Mid Cap R&D Leaders ETF  | IQ U.S. Mid Cap R&D Leaders ETF                               | DE                                | NIA  | New York Life Investment Management LLC                       | Ownership   | 95.050  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | New York Life Investment Management Holdings International                         | New York Life Investment Management Holdings International    | LUX                               | NIA  | New York Life Investment Management Holdings LLC              | Ownership   | 100.000   | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | New York Life Investment Management Holdings II International                      | New York Life Investment Management Holdings II International | LUX                               | NIA  | New York Life Investment Management Holdings International    | Ownership   | 100.000   | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | Candriam Group   | Candriam Group  | LUX                               | NIA  | New York Life Investment Management Holdings II International | Ownership   | 100.000   | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | CGH UK Acquisition Company Limited   | CGH UK Acquisition Company Limited                            | GBR                               | NIA  | Candriam Group  | Ownership   | 100.000   | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | Tristan Capital Partners Holdings Limited  | Tristan Capital Partners Holdings Limited                     | GBR                               | NIA  | CGH UK Acquisition Company Limited                            | Ownership   | 49.000  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | Tristan Capital Holdings Limited   | Tristan Capital Holdings Limited                              | GBR                               | NIA  | Tristan Capital Partners Holdings Limited                     | Ownership   | 100.000   | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | Tristan Capital Partners LLP   | Tristan Capital Partners LLP                                  | GBR                               | NIA  | Tristan Capital Partners Holdings Limited                     | Ownership   | 100.000   | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | EPISO 4 Co-Investment LLP  | EPISO 4 Co-Investment LLP                                     | GBR                               | NIA  | Tristan Capital Partners Holdings Limited                     | Ownership   | 50.000  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | EPISO 4 (GP) LLP   | EPISO 4 (GP) LLP  | GBR                               | NIA  | EPISO 4 Co-Investment LLP                                     | Ownership   | 16.000  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | EPISO 4 Incentive Partners LLP   | EPISO 4 Incentive Partners LLP                                | GBR                               | NIA  | Tristan Capital Partners Holdings Limited                     | Ownership   | 4.700   | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | CCP 5 Co-Investment LLP  | CCP 5 Co-Investment LLP                                       | GBR                               | NIA  | Tristan Capital Partners Holdings Limited                     | Ownership   | 50.000  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | Tristan Capital Limited  | Tristan Capital Limited                                       | GBR                               | NIA  | Tristan Capital Partners Holdings Limited                     | Ownership   | 100.000   | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | Tristan Capital Partners LLP   | Tristan Capital Partners LLP                                  | GBR                               | NIA  | Tristan Capital Limited                                       | Ownership   | 92.000  | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | CCP III Co-Investment (GP) Limited   | CCP III Co-Investment (GP) Limited                            | GBR                               | NIA  | Tristan Capital Partners LLP                                  | Ownership   | 100.000   | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | CCP III Co-Investment LP   | CCP III Co-Investment LP                                      | GBR                               | NIA  | CCP III Co-Investment (GP) Limited                            | Ownership   | 100.000   | New York Life Insurance Company                     | NO   |         |
|               |            |                         |              |                 |            | CCP IV Co-Investment LP  | CCP IV Co-Investment LP                                       | GBR                               | NIA  | CCP III Co-Investment (GP) Limited                            | Ownership   | 100.000   | New York Life Insurance Company                     | NO   |         |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| 1             | 2          | 3                       | 4            | 5               | 6   | 7  | 8   | 9                                 | 10   | 11   | 12<br>Type<br>of Control<br>(Ownership,<br>Board,<br>Management,<br>Attorney-in-Fact,<br>Influence,<br>Other) | 13<br>If<br>Control<br>is<br>Owner-<br>ship<br>Provide<br>Percen-<br>tage | 14<br>Ultimate Controlling<br>Entity(ies)/Person(s) | 15<br>Is an<br>SCA<br>Filing<br>Re-<br>quired?<br>(Yes/No) | 16<br>* |
|---------------|------------|-------------------------|--------------|-----------------|-----|--|---|-----------------------------------|--|--|---|---|---|--|---------|
| Group<br>Code | Group Name | NAIC<br>Company<br>Code | ID<br>Number | Federal<br>RSSD | CIK | Name of Securities<br>Exchange<br>if Publicly Traded<br>(U.S. or<br>International) | Names of<br>Parent, Subsidiaries<br>Or Affiliates                         | Domi-<br>ciliary<br>Loca-<br>tion | Relation-<br>ship<br>to<br>Reporting<br>Entity | Directly Controlled by<br>(Name of Entity/Person)    |   |   |   |  |         |
|               |            |                         |              |                 |     |  | CCP III (GP) LLP  | .GBR                              | NIA  | Tristan Capital Partners LLP                         | Ownership   | 50.000  | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | CCP III Incentive Partners (GP) Limited                                   | .GBR                              | NIA  | Tristan Capital Partners LLP                         | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | CCP III Incentive Partners LP   | .GBR                              | NIA  | CCP III Incentive Partners (GP) Limited              | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | CCP IV Incentive Partners LP  | .GBR                              | NIA  | CCP III Incentive Partners (GP) Limited              | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | Curzon Capital Partners III (GP) Limited                                  | .GBR                              | NIA  | Tristan Capital Partners LLP                         | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | CCP III (GP) LLP  | .GBR                              | NIA  | Curzon Capital Partners III (GP) Limited             | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | EPISO 3 Co-Investment (GP) Limited  | .GBR                              | NIA  | Tristan Capital Partners LLP                         | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | EPISO 3 Co-Investment LP  | .GBR                              | NIA  | EPISO 3 Co-Investment (GP) Limited                   | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | EPISO 3 Incentive Partners (GP) Limited                                   | .GBR                              | NIA  | Tristan Capital Partners LLP                         | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | EPISO 3 Incentive Partners LP   | .GBR                              | NIA  | EPISO 3 Incentive Partners (GP) Limited              | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | EPISO 3 IOM Limited   | .JMN                              | NIA  | Tristan Capital Partners LLP                         | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | CCP IV (GP) LLP   | .GBR                              | NIA  | Tristan Capital Partners LLP                         | Ownership   | 50.000  | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | Curzon Capital Partners IV (GP) Limited                                   | .GBR                              | NIA  | Tristan Capital Partners LLP                         | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | CCP 5 GP LLP  | .GBR                              | NIA  | Tristan Capital Partners LLP                         | Ownership   | 33.000  | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | CCP 5 Pool Partnership GP Limited   | .NJ                               | NIA  | Tristan Capital Partners LLP                         | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | CCP 5 Pool Partnership SLP  | .NJ                               | NIA  | CCP 5 Pool Partnership GP Limited                    | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | Tristan Capital Partners Asset Management<br>Limited                      | .GBR                              | NIA  | Tristan Capital Partners LLP                         | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | TCP Poland Spolka z ograniczona<br>odpowiedzialnoscia                     | .POL                              | NIA  | Tristan Capital Partners Asset Management<br>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<br>Investors Feeder Verwaltungs GmbH | .DEU                              | NIA  | TCP Incentive Partners (GP) S.á.r.l.                 | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | EPISO 4 (GP) S.á.r.l.   | .LUX                              | NIA  | Tristan Capital Partners LLP                         | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | EPISO 4 (GP) II S.á.r.l.  | .LUX                              | NIA  | Tristan Capital Partners LLP                         | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | Tristan (Holdings) Limited  | .GBR                              | NIA  | CGH UK Acquisition Company Limited                   | Ownership   | 40.000  | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | EPISO 3 Feeder (GP) Limited   | .GBR                              | NIA  | Tristan (Holdings) Limited                           | Ownership   | 40.000  | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | CCP V Feeder (GP) LLP   | .GBR                              | NIA  | Tristan (Holdings) Limited                           | Ownership   | 40.000  | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | EPISO 4 Feeder (GP) LLP   | .GBR                              | NIA  | Tristan (Holdings) Limited                           | Ownership   | 40.000  | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | CCP 5 Feeder LLP  | .GBR                              | NIA  | Tristan (Holdings) Limited                           | Ownership   | 40.000  | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | Tristan Global Securities GP Limited                                      | .CYM                              | NIA  | Tristan (Holdings) Limited                           | Ownership   | 40.000  | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | Tristan Global Securities LP  | .CYM                              | NIA  | Tristan Global Securities GP Limited                 | Ownership   | 40.000  | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | Candriam Luxco S.á.r.l.   | .LUX                              | NIA  | Candriam Group                                       | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | Candriam Luxembourg   | .LUX                              | NIA  | Candriam Group                                       | Ownership   | 90.585  | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | Candriam Belgium  | .BEL                              | NIA  | Candriam Luxembourg                                  | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | Candriam France   | .FRA                              | NIA  | Candriam Luxembourg                                  | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | Candriam Monétaire SICAV  | .FRA                              | NIA  | Candriam Belgium                                     | Ownership   | 2.750   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | Candriam Monétaire SICAV  | .FRA                              | NIA  | Candriam France                                      | Ownership   | 2.280   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | Candriam Monétaire SICAV  | .FRA                              | NIA  | Cordius CIG  | Ownership   | 0.010   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | Candriam Switzerland LLC  | .CHE                              | NIA  | Candriam Luxembourg                                  | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | Candriam GP   | .LUX                              | NIA  | Candriam Luxembourg                                  | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | KTA Holdco  | .LUX                              | NIA  | Candriam Luxembourg                                  | Ownership   | 66.670  | New York Life Insurance Company                     | .NO  |         |
|               |            |                         |              |                 |     |  | KTA Holdco  | .LUX                              | NIA  | New York Life Insurance and Annuity<br>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.,<br>SICAV-SIF                    | .LUX                              | NIA  | Kartesia GP III                                      | Ownership   | 100.000   | New York Life Insurance Company                     | .NO  |         |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4         | 5            | 6   | 7  | 8   | 9                     | 10                                | 11  | 12   | 13   | 14   | 15                                   | 16 |
|------------|------------|-------------------|-----------|--------------|-----|--|---|-----------------------|-----------------------------------|---|--|--|--|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates           | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)            | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
|            |            |                   |           |              |     |  | Kartesia Securities .....                             | .LUX                  | .NIA                              | Kartesia Credit Opportunities III S.C.A., SICAV-SIF ..... | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Kartesia III Topco S.?.r.l. ....                      | .LUX                  | .NIA                              | Kartesia Credit Opportunities III S.C.A., SICAV-SIF ..... | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Kartesia GP IV .....                                  | .LUX                  | .NIA                              | Kartesia Management SA .....                              | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Kartesia Credit Opportunities IV SCS SICAV-SIF .....  | .LUX                  | .NIA                              | Kartesia GP IV .....                                      | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Kartesia Securities IV .....                          | .LUX                  | .NIA                              | Kartesia Credit Opportunities IV SCS SICAV-SIF .....      | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Kartesia Securities IV Topco S.?.r.l. ....            | .LUX                  | .NIA                              | Kartesia Credit Opportunities IV SCS SICAV-SIF .....      | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Kartesia Master GP .....                              | .LUX                  | .NIA                              | Kartesia Management SA .....                              | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Kartesia Credit Opportunities V Feeder SCS ..         | .LUX                  | .NIA                              | Kartesia Master GP .....                                  | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Kartesia Senior Opportunities I SCS, SICAV-RAIF ..... | .LUX                  | .NIA                              | Kartesia Master GP .....                                  | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | KASS Uneveled S.?.r.l. ....                           | .LUX                  | .NIA                              | Kartesia Senior Opportunities I SCS, SICAV-RAIF .....     | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | KSO I Topco S.?.r.l. ....                             | .LUX                  | .NIA                              | KASS Uneveled S.?.r.l. ....                               | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Kartesia Credit Opportunities V SCS .....             | .LUX                  | .NIA                              | Kartesia Master GP .....                                  | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Kartesia Securities V S.?.r.l. ....                   | .LUX                  | .NIA                              | Kartesia Credit Opportunities V SCS .....                 | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Cordius .....   | .LUX                  | .NIA                              | Candriam Luxembourg .....                                 | Ownership.....   | 4.950  | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Cordius .....   | .LUX                  | .NIA                              | Candriam Belgium .....                                    | Ownership.....   | 5.130  | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Cordius CIG .....                                     | .LUX                  | .NIA                              | Candriam Belgium .....                                    | Ownership.....   | 50.880                                       | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Cordius CIG .....                                     | .LUX                  | .NIA                              | Candriam Luxembourg .....                                 | Ownership.....   | 49.120                                       | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | IndexIQ .....   | .LUX                  | .NIA                              | Cordius CIG .....   | Ownership.....   | 0.420  | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | IndexIQ Factors Sustainable Corporate Euro Bond ..... | .LUX                  | .NIA                              | Cordius CIG .....   | Ownership.....   | 20.000                                       | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | IndexIQ Factors Sustainable EMU Equity .....          | .LUX                  | .NIA                              | Cordius CIG .....   | Ownership.....   | 3.490  | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | IndexIQ Factors Sustainable Europe Equity ....        | .LUX                  | .NIA                              | Cordius CIG .....   | Ownership.....   | 0.290  | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | IndexIQ Factors Sustainable Japan Equity .....        | .LUX                  | .NIA                              | Cordius CIG .....   | Ownership.....   | 0.130  | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | IndexIQ Factors Sustainable Sovereign Euro Bond ..... | .LUX                  | .NIA                              | Cordius CIG .....   | Ownership.....   | 0.730  | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Candriam Absolute Return .....                        | .LUX                  | .NIA                              | Cordius CIG .....   | Ownership.....   | 0.910  | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Candriam Absolute Return Equity Market .....          |                       |                                   |   |  |  |  |                                      |    |
|            |            |                   |           |              |     |  | Neutral .....   | .LUX                  | .NIA                              | Cordius CIG .....   | Ownership.....   | 0.910  | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Candriam Alternative .....                            | .LUX                  | .NIA                              | Candriam Luxembourg .....                                 | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Candriam Alternative Systemat .....                   | .LUX                  | .NIA                              | Candriam Luxembourg .....                                 | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  |   |                       |                                   | New York Life Insurance and Annuity Corporation .....     | Ownership.....   | 0.200  | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Candriam Bonds .....                                  | .LUX                  | .NIA                              | Cordius CIG .....   | Ownership.....   | 0.010  | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Candriam Bonds Capital Securities .....               | .LUX                  | .NIA                              | New York Life Insurance and Annuity Corporation .....     | Ownership.....   | 19.780                                       | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  |   |                       |                                   | Cordius CIG .....   | Ownership.....   | 0.010  | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Candriam Bonds Credit Alpha .....                     | .LUX                  | .NIA                              |   |  |  |  |                                      |    |
|            |            |                   |           |              |     |  | Candriam Bonds Credit Alpha .....                     | .LUX                  | .NIA                              | Cordius CIG .....   | Ownership.....   | 0.010  | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Candriam Bonds Emerging Debt Local Currencies .....   | .LUX                  | .NIA                              | Cordius CIG .....   | Ownership.....   | 0.020  | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  |   |                       |                                   | Cordius CIG .....   | Ownership.....   | 0.010  | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Candriam Bonds Emerging Markets Corporate .....       | .LUX                  | .NIA                              | Cordius CIG .....   | Ownership.....   | 0.010  | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Candriam Bonds Emerging Markets Total Return .....    | .LUX                  | .NIA                              | Cordius CIG .....   | Ownership.....   | 0.010  | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  |   |                       |                                   | Cordius CIG .....   | Ownership.....   | 0.020  | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Candriam Bonds Euro Long Term .....                   | .LUX                  | .NIA                              | Candriam Luxembourg .....                                 | Ownership.....   | 0.020  | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Candriam Bonds International .....                    | .LUX                  | .NIA                              | Cordius CIG .....   | Ownership.....   | 1.730  | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |           |              |     |  | Candriam Diversified Futures .....                    |                       |                                   | 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                                 |    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1          | 2          | 3                 | 4         | 5            | 6   | 7  | 8  | 9                     | 10                                | 11   | 12   | 13   | 14   | 15                                   | 16 |
|------------|------------|-------------------|-----------|--------------|-----|--|--|-----------------------|-----------------------------------|--|--|--|--|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates              | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Per-centage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
|            |            |                   |           |              |     |  | Candriam Equities L EMU Innovation .....                 | .LUX                  | NIA.....                          | Cordius CIG .....                              | Ownership.....   | 0.010 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam Equities L Meta Globe .....                     | .LUX                  | NIA.....                          | Cordius CIG .....                              | Ownership.....   | 75.020 .....                                 | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam Equities L Risk Arbitrage .....                 |                       |                                   | New York Life Insurance and Annuity .....      |  |  |  |                                      |    |
|            |            |                   |           |              |     |  | Opportunities .....                                      | .LUX                  | NIA.....                          | Corporation .....                              | Ownership.....   | 14.030 .....                                 | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam Equities L Risk Arbitrage .....                 |                       |                                   |  |  |  |  |                                      |    |
|            |            |                   |           |              |     |  | Opportunities .....                                      | .LUX                  | NIA.....                          | Cordius CIG .....                              | Ownership.....   | 0.010 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  |  |                       |                                   | New York Life Insurance and Annuity .....      |  |  |  |                                      |    |
|            |            |                   |           |              |     |  | Candriam GF .....  | .LUX                  | NIA.....                          | Corporation .....                              | Ownership.....   | 50.330 .....                                 | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam GF .....  | .LUX                  | NIA.....                          | Cordius CIG .....                              | Ownership.....   | 0.020 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam GF AUSBIL Global Essential Infrastructure ..... |                       |                                   | New York Life Insurance and Annuity .....      |  |  |  |                                      |    |
|            |            |                   |           |              |     |  | Candriam GF AUSBIL Global Essential Infrastructure ..... | .LUX                  | NIA.....                          | Corporation .....                              | Ownership.....   | 89.300 .....                                 | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam GF Short Duration US High Yield Bonds .....     |                       |                                   |  |  |  |  |                                      |    |
|            |            |                   |           |              |     |  |  | .LUX                  | NIA.....                          | Cordius CIG .....                              | Ownership.....   | 0.020 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  |  |                       |                                   | New York Life Insurance and Annuity .....      |  |  |  |                                      |    |
|            |            |                   |           |              |     |  | Candriam GF US Corporate Bonds .....                     | .LUX                  | NIA.....                          | Corporation .....                              | Ownership.....   | 0.180 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  |  |                       |                                   | New York Life Insurance and Annuity .....      |  |  |  |                                      |    |
|            |            |                   |           |              |     |  | Candriam GF US High Yield Corporate Bonds .....          | .LUX                  | NIA.....                          | Corporation .....                              | Ownership.....   | 96.290 .....                                 | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam GF US High Yield Corporate Bonds .....          | .LUX                  | NIA.....                          | Cordius CIG .....                              | Ownership.....   | 33.570 .....                                 | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam GF US High Yield Corporate Bonds .....          | .LUX                  | NIA.....                          | Ownership.....                                 | 0.020 .....  | New York Life Insurance Company .....        | ..NO.....                                  |                                      |    |
|            |            |                   |           |              |     |  |  |                       |                                   | New York Life Insurance and Annuity .....      |  |  |  |                                      |    |
|            |            |                   |           |              |     |  | Candriam Impact One .....                                | .LUX                  | NIA.....                          | Corporation .....                              | Ownership.....   | 30.620 .....                                 | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam L .....   | .LUX                  | NIA.....                          | Cordius CIG .....                              | Ownership.....   | 0.060 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam L Dynamic Asset Allocation .....                | .LUX                  | NIA.....                          | Cordius CIG .....                              | Ownership.....   | 4.570 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam L Multi-Asset Income & Growth .....             | .LUX                  | NIA.....                          | Cordius CIG .....                              | Ownership.....   | 0.010 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam L Multi-Asset Premia .....                      | .LUX                  | NIA.....                          | Cordius CIG .....                              | Ownership.....   | 0.030 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam M .....   | .LUX                  | NIA.....                          | Cordius CIG .....                              | Ownership.....   | 0.040 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam M Global Trading .....                          | .LUX                  | NIA.....                          | Cordius CIG .....                              | Ownership.....   | 0.040 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam M Impact Finance .....                          | .LUX                  | NIA.....                          | Cordius CIG .....                              | Ownership.....   | 0.030 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam M Multi Strategies .....                        | .LUX                  | NIA.....                          | Cordius CIG .....                              | Ownership.....   | 0.050 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam MM Multi Strategies .....                       | .FRA                  | NIA.....                          | Cordius CIG .....                              | Ownership.....   | 4.310 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam Multi-Strategies .....                          | .FRA                  | NIA.....                          | Candriam Belgium .....                         | Ownership.....   | 16.510 .....                                 | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam Multi-Strategies .....                          | .FRA                  | NIA.....                          | Candriam France .....                          | Ownership.....   | 25.320 .....                                 | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam Multi-Strategies .....                          | .FRA                  | NIA.....                          | Candriam Luxembourg .....                      | Ownership.....   | 58.140 .....                                 | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam Multi-Strategies .....                          | .FRA                  | NIA.....                          | Cordius CIG .....                              | Ownership.....   | 0.010 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  |  |                       |                                   | New York Life Insurance and Annuity .....      |  |  |  |                                      |    |
|            |            |                   |           |              |     |  | Candriam Sustainable .....                               | .LUX                  | NIA.....                          | Corporation .....                              | Ownership.....   | 0.100 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam Sustainable Bond Global .....                   | .LUX                  | NIA.....                          | Cordius CIG .....                              | Ownership.....   | 0.010 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Candriam Sustainable Bond Global Convertible .....       |                       |                                   |  |  |  |  |                                      |    |
|            |            |                   |           |              |     |  |  | .LUX                  | NIA.....                          | Cordius CIG .....                              | Ownership.....   | 0.010 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  |  |                       |                                   | New York Life Insurance and Annuity .....      |  |  |  |                                      |    |
|            |            |                   |           |              |     |  | Candriam Sustainable Bond Impact .....                   | .LUX                  | NIA.....                          | 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.....                            |    |
|            |            |                   |           |              |     |  |  |                       |                                   | New York Life Insurance and Annuity .....      |  |  |  |                                      |    |
|            |            |                   |           |              |     |  | Candriam World Alternative .....                         | .LUX                  | NIA.....                          | Corporation .....                              | Ownership.....   | 33.080 .....                                 | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  |  |                       |                                   | New York Life Insurance and Annuity .....      |  |  |  |                                      |    |
|            |            |                   |           |              |     |  | Candriam World Alternative Alphamax .....                | .LUX                  | NIA.....                          | Corporation .....                              | Ownership.....   | 33.630 .....                                 | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Cleome Index Euro Long Term Bonds .....                  | .LUX                  | NIA.....                          | Cleome Index .....                             | Ownership.....   | 0.050 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Cleome Index Global Equities .....                       | .LUX                  | NIA.....                          | Cleome Index .....                             | Ownership.....   | 0.090 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Cleome Index World Equities .....                        | .LUX                  | NIA.....                          | Cleome Index .....                             | Ownership.....   | 0.010 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Paricor .....  | .LUX                  | NIA.....                          | Cordius CIG .....                              | Ownership.....   | 0.060 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |
|            |            |                   |           |              |     |  | Paricor Patrimonium .....                                | .LUX                  | NIA.....                          | Cordius CIG .....                              | Ownership.....   | 0.070 .....                                  | New York Life Insurance Company .....      | ..NO.....                            |    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| 1          | 2          | 3                 | 4          | 5            | 6          | 7  | 8   | 9                     | 10                                | 11  | 12   | 13   | 14   | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|------------|--|---|-----------------------|-----------------------------------|---|--|--|--|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK        | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates                     | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person)                      | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
|            |            |                   |            |              |            |  | Ausbil Investment Management Limited .....                      | ..AUS                 | ..NIA                             | New York Life Investment Management Holdings II International ..... | Ownership.....   | 79.570                                       | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | Ausbil Australia Pty. Ltd. ....                                 | ..AUS                 | ..NIA                             | Ausbil Investment Management Limited .....                          | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | Ausbil Asset Management Pty. Ltd. ....                          | ..AUS                 | ..NIA                             | Ausbil Investment Management Limited .....                          | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | Ausbil Global Infrastructure Pty. Limited ....                  | ..AUS                 | ..NIA                             | Ausbil Investment Management Limited .....                          | Ownership.....   | 55.000                                       | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | ISPT Holding .....  | ..AUS                 | ..NIA                             | Ausbil Investment Management Limited .....                          | Ownership.....   | 0.370  | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | Ausbil Investment Management Limited Employee Share Trust ..... | ..AUS                 | ..NIA                             | Ausbil Investment Management Limited .....                          | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | Ausbil 130/30 Focus Fund .....                                  | ..AUS                 | ..NIA                             | Ausbil Investment Management Limited .....                          | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 | 10 |
|            |            |                   |            |              |            |  |   |                       |                                   | New York Life Insurance and Annuity Corporation .....               | Ownership.....   | 12.350                                       | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | Ausbil Active Sustainable Equity Fund .....                     | ..AUS                 | ..NIA                             | Ausbil Investment Management Limited .....                          | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | Ausbil Australian Active Equity Fund .....                      | ..AUS                 | ..NIA                             | Ausbil Investment Management Limited .....                          | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | Ausbil Australian Concentrated Equity Fund ..                   | ..AUS                 | ..NIA                             | Ausbil Investment Management Limited .....                          | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | Ausbil Australian Emerging Leaders Fund .....                   | ..AUS                 | ..NIA                             | Ausbil Investment Management Limited .....                          | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | Ausbil Australian Geared Equity Fund .....                      | ..AUS                 | ..NIA                             | Ausbil Investment Management Limited .....                          | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | Ausbil Australian Smallcap Fund .....                           | ..AUS                 | ..NIA                             | Ausbil Investment Management Limited .....                          | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | Ausbil Balanced Fund .....                                      | ..AUS                 | ..NIA                             | Ausbil Investment Management Limited .....                          | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | Ausbil EGS Focus Fund .....                                     | ..AUS                 | ..NIA                             | Ausbil Investment Management Limited .....                          | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  |   |                       |                                   | New York Life Insurance and Annuity Corporation .....               | Ownership.....   | 28.230                                       | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | Ausbil IT – Ausbil Global SmallCap Fund .....                   | ..AUS                 | ..NIA                             | New York Life Insurance and Annuity Corporation .....               | Ownership.....   | 98.740                                       | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | Ausbil IT – MacKay Shields Multi-Sector Bond Fund .....         | ..AUS                 | ..NIA                             | New York Life Insurance and Annuity Corporation .....               | Ownership.....   | 11.600                                       | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | Ausbil IT Ausbil Long Short Focus Fund .....                    | ..AUS                 | ..NIA                             | New York Life Investment Management Holdings LLC .....              | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   | 56-2412827 | 3663273      | 0000914898 |  | NYLIFE Distributors LLC .....                                   | ..DE                  | ..NIA                             | NVLife Real Estate Holdings, LLC .....                              | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   | 27-0169511 |              |            |  | Huntsville NYL LLC .....  | ..DE                  | ..NIA                             | NVLife Real Estate Holdings, LLC .....                              | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | CC Acquisitions, LP .....                                       | ..DE                  | ..NIA                             | NVLife Real Estate Holdings, LLC .....                              | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   | 61-1724274 |              |            |  | REEP-IND Cedar Farms TN LLC .....                               | ..DE                  | ..NIA                             | NVLife Real Estate Holdings, LLC .....                              | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   | 46-3561738 |              |            |  | REEP-IND Continental NC LLC .....                               | ..DE                  | ..NIA                             | NVLife Real Estate Holdings, LLC .....                              | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   | 35-2496884 |              |            |  | REEP-IND Continental NC LLC .....                               | ..DE                  | ..NIA                             | REEP-IND Continental NC LLC .....                                   | Ownership.....   | 93.000                                       | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | REEP-LRC Industrial LLC .....                                   | ..DE                  | ..NIA                             | LRC-Patriot, LLC .....  | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | REEP-IND Forest Park NJ LLC .....                               | ..DE                  | ..NIA                             | NVLife Real Estate Holdings, LLC .....                              | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | FP Building 4 LLC .....   | ..DE                  | ..NIA                             | REEP-IND Forest Park NJ LLC .....                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | FP Building 1-2-3 LLC .....                                     | ..DE                  | ..NIA                             | REEP-IND Forest Park NJ LLC .....                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | FP Building 17, LLC .....                                       | ..DE                  | ..NIA                             | REEP-IND Forest Park NJ LLC .....                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | FP Building 20, LLC .....                                       | ..DE                  | ..NIA                             | REEP-IND Forest Park NJ LLC .....                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | FP Mantua Grove LLC .....                                       | ..DE                  | ..NIA                             | REEP-IND Forest Park NJ LLC .....                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | FP Lot 1.01 LLC .....   | ..DE                  | ..NIA                             | REEP-IND Forest Park NJ LLC .....                                   | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | REEP-IND NJ LLC .....   | ..DE                  | ..NIA                             | NVLife Real Estate Holdings, LLC .....                              | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | NJIND JV LLC .....  | ..DE                  | ..NIA                             | REEP-IND NJ LLC .....   | Ownership.....   | 93.000                                       | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | NJIND Hook Road LLC .....                                       | ..DE                  | ..NIA                             | NJIND JV LLC .....  | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | NJIND Bay Avenue LLC .....                                      | ..DE                  | ..NIA                             | NJIND JV LLC .....  | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | NJIND Bay Avenue Urban Renewal LLC .....                        | ..DE                  | ..NIA                             | NJIND JV LLC .....  | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | NJIND Corbin Street LLC .....                                   | ..DE                  | ..NIA                             | NJIND JV LLC .....  | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   | 46-2951535 |              |            |  | REEP-MF Cumberland TN LLC .....                                 | ..DE                  | ..NIA                             | NVLife Real Estate Holdings, LLC .....                              | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   | 20-1807159 |              |            |  | Cumberland Apartments, LLC .....                                | ..TN                  | ..NIA                             | REEP-MF Cumberland TN LLC .....                                     | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | REEP-MF Enclave TX LLC .....                                    | ..DE                  | ..NIA                             | NVLife Real Estate Holdings, LLC .....                              | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | REEP-MF Marina Landing WA LLC .....                             | ..DE                  | ..NIA                             | NVLife Real Estate Holdings, LLC .....                              | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | REEP-SP Marina Landing LLC .....                                | ..DE                  | ..NIA                             | REEP-MF Marina Landing WA LLC .....                                 | Ownership.....   | 98.000                                       | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | REEP-MF Mira Loma II TX LLC .....                               | ..DE                  | ..NIA                             | NVLife Real Estate Holdings, LLC .....                              | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | Mira Loma II, LLC .....   | ..DE                  | ..NIA                             | REEP-MF Mira Loma II TX LLC .....                                   | Ownership.....   | 50.000                                       | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | REEP-MF Summitt Ridge CO LLC .....                              | ..DE                  | ..NIA                             | NVLife Real Estate Holdings, LLC .....                              | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |
|            |            |                   |            |              |            |  | REEP-MF Woodridge IL LLC .....                                  | ..DE                  | ..NIA                             | NVLife Real Estate Holdings, LLC .....                              | Ownership.....   | 100.000                                      | New York Life Insurance Company .....      | ..NO                                 |    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

| 1          | 2          | 3                 | 4          | 5            | 6   | 7  | 8   | 9                     | 10                                | 11   | 12   | 13   | 14   | 15                                   | 16 |
|------------|------------|-------------------|------------|--------------|-----|--|---|-----------------------|-----------------------------------|--|--|--|--|--------------------------------------|----|
| Group Code | Group Name | NAIC Company Code | ID Number  | Federal RSSD | CIK | Name of Securities Exchange if Publicly Traded (U.S. or International) | Names of Parent, Subsidiaries Or Affiliates | Domi-ciliary Location | Relation-ship to Reporting Entity | Directly Controlled by (Name of Entity/Person) | Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other) | If Control is Owner-ship Provide Percen-tage | Ultimate Controlling Entity(ies)/Person(s) | Is an SCA Filing Re-quired? (Yes/No) | *  |
|            |            |                   |            |              |     |  | REEP-OF Centerpointe VA LLC                 | DE                    | NIA                               | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | Centerpointe Fairfax Holdings LLC           | DE                    | NIA                               | REEP-OF Centerpointe VA LLC                    | Ownership  | 50.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-OFC 575 Lex NY LLC                     | DE                    | NIA                               | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-OFC 575 Lex NY GP LLC                  | DE                    | NIA                               | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | Maple REEP-OFC 575 Lex Holdings LP          | DE                    | NIA                               | REEP-OFC 575 Lex NY GP LLC                     | Ownership  | 50.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | Maple REEP-OFC 575 Lex Owner LLC            | DE                    | NIA                               | REEP-OFC 575 Lex NY GP LLC                     | Ownership  | 50.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-RTL SASI GA LLC                        | DE                    | NIA                               | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-RTL Bradford PA LLC                    | DE                    | NIA                               | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-OFC Royal Centre GA LLC                | DE                    | NIA                               | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-RTL CTC NY LLC                         | DE                    | NIA                               | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-OFC 5005 LBJ Freeway TX LLC            | DE                    | NIA                               | NVLife 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                               | NVLife 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                               | NVLife 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                               | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-OFC Viridian AZ LLC                    | DE                    | NIA                               | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-Hines Viridian JV LLC                  | DE                    | NIA                               | REEP-OFC Viridian AZ LLC                       | Ownership  | 73.031                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-OFC 2300 EMPIRE LLC                    | DE                    | NIA                               | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-MF Wynnewood PA LLC                    | DE                    | NIA                               | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 30-1018932 |              |     |  | Wynnewood JV LLC                            | DE                    | NIA                               | REEP-MF Wynnewood PA LLC                       | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-MU Fayetteville NC LLC                 | DE                    | NIA                               | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | 501 Fayetteville JV LLC                     | DE                    | NIA                               | REEP-MU Fayetteville NC LLC                    | Ownership  | 85.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | 501 Fayetteville Owner LLC                  | DE                    | NIA                               | 501 Fayetteville JV LLC                        | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-MU SOUTH GRAHAM NC LLC                 | DE                    | NIA                               | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | 401 SOUTH GRAHAM JV LLC                     | DE                    | NIA                               | REEP-MU SOUTH GRAHAM NC LLC                    | Ownership  | 90.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | 401 SOUTH GRAHAM OWNER LLC                  | DE                    | NIA                               | 401 SOUTH GRAHAM JV LLC                        | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-IND COMMERCE CITY CO LLC               | DE                    | NIA                               | NVLife 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                               | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-WP ART TOWER JV LLC                    | DE                    | NIA                               | REEP-MF ART TOWER OR LLC                       | Ownership  | 95.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-OFC Mass Ave MA LLC                    | DE                    | NIA                               | NVLife Real Estate Holdings, LLC               | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 85-3570605 |              |     |  | REEP-MF FARMINGTON IL LLC                   | DE                    | NIA                               | NVLife 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                               | NVLife Real Estate Holdings LLC                | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 87-2917401 |              |     |  | REEP-LP BELLEVUE STATION JV LLC             | DE                    | NIA                               | REEP-MF BELLEVUE STATION WA LLC                | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-HINES ENCLAVE POINT AZ LLC             | DE                    | NIA                               | NVLife Real Estate Holdings LLC                | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-HINES ENCLAVE POINT JV LLC             | DE                    | NIA                               | REEP-HINES ENCLAVE POINT AZ LLC                | Ownership  | 50.000                                       | New York Life Insurance Company            | NO                                   |    |
|            |            |                   |            |              |     |  | REEP-MF WILDHORSE RANCH TX LLC              | DE                    | NIA                               | NVLife Real Estate Holdings LLC                | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |
|            |            |                   | 87-2917401 |              |     |  | REEP-WP WILDHORSE RANCH JV LLC              | DE                    | NIA                               | REEP-MF WILDHORSE RANCH TX LLC                 | Ownership  | 100.000                                      | New York Life Insurance Company            | NO                                   |    |

| Asterisk | Explanation   |
|----------|---|
| 1        | Contractual Client – Madison Capital Funding LLC, an indirect wholly owned affiliate of the Company, has contractual control of this entity's loan portfolio. |
| 2        | Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares.                                 |
| 3        | Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares.                          |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

| Asterisk | Explanation   |
|----------|---|
| 4 .....  | Investment Pool – Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company. ....                            |
| 5 .....  | Reliance Relationship – Entire proceeds of the entity are invested in a funding agreement of the Company. ....  |
| 6 .....  | Energy Contracts and Aircraft Loans Investments – with 100% of the investments coming from the Company and its wholly owned affiliate New York Life Insurance and Annuity Corporation. .... |
| 7 .....  | Control of this entity is pursuant to an investment management contract with Apogem Capital LLC, or affiliate, not through ownership of voting interests. ....                              |
| 8 .....  | Investment Pool – Investment pool of mixed assets managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company. ....                               |
| 9 .....  | Control of this entity is pursuant to a management contract with NYL Investors LLC. ....  |
| 10 ..... | Ausbil Investment Management Limited has sole authority over the management of the fund. ....   |
| 11 ..... | Investment Pool – Bankruptcy-remote special purpose investment pool vehicle for issuing notes. ....   |
| 12 ..... | Investment Pool – Investment pool of leveraged loans managed by Flatiron RR LLC, Manager Series. ....   |



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

AUGUST FILING

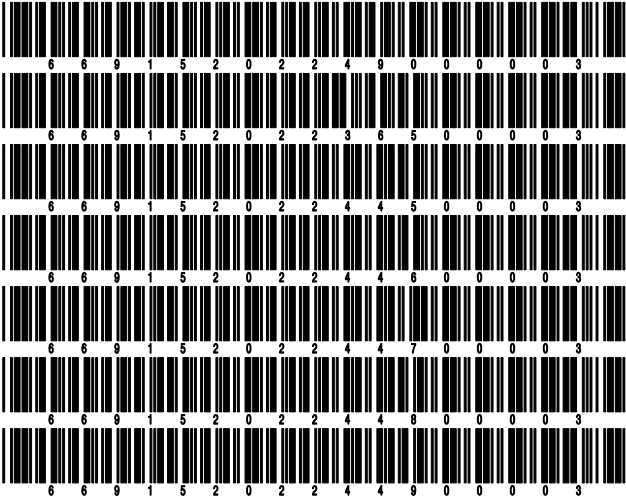
|  |     |
|--|-----|
| 9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be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

Explanation:

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

Bar Code:

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



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

|   | Current Statement Date |                         |   | 4<br>December 31<br>Prior Year Net<br>Admitted Assets |
|---|------------------------|-------------------------|---|---|
|   | 1<br>Assets            | 2<br>Nonadmitted Assets | 3<br>Net Admitted Assets<br>(Cols. 1 - 2) |   |
| 2504. Collateral assignments .....                                  | 54,560,247             |                         | 54,560,247                                | 55,232,239  |
| 2505. Administrative and other fees due and unpaid .....            | 10,009,570             |                         | 10,009,570                                | 7,628,487   |
| 2506. Federal employees' group life conversion pool fund .....      | 5,088,552              |                         | 5,088,552                                 | 5,088,552   |
| 2507. Overfunded pension and postretirement assets .....            | 364,839,324            | 364,839,324             |   |   |
| 2508. Suspense and clearing .....                                   | 162,901,936            | 162,901,936             |   |   |
| 2509. Miscellaneous assets .....                                    | 36,482,574             | 36,482,574              |   |   |
| 2510. Aircraft .....  | 2,469,454              | 2,469,454               |   |   |
| 2511. Amount due for undelivered securities .....                   | 809,815                | 809,815                 |   |   |
| 2597. Summary of remaining write-ins for Line 25 from overflow page | 637,161,472            | 567,503,103             | 69,658,369                                | 67,949,278  |

Additional Write-ins for Liabilities Line 25

|  | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|--|--------------------------------|--------------------------------|
| 2504. Obligations under structured settlement agreements .....           | 147,134,506                    | 146,426,240                    |
| 2505. Contingent liability .....   | 52,382,806                     | 17,207,719                     |
| 2506. Unfunded postretirement obligations for employees and agents ..... | 51,820,879                     | 49,240,692                     |
| 2507. Liability for interest on claims .....                             | 26,830,117                     | 27,099,347                     |
| 2508. Other payable .....  | 26,299,290                     | 19,216,437                     |
| 2509. Deferred gains liability bond affiliated .....                     | 8,513,731                      | 9,219,228                      |
| 2510. Adjustment to agents' progress sharing plan liability .....        | 5,732,967                      | 6,452,780                      |
| 2511. Reserves required on certain group annuity separate accounts ..... | 5,102,619                      | 4,478,768                      |
| 2512. Deferred liability rebate commission .....                         | 2,885,850                      | 3,291,679                      |
| 2513. Deferred rent payable .....  | (1,228,773)                    | (1,316,846)                    |
| 2597. Summary of remaining write-ins for Line 25 from overflow page      | 325,473,992                    | 281,316,044                    |

Additional Write-ins for Summary of Operations Line 27

|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 2704. Change in special reserves on certain group policies .....    | (93,290)                     | 3,828,838                  | 56,781,344                           |
| 2705. Other expenses .....  | (1,433,028)                  | (8,340,456)                | (7,614,486)                          |
| 2706. Interest on benefit plans for employees and agents .....      | (89,975,488)                 | 69,548,517                 | 103,876,288                          |
| 2797. Summary of remaining write-ins for Line 27 from overflow page | (91,501,806)                 | 65,036,899                 | 153,043,146                          |

Additional Write-ins for Summary of Operations Line 53

|   | 1<br>Current Year<br>To Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 5304. Change in liability for postretirement benefits .....         | (2,580,188)                  | 13,907,595                 | 234,144,993                          |
| 5305. Change in amortization of goodwill .....                      | (313,496,227)                |                            | (422,697,437)                        |
| 5397. Summary of remaining write-ins for Line 53 from overflow page | (316,076,415)                | 13,907,595                 | (188,552,444)                        |

SCHEDULE A - VERIFICATION

Real Estate

|  | 1             | 2                               |
|--|---------------|---------------------------------|
|  | Year to Date  | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                           | 2,141,643,623 | 2,106,030,498                   |
| 2. Cost of acquired:   |               |                                 |
| 2.1 Actual cost at time of acquisition .....   | 193,093,256   | 177,611,956                     |
| 2.2 Additional investment made after acquisition .....                                     | 33,562,171    | 41,322,949                      |
| 3. Current year change in encumbrances .....   | 3,677,833     | (92,009,041)                    |
| 4. Total gain (loss) on disposals .....  |               | 1,409,892                       |
| 5. Deduct amounts received on disposals .....  |               | 6,032,817                       |
| 6. Total foreign exchange change in book/adjusted carrying value .....                     |               |                                 |
| 7. Deduct current year's other than temporary impairment recognized .....                  |               |                                 |
| 8. Deduct current year's depreciation .....  | 69,235,106    | 86,689,814                      |
| 9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) ..... | 2,302,741,777 | 2,141,643,623                   |
| 10. Deduct total nonadmitted amounts .....   |               |                                 |
| 11. Statement value at end of current period (Line 9 minus Line 10) .....                  | 2,302,741,777 | 2,141,643,623                   |

SCHEDULE B - VERIFICATION

Mortgage Loans

|   | 1              | 2                               |
|---|----------------|---------------------------------|
|   | Year to Date   | Prior Year Ended<br>December 31 |
| 1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....                             | 20,112,204,803 | 19,118,179,938                  |
| 2. Cost of acquired:  |                |                                 |
| 2.1 Actual cost at time of acquisition .....  | 2,946,984,959  | 3,791,887,132                   |
| 2.2 Additional investment made after acquisition .....  | 202,169,733    | 251,735,738                     |
| 3. Capitalized deferred interest and other .....  | 4,035,946      | 7,046,668                       |
| 4. Accrual of discount .....  | 9,423,047      | 7,367,870                       |
| 5. Unrealized valuation increase (decrease) .....   | 1,925,000      | (1,925,000)                     |
| 6. Total gain (loss) on disposals .....   |                | 2,730,523                       |
| 7. Deduct amounts received on disposals .....   | 1,037,827,621  | 3,062,888,270                   |
| 8. Deduct amortization of premium and mortgage interest points and commitment fees .....                                  | 581,072        | 1,929,796                       |
| 9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....                       |                |                                 |
| 10. Deduct current year's other than temporary impairment recognized .....  | 7,593,325      |                                 |
| 11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 22,230,741,470 | 20,112,204,803                  |
| 12. Total valuation allowance .....   |                |                                 |
| 13. Subtotal (Line 11 plus Line 12) .....   | 22,230,741,470 | 20,112,204,803                  |
| 14. Deduct total nonadmitted amounts .....  |                |                                 |
| 15. Statement value at end of current period (Line 13 minus Line 14) .....  | 22,230,741,470 | 20,112,204,803                  |

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

|  | 1              | 2                               |
|--|----------------|---------------------------------|
|  | Year to Date   | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                             | 13,852,411,432 | 11,022,377,504                  |
| 2. Cost of acquired:   |                |                                 |
| 2.1 Actual cost at time of acquisition .....   | 476,418,545    | 840,858,145                     |
| 2.2 Additional investment made after acquisition .....                                       | 1,153,060,405  | 1,750,450,596                   |
| 3. Capitalized deferred interest and other .....   |                |                                 |
| 4. Accrual of discount .....   |                | 821,904                         |
| 5. Unrealized valuation increase (decrease) .....  | 226,632,050    | 1,921,996,780                   |
| 6. Total gain (loss) on disposals .....  | 557,363        | 207,883                         |
| 7. Deduct amounts received on disposals .....  | 939,036,222    | 1,409,942,719                   |
| 8. Deduct amortization of premium and depreciation .....                                     | 129,114,301    | 157,088,571                     |
| 9. Total foreign exchange change in book/adjusted carrying value .....                       | (106,448,419)  | 24,098,418                      |
| 10. Deduct current year's other than temporary impairment recognized .....                   | 61,446,003     | 141,368,507                     |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) ..... | 14,473,034,850 | 13,852,411,432                  |
| 12. Deduct total nonadmitted amounts .....   | 233,076,860    | 243,538,051                     |
| 13. Statement value at end of current period (Line 11 minus Line 12) .....                   | 14,239,957,990 | 13,608,873,381                  |

SCHEDULE D - VERIFICATION

Bonds and Stocks

|   | 1               | 2                               |
|---|-----------------|---------------------------------|
|   | Year to Date    | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....                      | 139,503,636,801 | 131,040,406,677                 |
| 2. Cost of bonds and stocks acquired .....  | 16,982,955,578  | 31,426,499,524                  |
| 3. Accrual of discount .....  | 228,015,112     | 297,072,916                     |
| 4. Unrealized valuation increase (decrease) .....   | (1,461,417,481) | (46,822,880)                    |
| 5. Total gain (loss) on disposals .....   | 12,437,602      | 387,246,562                     |
| 6. Deduct consideration for bonds and stocks disposed of .....  | 12,244,630,278  | 23,437,478,946                  |
| 7. Deduct amortization of premium .....   | 96,395,689      | 134,979,523                     |
| 8. Total foreign exchange change in book/adjusted carrying value .....                                    | (877,129,752)   | (165,051,835)                   |
| 9. Deduct current year's other than temporary impairment recognized .....                                 | 63,748,801      | 47,250,580                      |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees ..... | 46,380,967      | 183,994,886                     |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....              | 142,030,104,059 | 139,503,636,801                 |
| 12. Deduct total nonadmitted amounts .....  | 1,462,135,400   | 1,854,779,723                   |
| 13. Statement value at end of current period (Line 11 minus Line 12) .....                                | 140,567,968,659 | 137,648,857,078                 |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

**SCHEDULE D - PART 1B**

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

| NAIC Designation                    | 1<br>Book/Adjusted<br>Carrying Value<br>Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted<br>Carrying Value<br>End of<br>First Quarter | 6<br>Book/Adjusted<br>Carrying Value<br>End of<br>Second Quarter | 7<br>Book/Adjusted<br>Carrying Value<br>End of<br>Third Quarter | 8<br>Book/Adjusted<br>Carrying Value<br>December 31<br>Prior Year |
|-------------------------------------|---|--|--|--|---|--|---|---|
| BONDS                               |   |  |  |  |   |  |   |   |
| 1. NAIC 1 (a) .....                 | 80,414,413,251  | 20,532,885,869                                 | 19,410,839,797                                 | 138,136,212  | 79,782,905,903  | 80,414,413,251   | 81,674,595,535  | 79,780,273,480  |
| 2. NAIC 2 (a) .....                 | 38,839,200,601  | 2,880,308,822                                  | 2,329,772,519                                  | (364,361,062)  | 38,860,128,060  | 38,839,200,601   | 39,025,375,842  | 38,085,578,673  |
| 3. NAIC 3 (a) .....                 | 4,382,024,373   | 353,448,749                                    | 73,599,667                                     | (98,117,642)   | 4,597,871,139   | 4,382,024,373  | 4,563,755,813   | 4,206,452,847   |
| 4. NAIC 4 (a) .....                 | 2,588,951,964   | 176,905,478                                    | 43,112,280                                     | (14,956,681)   | 2,610,250,842   | 2,588,951,964  | 2,707,788,481   | 2,415,928,447   |
| 5. NAIC 5 (a) .....                 | 312,202,177   | 18,610   | 48,173,081                                     | (3,263,993)  | 360,378,912   | 312,202,177  | 260,783,713   | 394,610,023   |
| 6. NAIC 6 (a) .....                 | 108,368,179   | 27,294,550                                     | 5,062,485                                      | (5,766,007)  | 97,200,932  | 108,368,179  | 124,834,237   | 86,155,732  |
| 7. Total Bonds                      | 126,645,160,545   | 23,970,862,078                                 | 21,910,559,829                                 | (348,329,173)  | 126,308,735,788   | 126,645,160,545  | 128,357,133,621   | 124,968,999,202   |
| PREFERRED STOCK                     |   |  |  |  |   |  |   |   |
| 8. NAIC 1 .....                     |   |  |  |  |   |  |   |   |
| 9. NAIC 2 .....                     | 4,159,980   |  |  | 75,020   | 5,372,400   | 4,159,980  | 4,235,000   | 6,219,400   |
| 10. NAIC 3 .....                    |   |  |  |  |   |  |   |   |
| 11. NAIC 4 .....                    |   |  |  |  |   |  |   |   |
| 12. NAIC 5 .....                    | 2,499,989   |  |  | (1,499,999)  | 2,999,986   | 2,499,989  | 999,990   | 999,991   |
| 13. NAIC 6 .....                    | 111,501,624   |  |  | (14,659,748)   | 109,374,098   | 111,501,624  | 96,841,876  | 113,047,701   |
| 14. Total Preferred Stock .....     | 118,161,592   |  |  | (16,084,727)   | 117,746,483   | 118,161,592  | 102,076,865   | 120,267,091   |
| 15. Total Bonds and Preferred Stock | 126,763,322,137   | 23,970,862,078                                 | 21,910,559,829                                 | (364,413,900)  | 126,426,482,271   | 126,763,322,137  | 128,459,210,486   | 125,089,266,293   |

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$ .....1,250,960,742 ; NAIC 2 \$ .....288,300,115 ; NAIC 3 \$ ..... NAIC 4 \$ ..... ; NAIC 5 \$ ..... ; NAIC 6 \$ .....1,053,456

SCHEDULE DA - PART 1

Short-Term Investments

|                   | 1                               | 2         | 3           | 4                                  | 5  |
|-------------------|---------------------------------|-----------|-------------|------------------------------------|--|
|                   | Book/Adjusted<br>Carrying Value | Par Value | Actual Cost | Interest Collected<br>Year-to-Date | Paid for<br>Accrued Interest<br>Year-to-Date |
| 7709999999 Totals | 1,252,207                       | xxx       | 1,402,410   |                                    | 2,001  |

SCHEDULE DA - VERIFICATION

Short-Term Investments

|   | 1            | 2                               |
|---|--------------|---------------------------------|
|   | Year To Date | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 244,673,731  | 84,671,834                      |
| 2. Cost of short-term investments acquired .....  | 16,038,004   | 498,107,205                     |
| 3. Accrual of discount .....  | 105,400      | 374,094                         |
| 4. Unrealized valuation increase (decrease) .....   |              |                                 |
| 5. Total gain (loss) on disposals .....   | 246,441      |                                 |
| 6. Deduct consideration received on disposals .....                                       | 259,621,411  | 338,477,193                     |
| 7. Deduct amortization of premium .....   | 39,709       | 2,209                           |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    | (150,248)    |                                 |
| 9. Deduct current year's other than temporary impairment recognized .....                 |              |                                 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 1,252,208    | 244,673,731                     |
| 11. Deduct total nonadmitted amounts .....  |              |                                 |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 1,252,208    | 244,673,731                     |

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

|     |   |               |
|-----|---|---------------|
| 1.  | Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)     | 730,012,402   |
| 2.  | Cost Paid/(Consideration Received) on additions                                 | 73,324,455    |
| 3.  | Unrealized Valuation increase/(decrease)  | (218,205,247) |
| 4.  | SSAP No. 108 adjustments  |               |
| 5.  | Total gain (loss) on termination recognized                                     | (293,812,970) |
| 6.  | Considerations received/(paid) on terminations                                  | (267,268,438) |
| 7.  | Amortization  | (9,938,725)   |
| 8.  | Adjustment to the Book/Adjusted Carrying Value of hedged item                   |               |
| 9.  | Total foreign exchange change in Book/Adjusted Carrying Value                   | 8,601,647     |
| 10. | Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9) | 557,249,999   |
| 11. | Deduct nonadmitted assets   |               |
| 12. | Statement value at end of current period (Line 10 minus Line 11)                | 557,249,999   |

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

|      |  |                                |
|------|--|--------------------------------|
| 1.   | Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)                               | (3,285)                        |
| 2.   | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column) | (2,409,410)                    |
| 3.1  | Add:   |                                |
|      | Change in variation margin on open contracts - Highly Effective Hedges                                     |                                |
| 3.11 | Section 1, Column 15, current year to date minus   |                                |
| 3.12 | Section 1, Column 15, prior year   |                                |
|      | Change in variation margin on open contracts - All Other   |                                |
| 3.13 | Section 1, Column 18, current year to date minus   | (7,998,238)                    |
| 3.14 | Section 1, Column 18, prior year   | (21,407)(7,976,831)(7,976,831) |
| 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   | (7,998,238)                    |
| 3.24 | Section 1, Column 19, prior year plus  | (21,407)                       |
| 3.25 | SSAP No. 108 adjustments   | (7,976,831)(7,976,831)         |
| 3.3  | Subtotal (Line 3.1 minus Line 3.2)   |                                |
| 4.1  | Cumulative variation margin on terminated contracts during the year  |                                |
| 4.2  | Less:  |                                |
|      | 4.21 Amount used to adjust basis of hedged item  |                                |
|      | 4.22 Amount recognized   |                                |
|      | 4.23 SSAP No. 108 adjustments  |                                |
| 4.3  | Subtotal (Line 4.1 minus Line 4.2)   |                                |
| 5.   | Dispositions gains (losses) on contracts terminated in prior year:   |                                |
|      | 5.1 Total gain (loss) recognized for terminations in prior year  |                                |
|      | 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year                      |                                |
| 6.   | Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)                          | (2,412,695)                    |
| 7.   | Deduct total nonadmitted amounts   |                                |
| 8.   | Statement value at end of current period (Line 6 minus Line 7)   | (2,412,695)                    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions |                       |  |                    |                                    |              |                   |                  | Components of the Replication (Synthetic Asset) Transactions |                                    |              |                         |                                     |  |                                    |            |
|--|-----------------------|--|--------------------|------------------------------------|--------------|-------------------|------------------|--|------------------------------------|--------------|-------------------------|-------------------------------------|--|------------------------------------|------------|
| 1  | 2                     | 3  | 4                  | 5                                  | 6            | 7                 | 8                | Derivative Instrument(s) Open                                |                                    |              | Cash Instrument(s) Held |                                     |  |                                    |            |
|  |                       |  |                    |                                    |              |                   |                  | 9  | 10                                 | 11           | 12                      | 13                                  | 14   | 15                                 | 16         |
|  |                       | NAIC<br>Designation or<br>Other<br>Description | Notional<br>Amount | Book/Adjusted<br>Carrying<br>Value | Fair Value   | Effective<br>Date | Maturity<br>Date |  | Book/Adjusted<br>Carrying<br>Value | Fair Value   | CUSIP                   | Description                         | NAIC<br>Designation or<br>Other<br>Description | Book/Adjusted<br>Carrying<br>Value | Fair Value |
| Number                                     | Description           | Description                                    |                    |                                    |              |                   |                  | Description  |                                    |              |                         |                                     | Description                                    |                                    |            |
| 06051AA#1                                  | Long Bond Replication | 1.F  | 250,000,000        | 749,247                            | (76,568,280) | 07/19/2021        | 10/16/2023       | Bond Forward   |                                    | (77,182,177) | 00182E-BM-0             | ANZ BANK NEW ZEALAND LTD (LONDON B  | 1.E FE   | 749,247                            | .613,898   |
|  |                       |  |                    | 1,547,498                          | 1,414,685    |                   |                  |  |                                    |              | 00913R-AD-8             | AIR LIQUIDE FINANCE SA              | 1.F FE   | 1,547,498                          | 1,414,685  |
|  |                       |  |                    | 5,044,635                          | 4,857,800    |                   |                  |  |                                    |              | 05523U-AK-6             | BAE SYSTEMS HOLDINGS INC            | 2.B FE   | 5,044,635                          | 4,857,800  |
|  |                       |  |                    | 2,073,754                          | 2,015,987    |                   |                  |  |                                    |              | 05523U-AK-6             | BAE SYSTEMS HOLDINGS INC            | 2.B FE   | 2,073,754                          | 2,015,987  |
|  |                       |  |                    | 99,734                             | 92,336       |                   |                  |  |                                    |              | 05565E-AT-2             | BMW US CAPITAL LLC                  | 1.F FE   | 99,734                             | 92,336     |
|  |                       |  |                    | 499,768                            | 460,385      |                   |                  |  |                                    |              | 05565E-AY-1             | BMW US CAPITAL LLC                  | 1.F FE   | 499,768                            | 460,385    |
|  |                       |  |                    | 2,120,238                          | 2,046,014    |                   |                  |  |                                    |              | 07274E-AG-8             | BAYER US FINANCE LLC                | 2.B FE   | 2,120,238                          | 2,046,014  |
|  |                       |  |                    |                                    |              |                   |                  |  |                                    |              |                         | BLACKSTONE HOLDINGS FINANCE CO LLC  |  |                                    |            |
|  |                       |  |                    | 148,615                            | 122,837      |                   |                  |  |                                    |              | 09256B-AL-1             |                                     | 1.E FE   | 148,615                            | 122,837    |
|  |                       |  |                    | 199,883                            | 190,244      |                   |                  |  |                                    |              | 09659W-2D-5             | BNP PARIBAS SA                      | 1.G FE   | 199,883                            | 190,244    |
|  |                       |  |                    | 1,448,792                          | 1,414,722    |                   |                  |  |                                    |              | 111013-AL-2             | SKY PLC                             | 1.G FE   | 1,448,792                          | 1,414,722  |
|  |                       |  |                    | 1,277,031                          | 1,253,736    |                   |                  |  |                                    |              | 111013-AL-2             | SKY PLC                             | 1.G FE   | 1,277,031                          | 1,253,736  |
|  |                       |  |                    | 1,448,926                          | 1,417,114    |                   |                  |  |                                    |              | 125094-AQ-5             | CDP FINANCIAL INC                   | 1.A FE   | 1,448,926                          | 1,417,114  |
|  |                       |  |                    | 299,909                            | 288,666      |                   |                  |  |                                    |              | 12626P-AM-5             | CPH AMERICA INC                     | 2.A FE   | 299,909                            | 288,666    |
|  |                       |  |                    | 149,636                            | 139,005      |                   |                  |  |                                    |              | 166754-AS-0             | CHEVRON PHILLIPS CHEMICAL COMPANY   | 1.G FE   | 149,636                            | 139,005    |
|  |                       |  |                    | 5,994,437                          | 5,727,660    |                   |                  |  |                                    |              | 195869-AP-7             | COLONIAL PIPELINE CO                | 1.G FE   | 5,994,437                          | 5,727,660  |
|  |                       |  |                    | 799,002                            | 731,080      |                   |                  |  |                                    |              | 2027AO-HY-8             | COMMONWEALTH BANK OF AUSTRALIA      | 1.D FE   | 799,002                            | 731,080    |
|  |                       |  |                    | 299,879                            | 281,379      |                   |                  |  |                                    |              | 2027AO-JZ-3             | COMMONWEALTH BANK OF AUSTRALIA      | 1.D FE   | 299,879                            | 281,379    |
|  |                       |  |                    | 698,630                            | 675,514      |                   |                  |  |                                    |              | 233851-BJ-2             | DAIMLER FINANCE NORTH AMERICA LLC   | 1.G FE   | 698,630                            | 675,514    |
|  |                       |  |                    | 1,495,702                          | 1,440,825    |                   |                  |  |                                    |              | 268317-AS-3             | ELECTRICITE DE FRANCE SA            | 2.A FE   | 1,495,702                          | 1,440,825  |
|  |                       |  |                    | 396,897                            | 373,500      |                   |                  |  |                                    |              | 268317-AU-8             | ELECTRICITE DE FRANCE SA            | 2.A FE   | 396,897                            | 373,500    |
|  |                       |  |                    | 397,913                            | 376,724      |                   |                  |  |                                    |              | 26874R-AE-8             | ENI SPA                             | 2.A FE   | 397,913                            | 376,724    |
|  |                       |  |                    | 1,051,594                          | 1,014,426    |                   |                  |  |                                    |              | 26884T-AL-6             | ERAC USA FINANCE LLC                | 2.A FE   | 1,051,594                          | 1,014,426  |
|  |                       |  |                    | 175,000                            | 173,360      |                   |                  |  |                                    |              | 33829T-AA-4             | FIVE CORNERS FUNDING TRUST          | 1.G FE   | 175,000                            | 173,360    |
|  |                       |  |                    | 2,598,266                          | 2,518,100    |                   |                  |  |                                    |              | 340711-AW-0             | FLORIDA GAS TRANSMISSION CO LLC     | 2.B FE   | 2,598,266                          | 2,518,100  |
|  |                       |  |                    | 200,000                            | 184,598      |                   |                  |  |                                    |              | 39138Q-AA-3             | GREAT-WEST LIFE CO FINANCE 2018 LP  | 1.F FE   | 200,000                            | 184,598    |
|  |                       |  |                    | 149,722                            | 138,449      |                   |                  |  |                                    |              | 39138Q-AA-3             | GREAT-WEST LIFE CO FINANCE 2018 LP  | 1.F FE   | 149,722                            | 138,449    |
|  |                       |  |                    | 99,780                             | 92,299       |                   |                  |  |                                    |              | 39138Q-AA-3             | GREAT-WEST LIFE CO FINANCE 2018 LP  | 1.F FE   | 99,780                             | 92,299     |
|  |                       |  |                    | 49,895                             | 46,150       |                   |                  |  |                                    |              | 39138Q-AA-3             | GREAT-WEST LIFE CO FINANCE 2018 LP  | 1.F FE   | 49,895                             | 46,150     |
|  |                       |  |                    | 4,999,311                          | 5,019,700    |                   |                  |  |                                    |              | 402740-AB-0             | GULFSTREAM NATURAL GAS              | 2.B FE   | 4,999,311                          | 5,019,700  |
|  |                       |  |                    | 1,999,812                          | 1,930,060    |                   |                  |  |                                    |              | 402740-AD-6             | GULFSTREAM NATURAL GAS SYSTEM LLC   | 2.B FE   | 1,999,812                          | 1,930,060  |
|  |                       |  |                    |                                    |              |                   |                  |  |                                    |              |                         | JACKSON NATIONAL LIFE GLOBAL FUND I |  |                                    |            |
|  |                       |  |                    | 299,958                            | 292,008      |                   |                  |  |                                    |              | 46849L-SS-1             |                                     | 1.F FE   | 299,958                            | 292,008    |
|  |                       |  |                    | 1,200,000                          | 1,073,172    |                   |                  |  |                                    |              | 49338C-AB-9             | KEYSPAN GAS EAST CORPORATION        | 2.A FE   | 1,200,000                          | 1,073,172  |
|  |                       |  |                    | 198,742                            | 176,852      |                   |                  |  |                                    |              | 50066A-AP-8             | KOREA GAS CORPORATION               | 1.C FE   | 198,742                            | 176,852    |
|  |                       |  |                    | 599,809                            | 561,348      |                   |                  |  |                                    |              | 50587K-AA-9             | HOLCIM FINANCE US LLC               | 2.A FE   | 599,809                            | 561,348    |
|  |                       |  |                    | 199,985                            | 192,676      |                   |                  |  |                                    |              | 57629W-CE-8             | MASSMUTUAL GLOBAL FUNDING II        | 1.B FE   | 199,985                            | 192,676    |
|  |                       |  |                    | 199,865                            | 191,224      |                   |                  |  |                                    |              | 57629W-CG-3             | MASSMUTUAL GLOBAL FUNDING II        | 1.B FE   | 199,865                            | 191,224    |
|  |                       |  |                    |                                    |              |                   |                  |  |                                    |              |                         | METROPOLITAN LIFE GLOBAL FUNDING I  |  |                                    |            |
|  |                       |  |                    | 144,980                            | 113,043      |                   |                  |  |                                    |              | 59217G-GU-7             |                                     | 1.D FE   | 144,980                            | 113,043    |
|  |                       |  |                    | 200,000                            | 165,838      |                   |                  |  |                                    |              | 62954W-AD-7             | NTT FINANCE CORP                    | 1.F FE   | 200,000                            | 165,838    |
|  |                       |  |                    | 199,365                            | 157,522      |                   |                  |  |                                    |              | 62954W-AE-5             | NTT FINANCE CORP                    | 1.F FE   | 199,365                            | 157,522    |
|  |                       |  |                    | 200,000                            | 157,522      |                   |                  |  |                                    |              | 62954W-AE-5             | NTT FINANCE CORP                    | 1.F FE   | 200,000                            | 157,522    |
|  |                       |  |                    | 898,948                            | 855,954      |                   |                  |  |                                    |              | 638602-BP-6             | NATIONWIDE BUILDING SOCIETY         | 1.E FE   | 898,948                            | 855,954    |
|  |                       |  |                    | 498,455                            | 469,275      |                   |                  |  |                                    |              | 641062-AF-1             | NESTLE HOLDINGS INC                 | 1.D FE   | 498,455                            | 469,275    |
|  |                       |  |                    |                                    |              |                   |                  |  |                                    |              |                         | NEW YORK STATE ELECTRIC & GAS CORP  |  |                                    |            |
|  |                       |  |                    | 1,594,753                          | 1,493,232    |                   |                  |  |                                    |              | 649840-CQ-6             |                                     | 1.G FE   | 1,594,753                          | 1,493,232  |
|  |                       |  |                    | 2,050,000                          | 1,966,996    |                   |                  |  |                                    |              | 65364U-AK-2             | NIAGARA MOHAWK POWER CORPORATION    | 2.A FE   | 2,050,000                          | 1,966,996  |
|  |                       |  |                    | 597,661                            | 555,732      |                   |                  |  |                                    |              | 67080L-AA-3             | NUVEEN LLC                          | 1.C FE   | 597,661                            | 555,732    |
|  |                       |  |                    | 448,765                            | 421,925      |                   |                  |  |                                    |              | 693483-AH-2             | POSCO HOLDINGS INC                  | 2.A FE   | 448,765                            | 421,925    |
|  |                       |  |                    | 149,955                            | 122,141      |                   |                  |  |                                    |              | 6944PL-2D-0             | PACIFIC LIFE GLOBAL FUNDING II      | 1.D FE   | 149,955                            | 122,141    |
|  |                       |  |                    | 1,596,390                          | 1,508,208    |                   |                  |  |                                    |              | 714264-AH-0             | PERNOD-RICARD SA                    | 2.A FE   | 1,596,390                          | 1,508,208  |
|  |                       |  |                    | 799,215                            | 737,432      |                   |                  |  |                                    |              | 74256L-AU-3             | PRINCIPAL LIFE GLOBAL FUNDING II    | 1.E FE   | 799,215                            | 737,432    |
|  |                       |  |                    | 99,512                             | 82,374       |                   |                  |  |                                    |              | 74256L-BG-3             | PRINCIPAL LIFE GLOBAL FUNDING II    | 1.E FE   | 99,512                             | 82,374     |
|  |                       |  |                    |                                    |              |                   |                  |  |                                    |              |                         | RECKITT BENCKISER TREASURY SERVICE  |  |                                    |            |
|  |                       |  |                    | 199,946                            | 192,602      |                   |                  |  |                                    |              | 75625Q-AD-1             |                                     | 1.G FE   | 199,946                            | 192,602    |
|  |                       |  |                    |                                    |              |                   |                  |  |                                    |              |                         | RECKITT BENCKISER TREASURY SERVICE  |  |                                    |            |
|  |                       |  |                    | 6,202,154                          | 6,018,813    |                   |                  |  |                                    |              | 75625Q-AD-1             |                                     | 1.G FE   | 6,202,154                          | 6,018,813  |
|  |                       |  |                    |                                    |              |                   |                  |  |                                    |              |                         | RECKITT BENCKISER TREASURY SERVICE  |  |                                    |            |
|  |                       |  |                    | 499,250                            | 455,905      |                   |                  |  |                                    |              | 75625Q-AE-9             |                                     | 1.G FE   | 499,250                            | 455,905    |
|  |                       |  |                    | 2,548,653                          | 2,489,642    |                   |                  |  |                                    |              | 771196-BE-1             | ROCHE HOLDINGS INC                  | 1.C FE   | 2,548,653                          | 2,489,642  |
|  |                       |  |                    | 448,278                            | 418,590      |                   |                  |  |                                    |              | 771196-BK-7             | ROCHE HOLDINGS INC                  | 1.C FE   | 448,278                            | 418,590    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions |             |                                       |                 |                              |            |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |            |                         |                                    |                                       |                              |            |
|--|-------------|---------------------------------------|-----------------|------------------------------|------------|----------------|---------------|--|------------------------------|------------|-------------------------|------------------------------------|---------------------------------------|------------------------------|------------|
| 1  | 2           | 3                                     | 4               | 5                            | 6          | 7              | 8             | Derivative Instrument(s) Open                                |                              |            | Cash Instrument(s) Held |                                    |                                       |                              |            |
|  |             |                                       |                 |                              |            |                |               | 9  | 10                           | 11         | 12                      | 13                                 | 14                                    | 15                           | 16         |
| Number                                     | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description  | Book/Adjusted Carrying Value | Fair Value | CUSIP                   | Description                        | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
|  |             |                                       |                 | 1,194,101                    | 1,084,236  |                |               |  |                              |            | 771196-BL-5             | ROCHE HOLDINGS INC                 | 1.0 FE                                | 1,194,101                    | 1,084,236  |
|  |             |                                       |                 | 799,744                      | 747,600    |                |               |  |                              |            | 771196-BP-6             | ROCHE HOLDINGS INC                 | 1.0 FE                                | 799,744                      | 747,600    |
|  |             |                                       |                 | 299,985                      | 236,652    |                |               |  |                              |            | 78448T-AF-9             | SMBC AVIATION CAPITAL FINANCE DAC  | 1.0 FE                                | 299,985                      | 236,652    |
|  |             |                                       |                 | 499,633                      | 463,910    |                |               |  |                              |            | 784620-AE-9             | SP POWERASSETS LTD                 | 1.8 FE                                | 499,633                      | 463,910    |
|  |             |                                       |                 | 450,000                      | 414,072    |                |               |  |                              |            | 78516F-AA-7             | SABAL TRAIL TRANSMISSION LLC       | 2. A FE                               | 450,000                      | 414,072    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | SCENTRE GROUP TRUST 1 / SCENTRE GR |                                       |                              |            |
|  |             |                                       |                 | 199,803                      | 185,364    |                |               |  |                              |            | 806213-AD-6             |                                    | 1. F FE                               | 199,803                      | 185,364    |
|  |             |                                       |                 | 199,356                      | 182,090    |                |               |  |                              |            | 80622G-AC-8             | SCENTRE MGMT LTD/RE1 LTD           | 1. F FE                               | 199,356                      | 182,090    |
|  |             |                                       |                 | 10,080,301                   | 9,801,600  |                |               |  |                              |            | 806851-AJ-0             | SCHLUMBERGER HOLDINGS CORP         | 2. A FE                               | 10,080,301                   | 9,801,600  |
|  |             |                                       |                 | 199,517                      | 161,116    |                |               |  |                              |            | 817826-AD-2             | 7-ELEVEN INC                       | 2. B FE                               | 199,517                      | 161,116    |
|  |             |                                       |                 | 199,738                      | 198,376    |                |               |  |                              |            | 82460C-AM-6             | SHINHAN BANK                       | 1. E FE                               | 199,738                      | 198,376    |
|  |             |                                       |                 | 2,998,402                    | 3,087,780  |                |               |  |                              |            | 826200-AD-9             | SIEMENS FINANCIERINGSMAT           | 1. E FE                               | 2,998,402                    | 3,087,780  |
|  |             |                                       |                 | 2,021,526                    | 2,058,520  |                |               |  |                              |            | 826200-AD-9             | SIEMENS FINANCIERINGSMAT           | 1. E FE                               | 2,021,526                    | 2,058,520  |
|  |             |                                       |                 | 249,722                      | 257,315    |                |               |  |                              |            | 826200-AD-9             | SIEMENS FINANCIERINGSMAT           | 1. E FE                               | 249,722                      | 257,315    |
|  |             |                                       |                 | 299,795                      | 287,085    |                |               |  |                              |            | 82620K-AE-3             | SIEMENS FINANCIERINGSMAATSCHAPPIJ  | 1. E FE                               | 299,795                      | 287,085    |
|  |             |                                       |                 | 1,997,555                    | 1,795,320  |                |               |  |                              |            | 82620K-AL-7             | SIEMENS FINANCIERINGSMAATSCHAPPIJ  | 1. E FE                               | 1,997,555                    | 1,795,320  |
|  |             |                                       |                 | 249,887                      | 232,508    |                |               |  |                              |            | 82620K-AU-7             | SIEMENS FINANCIERINGSMAATSCHAPPIJ  | 1. E FE                               | 249,887                      | 232,508    |
|  |             |                                       |                 | 400,000                      | 328,224    |                |               |  |                              |            | 902613-AA-6             | UBS GROUP AG                       | 1. G FE                               | 400,000                      | 328,224    |
|  |             |                                       |                 | 949,602                      | 907,136    |                |               |  |                              |            | 90351D-AB-3             | UBS GROUP FUNDING JERSEY LTD       | 1. G FE                               | 949,602                      | 907,136    |
|  |             |                                       |                 | 749,426                      | 709,433    |                |               |  |                              |            | 90351D-AF-4             | UBS GROUP FUNDING JERSEY LTD       | 1. G FE                               | 749,426                      | 709,433    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | VOLKSWAGEN GROUP OF AMERICA FINANC |                                       |                              |            |
|  |             |                                       |                 | 249,644                      | 247,370    |                |               |  |                              |            | 928668-AR-3             |                                    | 2. A FE                               | 249,644                      | 247,370    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | WEA FINANCE LLC /WESTFIELD UK & EU |                                       |                              |            |
|  |             |                                       |                 | 2,273,157                    | 2,149,079  |                |               |  |                              |            | 92890H-AC-6             |                                    | 2. A FE                               | 2,273,157                    | 2,149,079  |
|  |             |                                       |                 | 799,768                      | 740,440    |                |               |  |                              |            | 980236-AN-3             | WOODSIDE FINANCE LTD               | 2. A FE                               | 799,768                      | 740,440    |
|  |             |                                       |                 | 299,883                      | 265,761    |                |               |  |                              |            | 980236-AP-8             | WOODSIDE FINANCE LTD               | 2. A FE                               | 299,883                      | 265,761    |
|  |             |                                       |                 | 197,018                      | 183,460    |                |               |  |                              |            | 984851-AD-7             | YARA INTERNATIONAL ASA             | 2. B FE                               | 197,018                      | 183,460    |
|  |             |                                       |                 | 898,578                      | 825,570    |                |               |  |                              |            | 984851-AD-7             | YARA INTERNATIONAL ASA             | 2. B FE                               | 898,578                      | 825,570    |
|  |             |                                       |                 | 2,000,000                    | 1,732,298  |                |               |  |                              |            | 015823-A*-8             | ALGONQUIN GAS TRANSMISSION LLC     | 1. G                                  | 2,000,000                    | 1,732,298  |
|  |             |                                       |                 | 3,000,000                    | 2,920,599  |                |               |  |                              |            | 015823-AA-5             | ALGONQUIN GAS TRANSMISSION LLC     | 1. G                                  | 3,000,000                    | 2,920,599  |
|  |             |                                       |                 | 1,400,000                    | 1,337,091  |                |               |  |                              |            | 024018-AF-6             | AMERICAN ASSETS TRUST LP           | 2. B FE                               | 1,400,000                    | 1,337,091  |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | AMERICOLD REALTY OPERATING PARTNER |                                       |                              |            |
|  |             |                                       |                 | 300,000                      | 276,224    |                |               |  |                              |            | 03063F-AA-2             |                                    | 2. B FE                               | 300,000                      | 276,224    |
|  |             |                                       |                 | 3,000,000                    | 2,789,671  |                |               |  |                              |            | 055262-B*-9             | BASF SE                            | 1. G FE                               | 3,000,000                    | 2,789,671  |
|  |             |                                       |                 | 6,000,000                    | 6,093,006  |                |               |  |                              |            | 070101-A*-1             | BASIN ELECTRIC POWER COOPERATIVE   | 1. F                                  | 6,000,000                    | 6,093,006  |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | BROOKFIELD POWER NEW YORK FINANCE  |                                       |                              |            |
|  |             |                                       |                 | 2,000,000                    | 2,001,772  |                |               |  |                              |            | 11283F-AB-7             | L.P.                               | 2. B PL                               | 2,000,000                    | 2,001,772  |
|  |             |                                       |                 | 1,600,000                    | 1,322,088  |                |               |  |                              |            | 124708-AA-2             | CA & NY PROPERTY SALE REIT 2 LLC   | 1. G                                  | 1,600,000                    | 1,322,088  |
|  |             |                                       |                 | 2,100,000                    | 2,031,675  |                |               |  |                              |            | 151895-D*-7             | CENTERPOINT PROPERTIES TRUST       | 1. G FE                               | 2,100,000                    | 2,031,675  |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | CLARION LION PROPERTIES FUND HOLDI |                                       |                              |            |
|  |             |                                       |                 | 200,000                      | 184,535    |                |               |  |                              |            | 18055F-AX-0             |                                    | 1. G                                  | 200,000                      | 184,535    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | CLARION LION PROPERTIES FUND HOLDI |                                       |                              |            |
|  |             |                                       |                 | 200,000                      | 178,856    |                |               |  |                              |            | 18055F-AY-8             |                                    | 1. G                                  | 200,000                      | 178,856    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | CLARION LION PROPERTIES FUND HOLDI |                                       |                              |            |
|  |             |                                       |                 | 400,000                      | 353,679    |                |               |  |                              |            | 18055F-AZ-5             |                                    | 1. G                                  | 400,000                      | 353,679    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | CLARION LION PROPERTIES FUND HOLDI |                                       |                              |            |
|  |             |                                       |                 | 200,000                      | 178,625    |                |               |  |                              |            | 18055F-BB-7             |                                    | 1. G                                  | 200,000                      | 178,625    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | CLARION LION PROPERTIES FUND HOLDI |                                       |                              |            |
|  |             |                                       |                 | 200,000                      | 177,647    |                |               |  |                              |            | 18055F-BC-5             |                                    | 1. G                                  | 200,000                      | 177,647    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | CLARION LION PROPERTIES FUND HOLDI |                                       |                              |            |
|  |             |                                       |                 | 100,000                      | 91,813     |                |               |  |                              |            | 18055F-BD-3             |                                    | 1. G                                  | 100,000                      | 91,813     |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | CLARION LION PROPERTIES FUND HOLDI |                                       |                              |            |
|  |             |                                       |                 | 200,000                      | 182,531    |                |               |  |                              |            | 18055F-BE-1             |                                    | 1. G                                  | 200,000                      | 182,531    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | CLARION LION PROPERTIES FUND HOLDI |                                       |                              |            |
|  |             |                                       |                 | 200,000                      | 178,919    |                |               |  |                              |            | 18055F-BF-8             |                                    | 1. G                                  | 200,000                      | 178,919    |
|  |             |                                       |                 | 300,000                      | 286,800    |                |               |  |                              |            | 23357*-AB-7             | DTE GAS COMPANY                    | 1. F                                  | 300,000                      | 286,800    |
|  |             |                                       |                 | 300,000                      | 278,546    |                |               |  |                              |            | 23357*-AC-5             | DTE GAS COMPANY                    | 1. F                                  | 300,000                      | 278,546    |
|  |             |                                       |                 | 3,000,000                    | 2,842,530  |                |               |  |                              |            | 27731F-AB-1             | EASTGROUP PROPERTIES INC.          | 2. B                                  | 3,000,000                    | 2,842,530  |
|  |             |                                       |                 | 800,000                      | 760,131    |                |               |  |                              |            | 27731F-AF-2             | EASTGROUP PROPERTIES INC           | 2. B                                  | 800,000                      | 760,131    |
|  |             |                                       |                 | 200,000                      | 187,088    |                |               |  |                              |            | 28501*-AT-2             | ELECTRIC TRANSMISSION TEXAS LLC    | 2. B                                  | 200,000                      | 187,088    |
|  |             |                                       |                 | 1,700,000                    | 1,668,437  |                |               |  |                              |            | 311900-A#-1             | FASTENAL COMPANY                   | 1. F                                  | 1,700,000                    | 1,668,437  |
|  |             |                                       |                 | 100,000                      | 92,063     |                |               |  |                              |            | 32055R-A#-6             | FIRST INDUSTRIAL LP                | 2. B FE                               | 100,000                      | 92,063     |
|  |             |                                       |                 | 600,000                      | 526,056    |                |               |  |                              |            | 32055R-B*-7             | FIRST INDUSTRIAL LP                | 2. B FE                               | 600,000                      | 526,056    |



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions |             |  |                    |                                    |            |                   |                  | Components of the Replication (Synthetic Asset) Transactions |                                    |            |                         |                                     |  |                                    |            |
|--|-------------|--|--------------------|------------------------------------|------------|-------------------|------------------|--|------------------------------------|------------|-------------------------|-------------------------------------|--|------------------------------------|------------|
| 1  | 2           | 3  | 4                  | 5                                  | 6          | 7                 | 8                | Derivative Instrument(s) Open                                |                                    |            | Cash Instrument(s) Held |                                     |  |                                    |            |
|  |             | NAIC<br>Designation or<br>Other<br>Description | Notional<br>Amount | Book/Adjusted<br>Carrying<br>Value | Fair Value | Effective<br>Date | Maturity<br>Date | 9  | 10                                 | 11         | 12                      | 13                                  | 14<br>NAIC<br>Designation or<br>Other<br>Description | 15                                 | 16         |
| Number                                     | Description | Description                                    |                    |                                    |            |                   |                  | Description  | Book/Adjusted<br>Carrying<br>Value | Fair Value | CUSIP                   | Description                         | Description  | Book/Adjusted<br>Carrying<br>Value | Fair Value |
|  |             |  |                    | 800,000                            | 778,193    |                   |                  |  |                                    |            | 34486*-AA-0             | FOOTBALL CLUB TERM NOTES 2024 TRUST | 1.F FE   | 800,000                            | 778,193    |
|  |             |  |                    | 100,000                            | 89,900     |                   |                  |  |                                    |            | 34489*-AB-3             | FOOTBALL CLUB TERM NOTES TRUST X    | 1.F FE   | 100,000                            | 89,900     |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | FOOTBALL CLUB TERM NOTES 2032 TRUS  |  |                                    |            |
|  |             |  |                    | 100,000                            | 96,641     |                   |                  |  |                                    |            | 34502*-AA-0             |                                     | 1.F FE   | 100,000                            | 96,641     |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | FOOTBALL CLUB TERM NOTES 2032 TRUS  |  |                                    |            |
|  |             |  |                    | 300,000                            | 279,494    |                   |                  |  |                                    |            | 34502*-AB-8             |                                     | 1.F FE   | 300,000                            | 279,494    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | FOOTBALL CLUB TERM NOTES 2032-A TR  |  |                                    |            |
|  |             |  |                    | 300,000                            | 292,940    |                   |                  |  |                                    |            | 34502*-AA-8             |                                     | 1.F FE   | 300,000                            | 292,940    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | FOOTBALL CLUB TERM NOTES 2032-A TR  |  |                                    |            |
|  |             |  |                    | 200,000                            | 189,976    |                   |                  |  |                                    |            | 34502*-AB-6             |                                     | 1.F FE   | 200,000                            | 189,976    |
|  |             |  |                    | 2,200,000                          | 2,098,043  |                   |                  |  |                                    |            | 37940*-AA-1             | GLOBAL RENTAL CO INC                | 2.C  | 2,200,000                          | 2,098,043  |
|  |             |  |                    | 1,500,000                          | 1,352,475  |                   |                  |  |                                    |            | 393154-P8-2             | GREEN MOUNTAIN POWER CORPORATION    | 1.E  | 1,500,000                          | 1,352,475  |
|  |             |  |                    | 1,000,000                          | 899,244    |                   |                  |  |                                    |            | 393154-Q*-3             | GREEN MOUNTAIN POWER CORPORATION    | 1.E  | 1,000,000                          | 899,244    |
|  |             |  |                    | 3,000,000                          | 2,956,705  |                   |                  |  |                                    |            | 40624*-AH-0             | HALLMARK CARDS INC                  | 2.C PL   | 3,000,000                          | 2,956,705  |
|  |             |  |                    | 1,200,000                          | 1,182,969  |                   |                  |  |                                    |            | 41242*-AV-4             | HARDWOOD FUNDING LLC                | 1.G FE   | 1,200,000                          | 1,182,969  |
|  |             |  |                    | 100,000                            | 94,146     |                   |                  |  |                                    |            | 41242*-BF-8             | HARDWOOD FUNDING LLC                | 1.G FE   | 100,000                            | 94,146     |
|  |             |  |                    | 100,000                            | 92,156     |                   |                  |  |                                    |            | 41242*-BG-6             | HARDWOOD FUNDING LLC                | 1.G FE   | 100,000                            | 92,156     |
|  |             |  |                    | 1,193,735                          | 1,128,496  |                   |                  |  |                                    |            | 41242*-BK-7             | HARDWOOD FUNDING LLC                | 1.G FE   | 1,193,735                          | 1,128,496  |
|  |             |  |                    | 897,014                            | 820,938    |                   |                  |  |                                    |            | 41242*-BL-5             | HARDWOOD FUNDING LLC                | 1.G FE   | 897,014                            | 820,938    |
|  |             |  |                    | 9,000,000                          | 9,256,882  |                   |                  |  |                                    |            | 42210*-BD-9             | HE BUTT GROCERY                     | 1.G  | 9,000,000                          | 9,256,882  |
|  |             |  |                    | 1,000,000                          | 925,258    |                   |                  |  |                                    |            | 42241*-AK-5             | HEARST COMMUNICATIONS INC           | 1.G  | 1,000,000                          | 925,258    |
|  |             |  |                    | 600,000                            | 590,767    |                   |                  |  |                                    |            | 44929*-AG-9             | ICRE REIT HOLDINGS                  | 2.B  | 600,000                            | 590,767    |
|  |             |  |                    | 700,000                            | 694,696    |                   |                  |  |                                    |            | 450319-AF-5             | ITC MIDWEST LLC                     | 1.F  | 700,000                            | 694,696    |
|  |             |  |                    | 800,000                            | 793,938    |                   |                  |  |                                    |            | 450319-AF-5             | ITC MIDWEST LLC                     | 1.F  | 800,000                            | 793,938    |
|  |             |  |                    | 1,500,000                          | 1,484,445  |                   |                  |  |                                    |            | 451680-AA-5             | IDEXX LABORATORIES INC              | 2.B  | 1,500,000                          | 1,484,445  |
|  |             |  |                    | 1,500,000                          | 1,442,133  |                   |                  |  |                                    |            | 451680-AA-3             | IDEXX LABORATORIES INC              | 2.B  | 1,500,000                          | 1,442,133  |
|  |             |  |                    | 2,000,000                          | 1,974,757  |                   |                  |  |                                    |            | 461127-C8-9             | INTERTEK FINANCE PLC                | 2.A  | 2,000,000                          | 1,974,757  |
|  |             |  |                    | 1,000,000                          | 892,933    |                   |                  |  |                                    |            | 46361*-AQ-9             | THE IRVINE COMPANY LLC              | 1.E PL   | 1,000,000                          | 892,933    |
|  |             |  |                    | 800,000                            | 771,651    |                   |                  |  |                                    |            | 46659*-AA-5             | JM FAMILY ENTERPRISES INC           | 2.B  | 800,000                            | 771,651    |
|  |             |  |                    | 4,000,000                          | 3,547,373  |                   |                  |  |                                    |            | 49427R-AF-9             | KILROY REALTY LP                    | 2.B  | 4,000,000                          | 3,547,373  |
|  |             |  |                    | 1,100,000                          | 1,021,414  |                   |                  |  |                                    |            | 49427R-BH-8             | KILROY REALTY LP                    | 2.B  | 1,100,000                          | 1,021,414  |
|  |             |  |                    | 200,000                            | 186,026    |                   |                  |  |                                    |            | 49427R-B8-0             | KILROY REALTY LP                    | 2.B  | 200,000                            | 186,026    |
|  |             |  |                    | 500,000                            | 447,944    |                   |                  |  |                                    |            | 53621*-AK-2             | LION INDUSTRIAL PROPERTIES LP       | 2.A  | 500,000                            | 447,944    |
|  |             |  |                    | 1,000,000                          | 893,334    |                   |                  |  |                                    |            | 53621*-AL-0             | LION INDUSTRIAL PROPERTIES LP       | 2.A  | 1,000,000                          | 893,334    |
|  |             |  |                    | 200,000                            | 190,404    |                   |                  |  |                                    |            | 537008-C*-3             | LITTELFUSE INC                      | 2.C  | 200,000                            | 190,404    |
|  |             |  |                    | 8,000,000                          | 7,326,942  |                   |                  |  |                                    |            | 553530-AA-5             | MSC INDUSTRIAL DIRECT CO INC        | 2.B  | 8,000,000                          | 7,326,942  |
|  |             |  |                    | 2,500,000                          | 2,236,157  |                   |                  |  |                                    |            | 553530-C*-5             | MSC INDUSTRIAL DIRECT CO INC        | 2.B  | 2,500,000                          | 2,236,157  |
|  |             |  |                    | 300,000                            | 285,380    |                   |                  |  |                                    |            | 56081*-AQ-3             | MAJOR LEAGUE BASEBALL TRUST         | 1.F FE   | 300,000                            | 285,380    |
|  |             |  |                    | 300,000                            | 293,085    |                   |                  |  |                                    |            | 56081*-AT-7             | MAJOR LEAGUE BASEBALL TRUST         | 1.F FE   | 300,000                            | 293,085    |
|  |             |  |                    | 328,660                            | 307,066    |                   |                  |  |                                    |            | 56081*-BC-3             | MAJOR LEAGUE BASEBALL TRUST         | 1.F FE   | 328,660                            | 307,066    |
|  |             |  |                    | 711,200                            | 639,024    |                   |                  |  |                                    |            | 56081*-BD-1             | MAJOR LEAGUE BASEBALL TRUST         | 1.F FE   | 711,200                            | 639,024    |
|  |             |  |                    | 600,000                            | 555,737    |                   |                  |  |                                    |            | 56081*-BF-6             | MAJOR LEAGUE BASEBALL TRUST         | 1.F FE   | 600,000                            | 555,737    |
|  |             |  |                    | 2,000,000                          | 1,841,326  |                   |                  |  |                                    |            | 57169*-AX-5             | MARS INC                            | 1.F  | 2,000,000                          | 1,841,326  |
|  |             |  |                    | 3,000,000                          | 2,643,870  |                   |                  |  |                                    |            | 57169*-AY-3             | MARS INC                            | 1.F  | 3,000,000                          | 2,643,870  |
|  |             |  |                    | 100,000                            | 94,369     |                   |                  |  |                                    |            | 59450*-AD-9             | MICHIGAN GAS UTILITIES CORP         | 1.G  | 100,000                            | 94,369     |
|  |             |  |                    | 100,000                            | 94,369     |                   |                  |  |                                    |            | 60402*-AD-6             | MINNESOTA ENERGY RESOURCES CORP     | 1.G  | 100,000                            | 94,369     |
|  |             |  |                    | 1,500,000                          | 1,545,060  |                   |                  |  |                                    |            | 61201*-AA-3             | MONTANA DAKOTA UTILITIES CO         | 1.G  | 1,500,000                          | 1,545,060  |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION       |  |                                    |            |
|  |             |  |                    | 542,775                            | 576,446    |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                          | 1.F PL   | 542,775                            | 576,446    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION       |  |                                    |            |
|  |             |  |                    | 54,550                             | 57,935     |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                          | 1.F PL   | 54,550                             | 57,935     |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION       |  |                                    |            |
|  |             |  |                    | 118,511                            | 125,863    |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                          | 1.F PL   | 118,511                            | 125,863    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION       |  |                                    |            |
|  |             |  |                    | 111,828                            | 118,766    |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                          | 1.F PL   | 111,828                            | 118,766    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION       |  |                                    |            |
|  |             |  |                    | 113,192                            | 120,214    |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                          | 1.F PL   | 113,192                            | 120,214    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION       |  |                                    |            |
|  |             |  |                    | 114,556                            | 121,662    |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                          | 1.F PL   | 114,556                            | 121,662    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION       |  |                                    |            |
|  |             |  |                    | 114,556                            | 121,662    |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                          | 1.F PL   | 114,556                            | 121,662    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions |             |  |                    |                                    |            |                   |                  | Components of the Replication (Synthetic Asset) Transactions |                                    |            |                         |   |  |                                    |            |
|--|-------------|--|--------------------|------------------------------------|------------|-------------------|------------------|--|------------------------------------|------------|-------------------------|---|--|------------------------------------|------------|
| 1  | 2           | 3  | 4                  | 5                                  | 6          | 7                 | 8                | Derivative Instrument(s) Open                                |                                    |            | Cash Instrument(s) Held |   |  |                                    |            |
|  |             |  |                    |                                    |            |                   |                  | 9  | 10                                 | 11         | 12                      | 13  | 14   | 15                                 | 16         |
|  |             | NAIC<br>Designation or<br>Other<br>Description | Notional<br>Amount | Book/Adjusted<br>Carrying<br>Value | Fair Value | Effective<br>Date | Maturity<br>Date |  | Book/Adjusted<br>Carrying<br>Value | Fair Value | CUSIP                   | Description                                 | NAIC<br>Designation or<br>Other<br>Description | Book/Adjusted<br>Carrying<br>Value | Fair Value |
| Number                                     | Description | Description                                    |                    |                                    |            |                   |                  | Description  |                                    |            |                         |   | Description                                    |                                    |            |
|  |             |  |                    | 110,465                            | 117,317    |                   |                  |  |                                    |            | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION<br>SYSTEM LLC | 1.F PL   | 110,465                            | 117,317    |
|  |             |  |                    | 110,465                            | 117,317    |                   |                  |  |                                    |            | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION<br>SYSTEM LLC | 1.F PL   | 110,465                            | 117,317    |
|  |             |  |                    | 109,101                            | 115,869    |                   |                  |  |                                    |            | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION<br>SYSTEM LLC | 1.F PL   | 109,101                            | 115,869    |
|  |             |  |                    | 200,000                            | 179,920    |                   |                  |  |                                    |            | 645869-D*-6             | NEW JERSEY NATURAL GAS CO                   | 1.E  | 200,000                            | 179,920    |
|  |             |  |                    | 1,000,000                          | 964,268    |                   |                  |  |                                    |            | 70432*-AA-9             | PAYCHEX OF NEW YORK LLC                     | 1.G  | 1,000,000                          | 964,268    |
|  |             |  |                    | 1,000,000                          | 939,956    |                   |                  |  |                                    |            | 70432*-AB-7             | PAYCHEX OF NEW YORK LLC                     | 1.G  | 1,000,000                          | 939,956    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | PEOPLES GAS LIGHT AND COKE COMPANY          |  |                                    |            |
|  |             |  |                    | 421,000                            | 367,051    |                   |                  |  |                                    |            | 711123-E*-6             |   | 1.E  | 421,000                            | 367,051    |
|  |             |  |                    | 1,000,000                          | 931,415    |                   |                  |  |                                    |            | 720186-E*-8             | PIEDMONT NATURAL GAS COMPANY INC            | 2.A  | 1,000,000                          | 931,415    |
|  |             |  |                    | 1,000,000                          | 935,621    |                   |                  |  |                                    |            | 720186-F*-1             | PIEDMONT NATURAL GAS COMPANY INC            | 2.A  | 1,000,000                          | 935,621    |
|  |             |  |                    | 1,013,930                          | 935,621    |                   |                  |  |                                    |            | 720186-F*-1             | PIEDMONT NATURAL GAS COMPANY INC            | 2.A  | 1,013,930                          | 935,621    |
|  |             |  |                    | 400,000                            | 392,522    |                   |                  |  |                                    |            | 74170*-AC-3             | PRIME PROPERTY FUND LLC                     | 1.F  | 400,000                            | 392,522    |
|  |             |  |                    | 600,000                            | 585,634    |                   |                  |  |                                    |            | 74170*-AD-1             | PRIME PROPERTY FUND LLC                     | 1.F  | 600,000                            | 585,634    |
|  |             |  |                    | 800,000                            | 756,360    |                   |                  |  |                                    |            | 74170*-AE-9             | PRIME PROPERTY FUND LLC                     | 1.F  | 800,000                            | 756,360    |
|  |             |  |                    | 600,000                            | 561,815    |                   |                  |  |                                    |            | 74170*-AL-3             | PRIME PROPERTY FUND LLC                     | 1.F  | 600,000                            | 561,815    |
|  |             |  |                    | 1,800,000                          | 1,621,420  |                   |                  |  |                                    |            | 74170*-AM-1             | PRIME PROPERTY FUND LLC                     | 1.F  | 1,800,000                          | 1,621,420  |
|  |             |  |                    | 500,000                            | 434,447    |                   |                  |  |                                    |            | 74170*-AP-4             | PRIME PROPERTY FUND LLC                     | 1.F  | 500,000                            | 434,447    |
|  |             |  |                    | 300,000                            | 270,404    |                   |                  |  |                                    |            | 74170*-AU-3             | PRIME PROPERTY FUND LLC                     | 1.F  | 300,000                            | 270,404    |
|  |             |  |                    | 200,000                            | 188,324    |                   |                  |  |                                    |            | 74264*-AC-0             | PRISA LHC LLC                               | 1.F  | 200,000                            | 188,324    |
|  |             |  |                    | 500,000                            | 470,810    |                   |                  |  |                                    |            | 74264*-AC-0             | PRISA LHC LLC                               | 1.F  | 500,000                            | 470,810    |
|  |             |  |                    | 1,200,000                          | 1,090,350  |                   |                  |  |                                    |            | 74264*-AD-8             | PRISA LHC LLC                               | 1.F  | 1,200,000                          | 1,090,350  |
|  |             |  |                    | 1,000,000                          | 908,625    |                   |                  |  |                                    |            | 74264*-AD-8             | PRISA LHC LLC                               | 1.F  | 1,000,000                          | 908,625    |
|  |             |  |                    | 600,000                            | 551,738    |                   |                  |  |                                    |            | 74264*-AE-6             | PRISA LHC LLC                               | 1.F  | 600,000                            | 551,738    |
|  |             |  |                    | 200,000                            | 193,723    |                   |                  |  |                                    |            | 742738-AC-7             | PRIT CORE REALTY HOLDINGS LLC               | 2.A  | 200,000                            | 193,723    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | PROLOGIS TARGETED US LOGISTICS FUN          |  |                                    |            |
|  |             |  |                    | 2,000,000                          | 1,779,762  |                   |                  |  |                                    |            | 74340*-AC-8             |   | 2.A  | 2,000,000                          | 1,779,762  |
|  |             |  |                    | 500,000                            | 427,647    |                   |                  |  |                                    |            | 74837H-C8-3             | QUESTAR GAS COMPANY                         | 1.G  | 500,000                            | 427,647    |
|  |             |  |                    | 700,000                            | 650,867    |                   |                  |  |                                    |            | 761152-A*-8             | RESMED INC                                  | 2.A  | 700,000                            | 650,867    |
|  |             |  |                    | 300,000                            | 291,637    |                   |                  |  |                                    |            | 76169H-AL-7             | REYES HOLDINGS LLC                          | 1.G PL   | 300,000                            | 291,637    |
|  |             |  |                    | 1,000,000                          | 957,939    |                   |                  |  |                                    |            | 76169*-AA-5             | REXFORD INDUSTRIAL REALTY INC               | 2.B FE   | 1,000,000                          | 957,939    |
|  |             |  |                    | 1,000,000                          | 993,431    |                   |                  |  |                                    |            | 786584-A*-9             | SAFRAN                                      | 2.A  | 1,000,000                          | 993,431    |
|  |             |  |                    | 2,475,337                          | 2,640,684  |                   |                  |  |                                    |            | 798237-F*-5             | SAN JOSE WATER                              | 1.F  | 2,475,337                          | 2,640,684  |
|  |             |  |                    | 2,100,000                          | 1,908,189  |                   |                  |  |                                    |            | 806407-D*-6             | HENRY SCHEIN INC                            | 1.G  | 2,100,000                          | 1,908,189  |
|  |             |  |                    | 1,000,000                          | 809,694    |                   |                  |  |                                    |            | 806407-F*-8             | HENRY SCHEIN INC                            | 1.G  | 1,000,000                          | 809,694    |
|  |             |  |                    | 1,000,000                          | 982,994    |                   |                  |  |                                    |            | 81725T-E*-3             | SENSIENT TECHNOLOGIES CORPORATION           | 2.B  | 1,000,000                          | 982,994    |
|  |             |  |                    | 500,000                            | 480,804    |                   |                  |  |                                    |            | 82104H-AJ-8             | SHEETZ INC                                  | 2.B  | 500,000                            | 480,804    |
|  |             |  |                    | 500,000                            | 422,841    |                   |                  |  |                                    |            | 84858H-AD-5             | SPIRE ALABAMA INC                           | 1.G  | 500,000                            | 422,841    |
|  |             |  |                    | 700,000                            | 639,155    |                   |                  |  |                                    |            | 87305N-A*-5             | TTX COMPANY                                 | 1.F  | 700,000                            | 639,155    |
|  |             |  |                    | 300,000                            | 276,364    |                   |                  |  |                                    |            | 87318*-AA-2             | TWE USA PARTNERSHIP                         | 2.B FE   | 300,000                            | 276,364    |
|  |             |  |                    | 400,000                            | 394,155    |                   |                  |  |                                    |            | 882884-A*-0             | TEXAS NEW MEXICO POWER COMPANY              | 1.F  | 400,000                            | 394,155    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | UNITED ENERGY DISTRIBUTION PTY LTD          |  |                                    |            |
|  |             |  |                    | 600,000                            | 556,352    |                   |                  |  |                                    |            | 910200-B*-3             |   | 1.G  | 600,000                            | 556,352    |
|  |             |  |                    | 200,000                            | 198,182    |                   |                  |  |                                    |            | 910637-T8-6             | THE UNITED ILLUMINATING COMPANY             | 1.G  | 200,000                            | 198,182    |
|  |             |  |                    | 800,000                            | 743,018    |                   |                  |  |                                    |            | 910637-UP-6             | THE UNITED ILLUMINATING COMPANY             | 1.G  | 800,000                            | 743,018    |
|  |             |  |                    | 1,000,000                          | 998,961    |                   |                  |  |                                    |            | 91319H-AG-6             | SUEZ WATER RESOURCES INC                    | 1.F  | 1,000,000                          | 998,961    |
|  |             |  |                    | 600,000                            | 549,747    |                   |                  |  |                                    |            | 941848-E*-6             | WATERS CORPORATION                          | 2.B  | 600,000                            | 549,747    |
|  |             |  |                    | 2,500,000                          | 2,400,461  |                   |                  |  |                                    |            | 97670M-A*-7             | WISCONSIN GAS LLC                           | 1.F  | 2,500,000                          | 2,400,461  |
|  |             |  |                    | 200,000                            | 193,371    |                   |                  |  |                                    |            | 97786H-AN-2             | WOLSELEY CAPITAL INC                        | 2.A FE   | 200,000                            | 193,371    |
|  |             |  |                    | 3,500,000                          | 3,437,665  |                   |                  |  |                                    |            | C1465*-AL-7             | CGI GROUP INC                               | 2.A  | 3,500,000                          | 3,437,665  |
|  |             |  |                    | 1,000,000                          | 970,884    |                   |                  |  |                                    |            | F0164H-AC-6             | AIR LIQUIDE FINANCE                         | 1.G  | 1,000,000                          | 970,884    |
|  |             |  |                    | 1,000,000                          | 932,918    |                   |                  |  |                                    |            | F0164H-AD-4             | AIR LIQUIDE FINANCE                         | 1.G  | 1,000,000                          | 932,918    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | ANGLIAN WATER SERVICES FINANCING P          |  |                                    |            |
|  |             |  |                    | 300,000                            | 278,808    |                   |                  |  |                                    |            | G03698-AW-6             |   | 1.G FE   | 300,000                            | 278,808    |
|  |             |  |                    | 500,000                            | 493,350    |                   |                  |  |                                    |            | G0646H-AN-9             | ASSOCIATED BRITISH FOODS PLC                | 1.F  | 500,000                            | 493,350    |
|  |             |  |                    | 1,000,000                          | 973,765    |                   |                  |  |                                    |            | G1744H-AM-0             | CADOGAN ESTATES LIMITED                     | 2.B  | 1,000,000                          | 973,765    |
|  |             |  |                    | 1,000,000                          | 969,240    |                   |                  |  |                                    |            | G20448-BA-2             | COMPASS GROUP PLC                           | 1.G  | 1,000,000                          | 969,240    |
|  |             |  |                    | 4,000,000                          | 3,798,440  |                   |                  |  |                                    |            | G20448-BC-8             | COMPASS GROUP PLC                           | 1.G  | 4,000,000                          | 3,798,440  |
|  |             |  |                    | 1,000,000                          | 945,408    |                   |                  |  |                                    |            | G4691H-AJ-4             | IMI GROUP LIMITED                           | 2.A  | 1,000,000                          | 945,408    |
|  |             |  |                    | 2,000,000                          | 1,914,414  |                   |                  |  |                                    |            | G5147*-AC-0             | JOHNSON MATTHEY PLC                         | 1.G  | 2,000,000                          | 1,914,414  |
|  |             |  |                    | 500,000                            | 426,158    |                   |                  |  |                                    |            | G73348-AB-9             | RRPF ENGINE LEASING LIMITED                 | 2.C FE   | 500,000                            | 426,158    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

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

| Replication (Synthetic Asset) Transactions |                       |  |                    |                                    |              |                   |                  | Components of the Replication (Synthetic Asset) Transactions |                                    |              |                         |                                    |  |                                    |            |
|--|-----------------------|--|--------------------|------------------------------------|--------------|-------------------|------------------|--|------------------------------------|--------------|-------------------------|------------------------------------|--|------------------------------------|------------|
| 1  | 2                     | 3  | 4                  | 5                                  | 6            | 7                 | 8                | Derivative Instrument(s) Open                                |                                    |              | Cash Instrument(s) Held |                                    |  |                                    |            |
|  |                       |  |                    |                                    |              |                   |                  | 9  | 10                                 | 11           | 12                      | 13                                 | 14   | 15                                 | 16         |
|  |                       | NAIC<br>Designation or<br>Other<br>Description | Notional<br>Amount | Book/Adjusted<br>Carrying<br>Value | Fair Value   | Effective<br>Date | Maturity<br>Date |  | Book/Adjusted<br>Carrying<br>Value | Fair Value   | CUSIP                   | Description                        | NAIC<br>Designation or<br>Other<br>Description | Book/Adjusted<br>Carrying<br>Value | Fair Value |
| Number                                     | Description           | Description                                    |                    |                                    |              |                   |                  | Description  |                                    |              |                         |                                    | Description                                    |                                    |            |
|  |                       |  |                    | 1,500,000                          | 1,481,670    |                   |                  |  |                                    |              | G8228*-AC-6             | SMITH & NEPHEW PLC                 | 2.B  | 1,500,000                          | 1,481,670  |
|  |                       |  |                    | 1,500,000                          | 1,438,499    |                   |                  |  |                                    |              | G8228*-AD-4             | SMITH & NEPHEW PLC                 | 2.B  | 1,500,000                          | 1,438,499  |
|  |                       |  |                    |                                    |              |                   |                  |  |                                    |              |                         | THAMES WATER UTILITIES CAYMAN FINA |  |                                    |            |
|  |                       |  |                    | 800,000                            | 788,557      |                   |                  |  |                                    |              | G8781*-AB-3             |                                    | 2.A  | 800,000                            | 788,557    |
|  |                       |  |                    |                                    |              |                   |                  |  |                                    |              |                         | THAMES WATER UTILITIES CAYMAN FINA |  |                                    |            |
|  |                       |  |                    | 300,000                            | 295,709      |                   |                  |  |                                    |              | G8781*-AB-3             |                                    | 2.A  | 300,000                            | 295,709    |
|  |                       |  |                    | 2,500,000                          | 2,463,444    |                   |                  |  |                                    |              | N4282*-AF-3             | KONINKLIJKE FRIESLANDCAMPINA NV    | 2.B  | 2,500,000                          | 2,463,444  |
|  |                       |  |                    | 1,000,000                          | 993,580      |                   |                  |  |                                    |              | N73388*-AC-5            | RED ELECTRICA FINANCE B.V.         | 1.G  | 1,000,000                          | 993,580    |
|  |                       |  |                    | 1,600,000                          | 1,528,319    |                   |                  |  |                                    |              | Q2107*-AL-0             | CONTACT ENERGY LIMITED             | 2.B  | 1,600,000                          | 1,528,319  |
|  |                       |  |                    | 200,000                            | 175,094      |                   |                  |  |                                    |              | Q3080*-AA-3             | DIWPF FINANCE PTY LTD              | 1.F  | 200,000                            | 175,094    |
|  |                       |  |                    | 1,400,000                          | 1,350,930    |                   |                  |  |                                    |              | Q3189*-AG-4             | DEXUS FUNDS MANAGEMENT LTD         | 1.G  | 1,400,000                          | 1,350,930  |
|  |                       |  |                    | 7,700,000                          | 7,150,995    |                   |                  |  |                                    |              | Q3189*-AH-2             | DEXUS FUNDS MANAGEMENT LTD         | 1.G  | 7,700,000                          | 7,150,995  |
|  |                       |  |                    | 500,000                            | 425,906      |                   |                  |  |                                    |              | Q3189*-AK-5             | DEXUS FUNDS MANAGEMENT LTD         | 1.G  | 500,000                            | 425,906    |
|  |                       |  |                    | 300,000                            | 291,014      |                   |                  |  |                                    |              | Q3917*-AA-2             | FLINDERS PORT HOLDINGS             | 2.B PL   | 300,000                            | 291,014    |
|  |                       |  |                    | 1,100,000                          | 1,047,220    |                   |                  |  |                                    |              | Q3917*-AB-0             | FLINDERS PORT HOLDINGS             | 2.B PL   | 1,100,000                          | 1,047,220  |
|  |                       |  |                    |                                    |              |                   |                  |  |                                    |              |                         | FONTERRA COOPERATIVE GROUP LIMITED |  |                                    |            |
|  |                       |  |                    | 5,500,000                          | 4,713,736    |                   |                  |  |                                    |              | Q3920*-AH-2             |                                    | 1.G  | 5,500,000                          | 4,713,736  |
|  |                       |  |                    |                                    |              |                   |                  |  |                                    |              |                         | FONTERRA COOPERATIVE GROUP LIMITED |  |                                    |            |
|  |                       |  |                    | 1,500,000                          | 1,373,454    |                   |                  |  |                                    |              | Q3920*-AJ-8             |                                    | 1.G FE   | 1,500,000                          | 1,373,454  |
|  |                       |  |                    | 200,000                            | 190,846      |                   |                  |  |                                    |              | Q39718*-AA-7            | GPT RE LTD                         | 1.F FE   | 200,000                            | 190,846    |
|  |                       |  |                    | 900,000                            | 802,352      |                   |                  |  |                                    |              | Q39718*-AB-5            | GPT RE LTD                         | 1.F FE   | 900,000                            | 802,352    |
|  |                       |  |                    | 500,000                            | 435,873      |                   |                  |  |                                    |              | Q3973*-AA-3             | GPT FUNDS MANAGEMENT LTD           | 1.G  | 500,000                            | 435,873    |
|  |                       |  |                    | 500,000                            | 424,652      |                   |                  |  |                                    |              | Q3973*-AB-1             | GPT FUNDS MANAGEMENT LTD           | 1.G  | 500,000                            | 424,652    |
|  |                       |  |                    | 400,000                            | 384,261      |                   |                  |  |                                    |              | Q6235*-AL-6             | MIRVAC GROUP FINANCE LTD           | 1.G PL   | 400,000                            | 384,261    |
|  |                       |  |                    | 500,000                            | 465,420      |                   |                  |  |                                    |              | Q6235*-AM-4             | MIRVAC GROUP FINANCE LTD           | 1.G PL   | 500,000                            | 465,420    |
|  |                       |  |                    | 300,000                            | 277,960      |                   |                  |  |                                    |              | Q6646*-AB-5             | NEW TERMINAL FINANCING CO PTY LTD  | 2.B  | 300,000                            | 277,960    |
|  |                       |  |                    | 4,500,000                          | 3,886,701    |                   |                  |  |                                    |              | Q6993*-AC-8             | NOVION RE LIMITED                  | 1.F FE   | 4,500,000                          | 3,886,701  |
|  |                       |  |                    | 600,000                            | 564,738      |                   |                  |  |                                    |              | Q74508*-AE-0            | PERTH AIRPORT PTY LTD              | 2.B FE   | 600,000                            | 564,738    |
|  |                       |  |                    | 800,000                            | 734,916      |                   |                  |  |                                    |              | Q74508*-AF-7            | PERTH AIRPORT PTY LTD              | 2.B FE   | 800,000                            | 734,916    |
|  |                       |  |                    | 500,000                            | 477,892      |                   |                  |  |                                    |              | Q87738*-AE-8            | STOCKLAND TRUST MANAGEMENT LTD     | 1.G FE   | 500,000                            | 477,892    |
|  |                       |  |                    | 1,000,000                          | 922,910      |                   |                  |  |                                    |              | Q87738*-AF-5            | STOCKLAND TRUST MANAGEMENT LTD     | 1.G FE   | 1,000,000                          | 922,910    |
|  |                       |  |                    | 600,000                            | 518,797      |                   |                  |  |                                    |              | Q87738*-AG-3            | STOCKLAND TRUST MANAGEMENT LTD     | 1.G FE   | 600,000                            | 518,797    |
|  |                       |  |                    | 2,700,000                          | 2,533,356    |                   |                  |  |                                    |              | Q9396*-AH-4             | VICTORIA POWER NETWORKS (FINANCE)  | 1.G  | 2,700,000                          | 2,533,356  |
|  |                       |  |                    | 3,000,000                          | 2,905,130    |                   |                  |  |                                    |              | R2284*-AA-8             | STATNETT SF                        | 1.F  | 3,000,000                          | 2,905,130  |
|  |                       |  |                    | 700,000                            | 685,254      |                   |                  |  |                                    |              | W08054*-AN-8            | ASSA ABLOY FINANCIAL SERVICES AB   | 1.G  | 700,000                            | 685,254    |
| 17305AC*2                                  | Long Bond Replication | 1.F  | 250,000,000        | 4,300,000                          | (44,126,368) | 03/17/2022        | 01/24/2024       | Bond Forward   |                                    | (48,298,210) | Q3028P*-C8-3            | AMERICAN TRANSMISSION COMPANY      | 1.F  | 4,300,000                          | 4,171,842  |
|  |                       |  |                    | 2,000,000                          | 1,941,331    |                   |                  |  |                                    |              | Q31100*-M*-8            | AMETEK INC                         | 2.A  | 2,000,000                          | 1,941,331  |
|  |                       |  |                    | 800,000                            | 773,971      |                   |                  |  |                                    |              | 151895*-D*-7            | CENTERPOINT PROPERTIES TRUST       | 1.G FE   | 800,000                            | 773,971    |
|  |                       |  |                    |                                    |              |                   |                  |  |                                    |              |                         | CLARION LION PROPERTIES FUND HOLDI |  |                                    |            |
|  |                       |  |                    | 300,000                            | 276,802      |                   |                  |  |                                    |              | 18055*-AX-0             |                                    | 1.G  | 300,000                            | 276,802    |
|  |                       |  |                    | 1,500,000                          | 1,433,999    |                   |                  |  |                                    |              | 23357*-AB-7             | DTE GAS COMPANY                    | 1.F  | 1,500,000                          | 1,433,999  |
|  |                       |  |                    | 1,000,000                          | 912,756      |                   |                  |  |                                    |              | 311900*-B8-2            | FASTENAL COMPANY                   | 1.F  | 1,000,000                          | 912,756    |
|  |                       |  |                    |                                    |              |                   |                  |  |                                    |              |                         | FOOTBALL CLUB TERM NOTES 2033 TRUS |  |                                    |            |
|  |                       |  |                    | 600,000                            | 583,522      |                   |                  |  |                                    |              | 34489*-AA-7             |                                    | 1.F FE   | 600,000                            | 583,522    |
|  |                       |  |                    | 200,000                            | 186,633      |                   |                  |  |                                    |              | 41242*-AY-8             | HARDWOOD FUNDING LLC               | 1.G FE   | 200,000                            | 186,633    |
|  |                       |  |                    | 200,000                            | 188,291      |                   |                  |  |                                    |              | 41242*-BF-8             | HARDWOOD FUNDING LLC               | 1.G FE   | 200,000                            | 188,291    |
|  |                       |  |                    | 4,500,000                          | 4,453,338    |                   |                  |  |                                    |              | 422418*-AD-1            | HEARST COMMUNICATIONS INC          | 1.G  | 4,500,000                          | 4,453,338  |
|  |                       |  |                    | 1,000,000                          | 925,586      |                   |                  |  |                                    |              | 422418*-AH-2            | HEARST COMMUNICATIONS INC          | 1.G  | 1,000,000                          | 925,586    |
|  |                       |  |                    | 4,000,000                          | 3,748,689    |                   |                  |  |                                    |              | 450319*-B*-8            | ITC MIDWEST LLC                    | 1.F  | 4,000,000                          | 3,748,689  |
|  |                       |  |                    | 800,000                            | 771,651      |                   |                  |  |                                    |              | 46659*-AA-5             | JM FAMILY ENTERPRISES INC          | 2.B  | 800,000                            | 771,651    |
|  |                       |  |                    | 1,100,000                          | 1,064,575    |                   |                  |  |                                    |              | 553530*-B8-2            | MSC INDUSTRIAL DIRECT CO INC       | 2.B  | 1,100,000                          | 1,064,575  |
|  |                       |  |                    | 1,100,000                          | 1,074,646    |                   |                  |  |                                    |              | 56081*-AT-7             | MAJOR LEAGUE BASEBALL TRUST        | 1.F FE   | 1,100,000                          | 1,074,646  |
|  |                       |  |                    | 400,000                            | 378,756      |                   |                  |  |                                    |              | 56081*-AX-8             | MAJOR LEAGUE BASEBALL TRUST        | 1.F FE   | 400,000                            | 378,756    |
|  |                       |  |                    | 100,000                            | 92,623       |                   |                  |  |                                    |              | 56081*-BF-6             | MAJOR LEAGUE BASEBALL TRUST        | 1.F FE   | 100,000                            | 92,623     |
|  |                       |  |                    | 300,000                            | 281,019      |                   |                  |  |                                    |              | 56081*-BQ-2             | MAJOR LEAGUE BASEBALL TRUST        | 1.F FE   | 300,000                            | 281,019    |
|  |                       |  |                    | 1,000,000                          | 1,030,040    |                   |                  |  |                                    |              | 61201*-AA-3             | MONTANA DAKOTA UTILITIES CO        | 1.G  | 1,000,000                          | 1,030,040  |
|  |                       |  |                    |                                    |              |                   |                  |  |                                    |              |                         | NEPTUNE REGIONAL TRANSMISSION      |  |                                    |            |
|  |                       |  |                    | 542,777                            | 576,449      |                   |                  |  |                                    |              | 64079*-AD-4             | SYSTEM LLC                         | 1.F PL   | 542,777                            | 576,449    |
|  |                       |  |                    |                                    |              |                   |                  |  |                                    |              |                         | NEPTUNE REGIONAL TRANSMISSION      |  |                                    |            |
|  |                       |  |                    | 54,550                             | 57,935       |                   |                  |  |                                    |              | 64079*-AD-4             | SYSTEM LLC                         | 1.F PL   | 54,550                             | 57,935     |
|  |                       |  |                    |                                    |              |                   |                  |  |                                    |              |                         | NEPTUNE REGIONAL TRANSMISSION      |  |                                    |            |
|  |                       |  |                    | 118,511                            | 125,863      |                   |                  |  |                                    |              | 64079*-AD-4             | SYSTEM LLC                         | 1.F PL   | 118,511                            | 125,863    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions |             |  |                    |                                    |            |                   |                  | Components of the Replication (Synthetic Asset) Transactions |                                    |            |                         |  |             |                                    |            |
|--|-------------|--|--------------------|------------------------------------|------------|-------------------|------------------|--|------------------------------------|------------|-------------------------|--|-------------|------------------------------------|------------|
| 1  | 2           | 3  | 4                  | 5                                  | 6          | 7                 | 8                | Derivative Instrument(s) Open                                |                                    |            | Cash Instrument(s) Held |  |             |                                    |            |
|  |             |  |                    |                                    |            |                   |                  | 9  | 10                                 | 11         | 12                      | 13                                       | 14          | 15                                 | 16         |
|  |             | NAIC<br>Designation or<br>Other<br>Description | Notional<br>Amount | Book/Adjusted<br>Carrying<br>Value | Fair Value | Effective<br>Date | Maturity<br>Date |  | Book/Adjusted<br>Carrying<br>Value | Fair Value | CUSIP                   | Description                              | Description | Book/Adjusted<br>Carrying<br>Value | Fair Value |
| Number                                     | Description | Description                                    | Amount             | Value                              | Value      | Date              | Date             | Description  | Value                              | Value      |                         |  | Description | Value                              | Value      |
|  |             |  |                    | 111,828                            | 118,766    |                   |                  |  |                                    |            | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL      | 111,828                            | 118,766    |
|  |             |  |                    | 113,192                            | 120,214    |                   |                  |  |                                    |            | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL      | 113,192                            | 120,214    |
|  |             |  |                    | 114,556                            | 121,662    |                   |                  |  |                                    |            | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL      | 114,556                            | 121,662    |
|  |             |  |                    | 114,556                            | 121,662    |                   |                  |  |                                    |            | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL      | 114,556                            | 121,662    |
|  |             |  |                    | 110,465                            | 117,317    |                   |                  |  |                                    |            | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL      | 110,465                            | 117,317    |
|  |             |  |                    | 110,465                            | 117,317    |                   |                  |  |                                    |            | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL      | 110,465                            | 117,317    |
|  |             |  |                    | 109,101                            | 115,869    |                   |                  |  |                                    |            | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL      | 109,101                            | 115,869    |
|  |             |  |                    | 200,000                            | 189,090    |                   |                  |  |                                    |            | 74170*-AE-9             | PRIME PROPERTY FUND LLC                  | 1.F         | 200,000                            | 189,090    |
|  |             |  |                    | 900,000                            | 822,184    |                   |                  |  |                                    |            | 74170*-AG-4             | PRIME PROPERTY FUND LLC                  | 1.F         | 900,000                            | 822,184    |
|  |             |  |                    | 400,000                            | 374,543    |                   |                  |  |                                    |            | 74170*-AL-3             | PRIME PROPERTY FUND LLC                  | 1.F         | 400,000                            | 374,543    |
|  |             |  |                    | 100,000                            | 94,162     |                   |                  |  |                                    |            | 74264*-AC-0             | PRISA LHC LLC                            | 1.F         | 100,000                            | 94,162     |
|  |             |  |                    | 100,000                            | 94,162     |                   |                  |  |                                    |            | 74264*-AC-0             | PRISA LHC LLC                            | 1.F         | 100,000                            | 94,162     |
|  |             |  |                    | 4,950,674                          | 5,281,369  |                   |                  |  |                                    |            | 798237-FF-5             | SAN JOSE WATER                           | 1.F         | 4,950,674                          | 5,281,369  |
|  |             |  |                    | 100,000                            | 98,288     |                   |                  |  |                                    |            | 864698-AG-7             | SUEZ WATER RESOURCES LLC                 | 1.F         | 100,000                            | 98,288     |
|  |             |  |                    | 1,000,000                          | 816,708    |                   |                  |  |                                    |            | 88228*-AB-7             | TEXAS CHRISTIAN UNIVERSITY               | 1.D         | 1,000,000                          | 816,708    |
|  |             |  |                    | 500,000                            | 483,427    |                   |                  |  |                                    |            | 97786#-AN-2             | WOLSELEY CAPITAL INC                     | 2.A FE      | 500,000                            | 483,427    |
|  |             |  |                    | 1,000,000                          | 982,190    |                   |                  |  |                                    |            | C1465*-AL-7             | CGI GROUP INC                            | 2.A         | 1,000,000                          | 982,190    |
|  |             |  |                    | 1,000,000                          | 961,703    |                   |                  |  |                                    |            | F85688-AD-1             | SONEPAR SA                               | 2.A         | 1,000,000                          | 961,703    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | ANGLIAN WATER SERVICES FINANCING P       |             |                                    |            |
|  |             |  |                    | 200,000                            | 185,872    |                   |                  |  |                                    |            | G03698-AW-6             |  | 1.G FE      | 200,000                            | 185,872    |
|  |             |  |                    | 2,000,000                          | 1,882,459  |                   |                  |  |                                    |            | G1108#-AG-3             | THE BRITISH LAND COMPANY PLC             | 1.F         | 2,000,000                          | 1,882,459  |
|  |             |  |                    | 1,500,000                          | 1,424,415  |                   |                  |  |                                    |            | G2044#-BC-8             | COMPASS GROUP PLC                        | 1.G         | 1,500,000                          | 1,424,415  |
|  |             |  |                    | 3,500,000                          | 3,388,490  |                   |                  |  |                                    |            | G4622#-AG-4             | HOWARD DE WALDEN ESTATES LIMITED         | 1.G         | 3,500,000                          | 3,388,490  |
|  |             |  |                    | 1,000,000                          | 993,580    |                   |                  |  |                                    |            | N7338#-AC-5             | RED ELECTRICA FINANCE B.V.               | 1.G         | 1,000,000                          | 993,580    |
|  |             |  |                    | 3,400,000                          | 3,157,582  |                   |                  |  |                                    |            | Q3189*-AH-2             | DEXUS FUNDS MANAGEMENT LTD               | 1.G         | 3,400,000                          | 3,157,582  |
|  |             |  |                    | 400,000                            | 376,544    |                   |                  |  |                                    |            | Q6518#-AA-8             | NSW PORTS FINANCE CO PTY LIMITED         | 2.B         | 400,000                            | 376,544    |
|  |             |  |                    | 1,200,000                          | 1,129,476  |                   |                  |  |                                    |            | Q7450#-AE-0             | PERTH AIRPORT PTY LTD                    | 2.B FE      | 1,200,000                          | 1,129,476  |
|  |             |  |                    | 500,000                            | 484,046    |                   |                  |  |                                    |            | Q7724#-AF-5             | POWERCO LIMITED                          | 2.B FE      | 500,000                            | 484,046    |
|  |             |  |                    | 2,000,000                          | 1,907,668  |                   |                  |  |                                    |            | Q9194#-AC-1             | TRANSPOWER NEW ZEALAND LIMITED           | 1.D         | 2,000,000                          | 1,907,668  |
|  |             |  |                    | 1,300,000                          | 1,257,703  |                   |                  |  |                                    |            | 151895-D*-7             | CENTERPOINT PROPERTIES TRUST             | 1.G FE      | 1,300,000                          | 1,257,703  |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | CLARION LION PROPERTIES FUND HOLDI       |             |                                    |            |
|  |             |  |                    | 300,000                            | 276,802    |                   |                  |  |                                    |            | 18055#-AX-0             |  | 1.G         | 300,000                            | 276,802    |
|  |             |  |                    | 1,000,000                          | 912,756    |                   |                  |  |                                    |            | 311900-B#-2             | FASTENAL COMPANY                         | 1.F         | 1,000,000                          | 912,756    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | FOOTBALL CLUB TERM NOTES 2033 TRUS       |             |                                    |            |
|  |             |  |                    | 300,000                            | 291,761    |                   |                  |  |                                    |            | 34489*-AA-7             |  | 1.F FE      | 300,000                            | 291,761    |
|  |             |  |                    | 200,000                            | 188,291    |                   |                  |  |                                    |            | 41242*-BF-8             | HARDWOOD FUNDING LLC                     | 1.G FE      | 200,000                            | 188,291    |
|  |             |  |                    | 1,200,000                          | 1,157,477  |                   |                  |  |                                    |            | 46659*-AA-5             | JM FAMILY ENTERPRISES INC                | 2.B         | 1,200,000                          | 1,157,477  |
|  |             |  |                    | 500,000                            | 483,898    |                   |                  |  |                                    |            | 553530-B#-2             | MSC INDUSTRIAL DIRECT CO INC             | 2.B         | 500,000                            | 483,898    |
|  |             |  |                    | 800,000                            | 740,983    |                   |                  |  |                                    |            | 56081#-BF-6             | MAJOR LEAGUE BASEBALL TRUST              | 1.F FE      | 800,000                            | 740,983    |
|  |             |  |                    | 400,000                            | 374,692    |                   |                  |  |                                    |            | 56081#-BQ-2             | MAJOR LEAGUE BASEBALL TRUST              | 1.F FE      | 400,000                            | 374,692    |
|  |             |  |                    | 1,000,000                          | 920,663    |                   |                  |  |                                    |            | 57169*-AX-5             | MARS INC                                 | 1.F         | 1,000,000                          | 920,663    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION            |             |                                    |            |
|  |             |  |                    | 4,989,535                          | 4,779,162  |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                               | 1.F PL      | 4,989,535                          | 4,779,162  |
|  |             |  |                    | 600,000                            | 578,561    |                   |                  |  |                                    |            | 70432*-AA-9             | PAYCHEX OF NEW YORK LLC                  | 1.G         | 600,000                            | 578,561    |
|  |             |  |                    | 900,000                            | 842,722    |                   |                  |  |                                    |            | 74170*-AL-3             | PRIME PROPERTY FUND LLC                  | 1.F         | 900,000                            | 842,722    |
|  |             |  |                    | 200,000                            | 188,324    |                   |                  |  |                                    |            | 74264*-AC-0             | PRISA LHC LLC                            | 1.F         | 200,000                            | 188,324    |
|  |             |  |                    | 300,000                            | 282,486    |                   |                  |  |                                    |            | 74264*-AC-0             | PRISA LHC LLC                            | 1.F         | 300,000                            | 282,486    |
|  |             |  |                    | 11,446,997                         | 10,970,605 |                   |                  |  |                                    |            | 90312*-AC-8             | UNS GAS INC                              | 1.G         | 11,446,997                         | 10,970,605 |
|  |             |  |                    | 2,500,000                          | 2,400,461  |                   |                  |  |                                    |            | 97670M-A*-7             | WISCONSIN GAS LLC                        | 1.F         | 2,500,000                          | 2,400,461  |
|  |             |  |                    | 4,500,000                          | 4,367,995  |                   |                  |  |                                    |            | 031100-M*-8             | AMETEK INC                               | 2.A         | 4,500,000                          | 4,367,995  |
|  |             |  |                    | 500,000                            | 483,898    |                   |                  |  |                                    |            | 553530-B#-2             | MSC INDUSTRIAL DIRECT CO INC             | 2.B         | 500,000                            | 483,898    |
|  |             |  |                    | 12,000,000                         | 11,647,987 |                   |                  |  |                                    |            | 031100-M*-9             | AMETEK INC                               | 2.A         | 12,000,000                         | 11,647,987 |
|  |             |  |                    | 2,750,000                          | 2,577,224  |                   |                  |  |                                    |            | 450319-B*-8             | ITC MIDWEST LLC                          | 1.F         | 2,750,000                          | 2,577,224  |
|  |             |  |                    | 4,800,000                          | 4,645,417  |                   |                  |  |                                    |            | 553530-B#-2             | MSC INDUSTRIAL DIRECT CO INC             | 2.B         | 4,800,000                          | 4,645,417  |
|  |             |  |                    | 3,900,000                          | 3,687,255  |                   |                  |  |                                    |            | 74170*-AE-9             | PRIME PROPERTY FUND LLC                  | 1.F         | 3,900,000                          | 3,687,255  |
|  |             |  |                    | 1,200,000                          | 1,129,944  |                   |                  |  |                                    |            | 74264*-AC-0             | PRISA LHC LLC                            | 1.F         | 1,200,000                          | 1,129,944  |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

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

| Replication (Synthetic Asset) Transactions |             |  |                    |                                    |            |                   |                  | Components of the Replication (Synthetic Asset) Transactions |                                    |            |                         |                                    |  |                                    |            |
|--|-------------|--|--------------------|------------------------------------|------------|-------------------|------------------|--|------------------------------------|------------|-------------------------|------------------------------------|--|------------------------------------|------------|
| 1  | 2           | 3  | 4                  | 5                                  | 6          | 7                 | 8                | Derivative Instrument(s) Open                                |                                    |            | Cash Instrument(s) Held |                                    |  |                                    |            |
|  |             |  |                    |                                    |            |                   |                  | 9  | 10                                 | 11         | 12                      | 13                                 | 14   | 15                                 | 16         |
|  |             | NAIC<br>Designation or<br>Other<br>Description | Notional<br>Amount | Book/Adjusted<br>Carrying<br>Value | Fair Value | Effective<br>Date | Maturity<br>Date |  | Book/Adjusted<br>Carrying<br>Value | Fair Value | CUSIP                   | Description                        | NAIC<br>Designation or<br>Other<br>Description | Book/Adjusted<br>Carrying<br>Value | Fair Value |
| Number                                     | Description | Description                                    |                    |                                    |            |                   |                  | Description  |                                    |            |                         |                                    | Description                                    |                                    |            |
|  |             |  |                    | 5,000,000                          | 4,646,808  |                   |                  |  |                                    |            | G03698-AW-6             | ANGLIAN WATER SERVICES FINANCING P | 1.G FE   | 5,000,000                          | 4,646,808  |
|  |             |  |                    | 5,800,000                          | 5,521,703  |                   |                  |  |                                    |            | Q3917F-AB-0             | FLINDERS PORT HOLDINGS             | 2.B PL   | 5,800,000                          | 5,521,703  |
|  |             |  |                    | 13,500,000                         | 13,125,440 |                   |                  |  |                                    |            | Q39598-AJ-5             | GAIF BOND ISSUER PTY LTD           | 1.G FE   | 13,500,000                         | 13,125,440 |
|  |             |  |                    | 8,000,000                          | 7,530,886  |                   |                  |  |                                    |            | Q6518F-AA-8             | NSW PORTS FINANCE CO PTY LIMITED   | 2.B  | 8,000,000                          | 7,530,886  |
|  |             |  |                    | 14,600,000                         | 13,741,961 |                   |                  |  |                                    |            | Q74508-AE-0             | PERTH AIRPORT PTY LTD              | 2.B FE   | 14,600,000                         | 13,741,961 |
|  |             |  |                    | 6,900,000                          | 6,679,829  |                   |                  |  |                                    |            | Q7724F-AF-5             | POWERCO LIMITED                    | 2.B FE   | 6,900,000                          | 6,679,829  |
|  |             |  |                    | 2,700,000                          | 2,619,529  |                   |                  |  |                                    |            | 03028P-CB-3             | AMERICAN TRANSMISSION COMPANY      | 1.F  | 2,700,000                          | 2,619,529  |
|  |             |  |                    | 3,000,000                          | 2,968,892  |                   |                  |  |                                    |            | 42241B-AD-1             | HEARST COMMUNICATIONS INC          | 1.G  | 3,000,000                          | 2,968,892  |
|  |             |  |                    | 500,000                            | 515,020    |                   |                  |  |                                    |            | 61201F-AA-3             | MONTANA DAKOTA UTILITIES CO        | 1.G  | 500,000                            | 515,020    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION      |  |                                    |            |
|  |             |  |                    | 180,926                            | 192,150    |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                         | 1.F PL   | 180,926                            | 192,150    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION      |  |                                    |            |
|  |             |  |                    | 18,183                             | 19,312     |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                         | 1.F PL   | 18,183                             | 19,312     |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION      |  |                                    |            |
|  |             |  |                    | 39,504                             | 41,954     |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                         | 1.F PL   | 39,504                             | 41,954     |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION      |  |                                    |            |
|  |             |  |                    | 37,276                             | 39,589     |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                         | 1.F PL   | 37,276                             | 39,589     |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION      |  |                                    |            |
|  |             |  |                    | 37,731                             | 40,071     |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                         | 1.F PL   | 37,731                             | 40,071     |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION      |  |                                    |            |
|  |             |  |                    | 38,185                             | 40,554     |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                         | 1.F PL   | 38,185                             | 40,554     |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION      |  |                                    |            |
|  |             |  |                    | 38,185                             | 40,554     |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                         | 1.F PL   | 38,185                             | 40,554     |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION      |  |                                    |            |
|  |             |  |                    | 36,822                             | 39,106     |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                         | 1.F PL   | 36,822                             | 39,106     |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION      |  |                                    |            |
|  |             |  |                    | 36,822                             | 39,106     |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                         | 1.F PL   | 36,822                             | 39,106     |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION      |  |                                    |            |
|  |             |  |                    | 36,367                             | 38,623     |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                         | 1.F PL   | 36,367                             | 38,623     |
|  |             |  |                    | 2,000,000                          | 1,871,242  |                   |                  |  |                                    |            | 720186-F*-1             | PIEDMONT NATURAL GAS COMPANY INC   | 2.A  | 2,000,000                          | 1,871,242  |
|  |             |  |                    | 100,000                            | 98,288     |                   |                  |  |                                    |            | 86468B-AG-7             | SUEZ WATER RESOURCES LLC           | 1.F  | 100,000                            | 98,288     |
|  |             |  |                    | 2,000,000                          | 1,633,416  |                   |                  |  |                                    |            | 88228*-AB-7             | TEXAS CHRISTIAN UNIVERSITY         | 1.D  | 2,000,000                          | 1,633,416  |
|  |             |  |                    | 500,000                            | 496,790    |                   |                  |  |                                    |            | N7338B-AC-5             | RED ELECTRICA FINANCE B.V.         | 1.G  | 500,000                            | 496,790    |
|  |             |  |                    | 300,000                            | 290,427    |                   |                  |  |                                    |            | Q7724F-AF-5             | POWERCO LIMITED                    | 2.B FE   | 300,000                            | 290,427    |
|  |             |  |                    | 1,000,000                          | 977,868    |                   |                  |  |                                    |            | 00003F-AC-7             | A&E TELEVISION NETWORKS LLC        | 1.G  | 1,000,000                          | 977,868    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | CLARION LION PROPERTIES FUND HOLDI |  |                                    |            |
|  |             |  |                    | 100,000                            | 92,267     |                   |                  |  |                                    |            | 18055F-AX-0             |                                    | 1.G  | 100,000                            | 92,267     |
|  |             |  |                    | 500,000                            | 478,000    |                   |                  |  |                                    |            | 23357*-AB-7             | DTE GAS COMPANY                    | 1.F  | 500,000                            | 478,000    |
|  |             |  |                    | 1,000,000                          | 955,496    |                   |                  |  |                                    |            | 27556*-AA-9             | EAST TENNESSEE NATURAL GAS LLC     | 1.G  | 1,000,000                          | 955,496    |
|  |             |  |                    | 500,000                            | 456,378    |                   |                  |  |                                    |            | 311900-BB-2             | FASTENAL COMPANY                   | 1.F  | 500,000                            | 456,378    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | FOOTBALL CLUB TERM NOTES 2033 TRUS |  |                                    |            |
|  |             |  |                    | 100,000                            | 97,254     |                   |                  |  |                                    |            | 34489*-AA-7             |                                    | 1.F FE   | 100,000                            | 97,254     |
|  |             |  |                    | 200,000                            | 186,633    |                   |                  |  |                                    |            | 41242*-AY-8             | HARDWOOD FUNDING LLC               | 1.G FE   | 200,000                            | 186,633    |
|  |             |  |                    | 100,000                            | 94,146     |                   |                  |  |                                    |            | 41242*-BF-8             | HARDWOOD FUNDING LLC               | 1.G FE   | 100,000                            | 94,146     |
|  |             |  |                    | 1,000,000                          | 925,586    |                   |                  |  |                                    |            | 42241B-AH-2             | HEARST COMMUNICATIONS INC          | 1.G  | 1,000,000                          | 925,586    |
|  |             |  |                    | 500,000                            | 468,586    |                   |                  |  |                                    |            | 450319-B*-8             | ITC MIDWEST LLC                    | 1.F  | 500,000                            | 468,586    |
|  |             |  |                    | 800,000                            | 771,651    |                   |                  |  |                                    |            | 46659*-AA-5             | JM FAMILY ENTERPRISES INC          | 2.B  | 800,000                            | 771,651    |
|  |             |  |                    | 200,000                            | 193,559    |                   |                  |  |                                    |            | 553530-BB-2             | MSC INDUSTRIAL DIRECT CO INC       | 2.B  | 200,000                            | 193,559    |
|  |             |  |                    | 300,000                            | 293,085    |                   |                  |  |                                    |            | 56081F-AT-7             | MAJOR LEAGUE BASEBALL TRUST        | 1.F FE   | 300,000                            | 293,085    |
|  |             |  |                    | 400,000                            | 378,756    |                   |                  |  |                                    |            | 56081F-AX-8             | MAJOR LEAGUE BASEBALL TRUST        | 1.F FE   | 400,000                            | 378,756    |
|  |             |  |                    | 200,000                            | 185,246    |                   |                  |  |                                    |            | 56081F-BF-6             | MAJOR LEAGUE BASEBALL TRUST        | 1.F FE   | 200,000                            | 185,246    |
|  |             |  |                    | 1,000,000                          | 920,663    |                   |                  |  |                                    |            | 57169*-AX-5             | MARS INC                           | 1.F  | 1,000,000                          | 920,663    |
|  |             |  |                    | 500,000                            | 515,020    |                   |                  |  |                                    |            | 61201F-AA-3             | MONTANA DAKOTA UTILITIES CO        | 1.G  | 500,000                            | 515,020    |
|  |             |  |                    | 400,000                            | 392,522    |                   |                  |  |                                    |            | 74170*-AC-3             | PRIME PROPERTY FUND LLC            | 1.F  | 400,000                            | 392,522    |
|  |             |  |                    | 200,000                            | 189,090    |                   |                  |  |                                    |            | 74170*-AE-9             | PRIME PROPERTY FUND LLC            | 1.F  | 200,000                            | 189,090    |
|  |             |  |                    | 900,000                            | 822,184    |                   |                  |  |                                    |            | 74170*-AG-4             | PRIME PROPERTY FUND LLC            | 1.F  | 900,000                            | 822,184    |
|  |             |  |                    | 600,000                            | 566,738    |                   |                  |  |                                    |            | 74170*-AJ-8             | PRIME PROPERTY FUND LLC            | 1.F  | 600,000                            | 566,738    |
|  |             |  |                    | 400,000                            | 374,543    |                   |                  |  |                                    |            | 74170*-AL-3             | PRIME PROPERTY FUND LLC            | 1.F  | 400,000                            | 374,543    |
|  |             |  |                    | 1,000,000                          | 993,431    |                   |                  |  |                                    |            | 786584-AF-9             | SAFRAN                             | 2.A  | 1,000,000                          | 993,431    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | TPF EQUITY REIT OPERATING PARTNERS |  |                                    |            |
|  |             |  |                    | 3,200,000                          | 3,022,000  |                   |                  |  |                                    |            | 87278*-AD-4             |                                    | 1.G  | 3,200,000                          | 3,022,000  |
|  |             |  |                    | 1,000,000                          | 816,708    |                   |                  |  |                                    |            | 88228*-AB-7             | TEXAS CHRISTIAN UNIVERSITY         | 1.D  | 1,000,000                          | 816,708    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

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

| Replication (Synthetic Asset) Transactions |             |                                       |                 |                              |            |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |            |                         |                                    |                                       |                              |            |
|--|-------------|---------------------------------------|-----------------|------------------------------|------------|----------------|---------------|--|------------------------------|------------|-------------------------|------------------------------------|---------------------------------------|------------------------------|------------|
| 1  | 2           | 3                                     | 4               | 5                            | 6          | 7              | 8             | Derivative Instrument(s) Open                                |                              |            | Cash Instrument(s) Held |                                    |                                       |                              |            |
|  |             |                                       |                 |                              |            |                |               | 9  | 10                           | 11         | 12                      | 13                                 | 14                                    | 15                           | 16         |
|  |             | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date |  | Book/Adjusted Carrying Value | Fair Value |                         |                                    | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
| Number                                     | Description | Description                           | Amount          | Value                        | Value      | Date           | Date          | Description  | Value                        | Value      | CUSIP                   | Description                        | Description                           | Value                        | Value      |
|  |             |                                       |                 | 100,000                      | 96,685     |                |               |  |                              |            | 97786#-AN-2             | WOLSELEY CAPITAL INC               | 2.A FE                                | 100,000                      | 96,685     |
|  |             |                                       |                 | 1,000,000                    | 982,190    |                |               |  |                              |            | C1465*-AL-7             | CGI GROUP INC                      | 2.A                                   | 1,000,000                    | 982,190    |
|  |             |                                       |                 | 1,000,000                    | 961,703    |                |               |  |                              |            | F8568#-AD-1             | SONEPAR SA                         | 2.A                                   | 1,000,000                    | 961,703    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | ANGLIAN WATER SERVICES FINANCING P |                                       |                              |            |
|  |             |                                       |                 | 200,000                      | 185,872    |                |               |  |                              |            | G0369#-AW-6             |                                    | 1.G FE                                | 200,000                      | 185,872    |
|  |             |                                       |                 | 500,000                      | 470,615    |                |               |  |                              |            | G1108#-AG-3             | THE BRITISH LAND COMPANY PLC       | 1.F                                   | 500,000                      | 470,615    |
|  |             |                                       |                 | 500,000                      | 484,620    |                |               |  |                              |            | G2044#-BA-2             | COMPASS GROUP PLC                  | 1.G                                   | 500,000                      | 484,620    |
|  |             |                                       |                 | 1,000,000                    | 949,610    |                |               |  |                              |            | G2044#-BC-8             | COMPASS GROUP PLC                  | 1.G                                   | 1,000,000                    | 949,610    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | THAMES WATER UTILITIES CAYMAN FINA |                                       |                              |            |
|  |             |                                       |                 | 800,000                      | 788,557    |                |               |  |                              |            | G8781#-AB-3             |                                    | 2.A                                   | 800,000                      | 788,557    |
|  |             |                                       |                 | 1,700,000                    | 1,578,791  |                |               |  |                              |            | Q3189*-AH-2             | DEXUS FUNDS MANAGEMENT LTD         | 1.G                                   | 1,700,000                    | 1,578,791  |
|  |             |                                       |                 | 400,000                      | 380,807    |                |               |  |                              |            | Q3917#-AB-0             | FLINDERS PORT HOLDINGS             | 2.B PL                                | 400,000                      | 380,807    |
|  |             |                                       |                 | 1,500,000                    | 1,458,382  |                |               |  |                              |            | Q3958#-AJ-5             | GAIF BOND ISSUER PTY LTD           | 1.G FE                                | 1,500,000                    | 1,458,382  |
|  |             |                                       |                 | 400,000                      | 376,544    |                |               |  |                              |            | Q6518#-AA-8             | NSW PORTS FINANCE CO PTY LIMITED   | 2.B                                   | 400,000                      | 376,544    |
|  |             |                                       |                 | 600,000                      | 564,738    |                |               |  |                              |            | Q7450#-AE-0             | PERTH AIRPORT PTY LTD              | 2.B FE                                | 600,000                      | 564,738    |
|  |             |                                       |                 | 500,000                      | 484,046    |                |               |  |                              |            | Q7724#-AF-5             | POWERCO LIMITED                    | 2.B FE                                | 500,000                      | 484,046    |
|  |             |                                       |                 | 200,000                      | 190,767    |                |               |  |                              |            | Q9194#-AC-1             | TRANSPower NEW ZEALAND LIMITED     | 1.D                                   | 200,000                      | 190,767    |
|  |             |                                       |                 | 500,000                      | 486,356    |                |               |  |                              |            | Q38336#-D#-7            | APTARGROUP INC                     | 2.C                                   | 500,000                      | 486,356    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | CLARION LION PROPERTIES FUND HOLDI |                                       |                              |            |
|  |             |                                       |                 | 100,000                      | 92,267     |                |               |  |                              |            | 18055#-AX-0             |                                    | 1.G                                   | 100,000                      | 92,267     |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | FOOTBALL CLUB TERM NOTES 2033 TRUS |                                       |                              |            |
|  |             |                                       |                 | 100,000                      | 97,254     |                |               |  |                              |            | 34489#-AA-7             |                                    | 1.F FE                                | 100,000                      | 97,254     |
|  |             |                                       |                 | 100,000                      | 94,146     |                |               |  |                              |            | 41242*-BF-8             | HARDWOOD FUNDING LLC               | 1.G FE                                | 100,000                      | 94,146     |
|  |             |                                       |                 | 400,000                      | 385,826    |                |               |  |                              |            | 46659#-AA-5             | JM FAMILY ENTERPRISES INC          | 2.B                                   | 400,000                      | 385,826    |
|  |             |                                       |                 | 200,000                      | 193,559    |                |               |  |                              |            | 553530#-B#-2            | MSC INDUSTRIAL DIRECT CO INC       | 2.B                                   | 200,000                      | 193,559    |
|  |             |                                       |                 | 100,000                      | 94,545     |                |               |  |                              |            | 74170*-AE-9             | PRIME PROPERTY FUND LLC            | 1.F                                   | 100,000                      | 94,545     |
|  |             |                                       |                 | 1,000,000                    | 993,431    |                |               |  |                              |            | 786584#-A#-9            | SAFRAN                             | 2.A                                   | 1,000,000                    | 993,431    |
|  |             |                                       |                 | 500,000                      | 470,615    |                |               |  |                              |            | G1108#-AG-3             | THE BRITISH LAND COMPANY PLC       | 1.F                                   | 500,000                      | 470,615    |
|  |             |                                       |                 | 500,000                      | 484,070    |                |               |  |                              |            | G4622#-AG-4             | HOWARD DE WALDEN ESTATES LIMITED   | 1.G                                   | 500,000                      | 484,070    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | THAMES WATER UTILITIES CAYMAN FINA |                                       |                              |            |
|  |             |                                       |                 | 400,000                      | 394,279    |                |               |  |                              |            | G8781#-AB-3             |                                    | 2.A                                   | 400,000                      | 394,279    |
|  |             |                                       |                 | 200,000                      | 190,404    |                |               |  |                              |            | Q3917#-AB-0             | FLINDERS PORT HOLDINGS             | 2.B PL                                | 200,000                      | 190,404    |
|  |             |                                       |                 | 1,000,000                    | 968,091    |                |               |  |                              |            | Q7724#-AF-5             | POWERCO LIMITED                    | 2.B FE                                | 1,000,000                    | 968,091    |
|  |             |                                       |                 | 3,200,000                    | 3,046,457  |                |               |  |                              |            | Q3917#-AB-0             | FLINDERS PORT HOLDINGS             | 2.B PL                                | 3,200,000                    | 3,046,457  |
|  |             |                                       |                 | 2,900,000                    | 2,729,946  |                |               |  |                              |            | Q6518#-AA-8             | NSW PORTS FINANCE CO PTY LIMITED   | 2.B                                   | 2,900,000                    | 2,729,946  |
|  |             |                                       |                 | 4,000,000                    | 3,764,921  |                |               |  |                              |            | Q7450#-AE-0             | PERTH AIRPORT PTY LTD              | 2.B FE                                | 4,000,000                    | 3,764,921  |
|  |             |                                       |                 | 1,300,000                    | 1,258,519  |                |               |  |                              |            | Q7724#-AF-5             | POWERCO LIMITED                    | 2.B FE                                | 1,300,000                    | 1,258,519  |
|  |             |                                       |                 | 45,000,000                   | 45,533,250 |                |               |  |                              |            | 42241#-AF-6             | HEARST COMMUNICATIONS INC          | 1.G                                   | 45,000,000                   | 45,533,250 |
|  |             |                                       |                 | 10,500,000                   | 10,284,184 |                |               |  |                              |            | G7334#-AQ-6             | RRPF ENGINE LEASING LTD            | 2.C FE                                | 10,500,000                   | 10,284,184 |
|  |             |                                       |                 | 2,000,000                    | 1,945,424  |                |               |  |                              |            | Q38336#-D#-7            | APTARGROUP INC                     | 2.C                                   | 2,000,000                    | 1,945,424  |
|  |             |                                       |                 | 300,000                      | 290,239    |                |               |  |                              |            | 151895#-D*-7            | CENTERPOINT PROPERTIES TRUST       | 1.G FE                                | 300,000                      | 290,239    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | CLARION LION PROPERTIES FUND HOLDI |                                       |                              |            |
|  |             |                                       |                 | 300,000                      | 276,802    |                |               |  |                              |            | 18055#-AX-0             |                                    | 1.G                                   | 300,000                      | 276,802    |
|  |             |                                       |                 | 1,500,000                    | 1,433,999  |                |               |  |                              |            | 23357*-AB-7             | DTE GAS COMPANY                    | 1.F                                   | 1,500,000                    | 1,433,999  |
|  |             |                                       |                 | 1,000,000                    | 955,496    |                |               |  |                              |            | 27556#-AA-9             | EAST TENNESSEE NATURAL GAS LLC     | 1.G                                   | 1,000,000                    | 955,496    |
|  |             |                                       |                 | 1,000,000                    | 912,756    |                |               |  |                              |            | 311900#-B#-2            | FASSTENAL COMPANY                  | 1.F                                   | 1,000,000                    | 912,756    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | FOOTBALL CLUB TERM NOTES 2033 TRUS |                                       |                              |            |
|  |             |                                       |                 | 1,700,000                    | 1,653,313  |                |               |  |                              |            | 34489#-AA-7             |                                    | 1.F FE                                | 1,700,000                    | 1,653,313  |
|  |             |                                       |                 | 400,000                      | 373,266    |                |               |  |                              |            | 41242*-AY-8             | HARDWOOD FUNDING LLC               | 1.G FE                                | 400,000                      | 373,266    |
|  |             |                                       |                 | 100,000                      | 94,146     |                |               |  |                              |            | 41242*-BF-8             | HARDWOOD FUNDING LLC               | 1.G FE                                | 100,000                      | 94,146     |
|  |             |                                       |                 | 1,094,000                    | 1,012,592  |                |               |  |                              |            | 42241#-AH-2             | HEARST COMMUNICATIONS INC          | 1.G                                   | 1,094,000                    | 1,012,592  |
|  |             |                                       |                 | 1,750,000                    | 1,640,052  |                |               |  |                              |            | 450319#-B*-8            | ITC MIDWEST LLC                    | 1.F                                   | 1,750,000                    | 1,640,052  |
|  |             |                                       |                 | 2,400,000                    | 2,314,954  |                |               |  |                              |            | 46659#-AA-5             | JM FAMILY ENTERPRISES INC          | 2.B                                   | 2,400,000                    | 2,314,954  |
|  |             |                                       |                 | 1,800,000                    | 1,742,032  |                |               |  |                              |            | 553530#-B#-2            | MSC INDUSTRIAL DIRECT CO INC       | 2.B                                   | 1,800,000                    | 1,742,032  |
|  |             |                                       |                 | 100,000                      | 95,127     |                |               |  |                              |            | 56081#-AQ-3             | MAJOR LEAGUE BASEBALL TRUST        | 1.F FE                                | 100,000                      | 95,127     |
|  |             |                                       |                 | 800,000                      | 757,512    |                |               |  |                              |            | 56081#-AX-8             | MAJOR LEAGUE BASEBALL TRUST        | 1.F FE                                | 800,000                      | 757,512    |
|  |             |                                       |                 | 200,000                      | 185,246    |                |               |  |                              |            | 56081#-BF-6             | MAJOR LEAGUE BASEBALL TRUST        | 1.F FE                                | 200,000                      | 185,246    |
|  |             |                                       |                 | 500,000                      | 515,020    |                |               |  |                              |            | 61201#-AA-3             | MONTANA DAKOTA UTILITIES CO        | 1.G                                   | 500,000                      | 515,020    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | NEPTUNE REGIONAL TRANSMISSION      |                                       |                              |            |
|  |             |                                       |                 | 180,926                      | 192,150    |                |               |  |                              |            | 64079#-AD-4             | SYSTEM LLC                         | 1.F PL                                | 180,926                      | 192,150    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | NEPTUNE REGIONAL TRANSMISSION      |                                       |                              |            |
|  |             |                                       |                 | 18,183                       | 19,312     |                |               |  |                              |            | 64079#-AD-4             | SYSTEM LLC                         | 1.F PL                                | 18,183                       | 19,312     |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions |             |  |                    |                                    |            |                   |                  | Components of the Replication (Synthetic Asset) Transactions |                                    |            |                         |  |             |                                    |            |
|--|-------------|--|--------------------|------------------------------------|------------|-------------------|------------------|--|------------------------------------|------------|-------------------------|--|-------------|------------------------------------|------------|
| 1  | 2           | 3  | 4                  | 5                                  | 6          | 7                 | 8                | Derivative Instrument(s) Open                                |                                    |            | Cash Instrument(s) Held |  |             |                                    |            |
|  |             |  |                    |                                    |            |                   |                  | 9  | 10                                 | 11         | 12                      | 13                                       | 14          | 15                                 | 16         |
|  |             | NAIC<br>Designation or<br>Other<br>Description | Notional<br>Amount | Book/Adjusted<br>Carrying<br>Value | Fair Value | Effective<br>Date | Maturity<br>Date |  | Book/Adjusted<br>Carrying<br>Value | Fair Value | CUSIP                   | Description                              | Description | Book/Adjusted<br>Carrying<br>Value | Fair Value |
| Number                                     | Description | Description                                    | Amount             | Value                              | Value      | Date              | Date             | Description  | Value                              | Value      |                         |  |             |                                    |            |
|  |             |  |                    | 39,504                             | 41,954     |                   |                  |  |                                    |            | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL      | 39,504                             | 41,954     |
|  |             |  |                    | 37,276                             | 39,589     |                   |                  |  |                                    |            | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL      | 37,276                             | 39,589     |
|  |             |  |                    | 38,185                             | 40,554     |                   |                  |  |                                    |            | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL      | 38,185                             | 40,554     |
|  |             |  |                    | 37,731                             | 40,071     |                   |                  |  |                                    |            | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL      | 37,731                             | 40,071     |
|  |             |  |                    | 38,185                             | 40,554     |                   |                  |  |                                    |            | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL      | 38,185                             | 40,554     |
|  |             |  |                    | 36,822                             | 39,106     |                   |                  |  |                                    |            | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL      | 36,822                             | 39,106     |
|  |             |  |                    | 36,822                             | 39,106     |                   |                  |  |                                    |            | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL      | 36,822                             | 39,106     |
|  |             |  |                    | 36,367                             | 38,623     |                   |                  |  |                                    |            | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL      | 36,367                             | 38,623     |
|  |             |  |                    | 1,000,000                          | 964,268    |                   |                  |  |                                    |            | 70432*-AA-9             | PAYCHEX OF NEW YORK LLC                  | 1.G         | 1,000,000                          | 964,268    |
|  |             |  |                    | 1,700,000                          | 1,553,014  |                   |                  |  |                                    |            | 74170*-AG-4             | PRIME PROPERTY FUND LLC                  | 1.F         | 1,700,000                          | 1,553,014  |
|  |             |  |                    | 200,000                            | 187,272    |                   |                  |  |                                    |            | 74170*-AL-3             | PRIME PROPERTY FUND LLC                  | 1.F         | 200,000                            | 187,272    |
|  |             |  |                    | 100,000                            | 94,162     |                   |                  |  |                                    |            | 74264*-AC-0             | PRISA LHC LLC                            | 1.F         | 100,000                            | 94,162     |
|  |             |  |                    | 100,000                            | 98,288     |                   |                  |  |                                    |            | 864688-AG-7             | SUEZ WATER RESOURCES LLC                 | 1.F         | 100,000                            | 98,288     |
|  |             |  |                    | 1,500,000                          | 1,225,062  |                   |                  |  |                                    |            | 88228*-AB-7             | TEXAS CHRISTIAN UNIVERSITY               | 1.D         | 1,500,000                          | 1,225,062  |
|  |             |  |                    | 600,000                            | 580,112    |                   |                  |  |                                    |            | 97786*-AN-2             | WOLSELEY CAPITAL INC                     | 2.A FE      | 600,000                            | 580,112    |
|  |             |  |                    | 1,000,000                          | 961,703    |                   |                  |  |                                    |            | F85688-AD-1             | SONEPAR SA                               | 2.A         | 1,000,000                          | 961,703    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | ANGLIAN WATER SERVICES FINANCING P       |             |                                    |            |
|  |             |  |                    | 100,000                            | 92,936     |                   |                  |  |                                    |            | G03698-AW-6             |  | 1.G FE      | 100,000                            | 92,936     |
|  |             |  |                    | 500,000                            | 470,615    |                   |                  |  |                                    |            | G1108F-AG-3             | THE BRITISH LAND COMPANY PLC             | 1.F         | 500,000                            | 470,615    |
|  |             |  |                    | 1,000,000                          | 949,610    |                   |                  |  |                                    |            | G20448-BG-8             | COMPASS GROUP PLC                        | 1.G         | 1,000,000                          | 949,610    |
|  |             |  |                    | 500,000                            | 484,070    |                   |                  |  |                                    |            | G4622F-AG-4             | HOWARD DE WALDEN ESTATES LIMITED         | 1.G         | 500,000                            | 484,070    |
|  |             |  |                    | 500,000                            | 475,527    |                   |                  |  |                                    |            | G7332F-AG-8             | RRPF ENGINE LEASING LIMITED              | 2.C FE      | 500,000                            | 475,527    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | THAMES WATER UTILITIES CAYMAN FINA       |             |                                    |            |
|  |             |  |                    | 700,000                            | 689,987    |                   |                  |  |                                    |            | G8781F-AB-3             |  | 2.A         | 700,000                            | 689,987    |
|  |             |  |                    | 500,000                            | 496,790    |                   |                  |  |                                    |            | N73388-AC-5             | RED ELECTRICA FINANCE B.V.               | 1.G         | 500,000                            | 496,790    |
|  |             |  |                    | 2,600,000                          | 2,414,622  |                   |                  |  |                                    |            | Q3189*-AH-2             | DEXUS FUNDS MANAGEMENT LTD               | 1.G         | 2,600,000                          | 2,414,622  |
|  |             |  |                    | 700,000                            | 658,952    |                   |                  |  |                                    |            | Q6518F-AA-8             | NSW PORTS FINANCE CO PTY LIMITED         | 2.B         | 700,000                            | 658,952    |
|  |             |  |                    | 900,000                            | 858,450    |                   |                  |  |                                    |            | Q91948-AC-1             | TRANSPOWER NEW ZEALAND LIMITED           | 1.D         | 900,000                            | 858,450    |
|  |             |  |                    | 4,000,000                          | 3,882,662  |                   |                  |  |                                    |            | Q31100-MF-8             | AMETEK INC                               | 2.A         | 4,000,000                          | 3,882,662  |
|  |             |  |                    | 500,000                            | 486,356    |                   |                  |  |                                    |            | Q38336-DH-7             | APTARGROUP INC                           | 2.C         | 500,000                            | 486,356    |
|  |             |  |                    | 300,000                            | 290,239    |                   |                  |  |                                    |            | 151895-D*-7             | CENTERPOINT PROPERTIES TRUST             | 1.G FE      | 300,000                            | 290,239    |
|  |             |  |                    | 4,800,000                          | 4,381,228  |                   |                  |  |                                    |            | 311900-B8-2             | FASTENAL COMPANY                         | 1.F         | 4,800,000                          | 4,381,228  |
|  |             |  |                    | 200,000                            | 188,291    |                   |                  |  |                                    |            | 41242*-BF-8             | HARDWOOD FUNDING LLC                     | 1.G FE      | 200,000                            | 188,291    |
|  |             |  |                    | 2,000,000                          | 1,929,128  |                   |                  |  |                                    |            | 46659*-AA-5             | JM FAMILY ENTERPRISES INC                | 2.B         | 2,000,000                          | 1,929,128  |
|  |             |  |                    | 900,000                            | 871,016    |                   |                  |  |                                    |            | 553530-BH-2             | MSC INDUSTRIAL DIRECT CO INC             | 2.B         | 900,000                            | 871,016    |
|  |             |  |                    | 100,000                            | 95,127     |                   |                  |  |                                    |            | 56081F-AQ-3             | MAJOR LEAGUE BASEBALL TRUST              | 1.F FE      | 100,000                            | 95,127     |
|  |             |  |                    | 500,000                            | 475,634    |                   |                  |  |                                    |            | 56081F-AQ-3             | MAJOR LEAGUE BASEBALL TRUST              | 1.F FE      | 500,000                            | 475,634    |
|  |             |  |                    | 500,000                            | 488,476    |                   |                  |  |                                    |            | 56081F-AT-7             | MAJOR LEAGUE BASEBALL TRUST              | 1.F FE      | 500,000                            | 488,476    |
|  |             |  |                    | 400,000                            | 378,756    |                   |                  |  |                                    |            | 56081F-AX-8             | MAJOR LEAGUE BASEBALL TRUST              | 1.F FE      | 400,000                            | 378,756    |
|  |             |  |                    | 400,000                            | 370,492    |                   |                  |  |                                    |            | 56081F-BF-6             | MAJOR LEAGUE BASEBALL TRUST              | 1.F FE      | 400,000                            | 370,492    |
|  |             |  |                    | 100,000                            | 93,673     |                   |                  |  |                                    |            | 56081F-BQ-2             | MAJOR LEAGUE BASEBALL TRUST              | 1.F FE      | 100,000                            | 93,673     |
|  |             |  |                    | 2,000,000                          | 1,841,326  |                   |                  |  |                                    |            | 57169*-AX-5             | MARS INC                                 | 1.F         | 2,000,000                          | 1,841,326  |
|  |             |  |                    | 1,000,000                          | 964,268    |                   |                  |  |                                    |            | 70432*-AA-9             | PAYCHEX OF NEW YORK LLC                  | 1.G         | 1,000,000                          | 964,268    |
|  |             |  |                    | 1,000,000                          | 945,450    |                   |                  |  |                                    |            | 74170*-AE-9             | PRIME PROPERTY FUND LLC                  | 1.F         | 1,000,000                          | 945,450    |
|  |             |  |                    | 900,000                            | 822,184    |                   |                  |  |                                    |            | 74170*-AG-4             | PRIME PROPERTY FUND LLC                  | 1.F         | 900,000                            | 822,184    |
|  |             |  |                    | 200,000                            | 188,913    |                   |                  |  |                                    |            | 74170*-AJ-8             | PRIME PROPERTY FUND LLC                  | 1.F         | 200,000                            | 188,913    |
|  |             |  |                    | 400,000                            | 374,543    |                   |                  |  |                                    |            | 74170*-AL-3             | PRIME PROPERTY FUND LLC                  | 1.F         | 400,000                            | 374,543    |
|  |             |  |                    | 4,000,000                          | 3,973,724  |                   |                  |  |                                    |            | 786584-AF-9             | SAFRAN                                   | 2.A         | 4,000,000                          | 3,973,724  |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | TPF EQUITY REIT OPERATING PARTNERS       |             |                                    |            |
|  |             |  |                    | 1,100,000                          | 1,038,813  |                   |                  |  |                                    |            | 87278*-AD-4             |  | 1.G         | 1,100,000                          | 1,038,813  |
|  |             |  |                    | 300,000                            | 288,055    |                   |                  |  |                                    |            | 97670M-A*-7             | WISCONSIN GAS LLC                        | 1.F         | 300,000                            | 288,055    |
|  |             |  |                    | 4,000,000                          | 3,928,760  |                   |                  |  |                                    |            | C1465*-AL-7             | CGI GROUP INC                            | 2.A         | 4,000,000                          | 3,928,760  |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | ANGLIAN WATER SERVICES FINANCING P       |             |                                    |            |
|  |             |  |                    | 200,000                            | 185,872    |                   |                  |  |                                    |            | G03698-AW-6             |  | 1.G FE      | 200,000                            | 185,872    |
|  |             |  |                    | 1,000,000                          | 969,240    |                   |                  |  |                                    |            | G20448-BA-2             | COMPASS GROUP PLC                        | 1.G         | 1,000,000                          | 969,240    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions |                       |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                    |  |            |            |
|--|-----------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--|------------------------------|--------------|-------------------------|------------------------------------|--|------------|------------|
| 1  | 2                     | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                    |  |            |            |
|  |                       | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | 9  | 10                           | 11           | 12                      | 13                                 | 14 NAIC Designation or Other Description | 15         | 16         |
| Number                                     | Description           | Description                           | Amount          | Value                        | Value        | Date           | Date          | Description  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                        | Description                              | Value      | Fair Value |
|  |                       |                                       |                 | 2,700,000                    | 2,661,380    |                |               |  |                              |              | G8781#-AB-3             | THAMES WATER UTILITIES CAYMAN FINA | 2.A                                      | 2,700,000  | 2,661,380  |
|  |                       |                                       |                 | 500,000                      | 481,686      |                |               |  |                              |              | Q3393*-AH-4             | ELECTRANET PTY LTD                 | 2.B                                      | 500,000    | 481,686    |
|  |                       |                                       |                 | 3,000,000                    | 2,916,764    |                |               |  |                              |              | Q3958#-AJ-5             | GAIF BOND ISSUER PTY LTD           | 1.G FE                                   | 3,000,000  | 2,916,764  |
|  |                       |                                       |                 | 300,000                      | 290,239      |                |               |  |                              |              | 151895-D*-7             | CENTERPOINT PROPERTIES TRUST       | 1.G FE                                   | 300,000    | 290,239    |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         | CLARION LION PROPERTIES FUND HOLDI |  |            |            |
|  |                       |                                       |                 | 200,000                      | 184,535      |                |               |  |                              |              | 18055#-AX-0             |                                    | 1.G                                      | 200,000    | 184,535    |
|  |                       |                                       |                 | 1,400,000                    | 1,277,858    |                |               |  |                              |              | 311900-B#-2             | FASTENAL COMPANY                   | 1.F                                      | 1,400,000  | 1,277,858  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         | FOOTBALL CLUB TERM NOTES 2033 TRUS |  |            |            |
|  |                       |                                       |                 | 100,000                      | 97,254       |                |               |  |                              |              | 34489*-AA-7             |                                    | 1.F FE                                   | 100,000    | 97,254     |
|  |                       |                                       |                 | 200,000                      | 188,291      |                |               |  |                              |              | 41242*-BF-8             | HARDWOOD FUNDING LLC               | 1.G FE                                   | 200,000    | 188,291    |
|  |                       |                                       |                 | 200,000                      | 193,559      |                |               |  |                              |              | 553530-B#-2             | MSC INDUSTRIAL DIRECT CO INC       | 2.B                                      | 200,000    | 193,559    |
|  |                       |                                       |                 | 1,000,000                    | 920,663      |                |               |  |                              |              | 57169*-AX-5             | MARS INC                           | 1.F                                      | 1,000,000  | 920,663    |
|  |                       |                                       |                 | 800,000                      | 749,086      |                |               |  |                              |              | 74170*-AL-3             | PRIME PROPERTY FUND LLC            | 1.F                                      | 800,000    | 749,086    |
|  |                       |                                       |                 | 200,000                      | 193,371      |                |               |  |                              |              | 97786#-AN-2             | WOLSELEY CAPITAL INC               | 2.A FE                                   | 200,000    | 193,371    |
| 17305AB#1                                  | Long Bond Replication | 1.G                                   | 300,000,000     | 3,672,644                    | (85,365,098) | 07/07/2021     | 07/17/2023    | Bond Forward   |                              | (88,970,640) | 450319-B*-8             | ITC MIDWEST LLC                    | 1.F                                      | 3,000,000  | 2,811,517  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              | 07274N-AE-3             | BAYER US FINANCE II LLC            | 2.B FE                                   | 3,672,644  | 3,605,543  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         | DEUTSCHE TELEKOM INTERNATIONAL FIN |  |            |            |
|  |                       |                                       |                 | 5,850,000                    | 5,709,191    |                |               |  |                              |              | 25156P-AV-5             |                                    | 2.B FE                                   | 5,850,000  | 5,709,191  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         | JACKSON NATIONAL LIFE GLOBAL FUNDI |  |            |            |
|  |                       |                                       |                 | 2,997,655                    | 2,874,600    |                |               |  |                              |              | 46849L-TC-5             |                                    | 1.F FE                                   | 2,997,655  | 2,874,600  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         | SCENTRE GROUP TRUST 1 / SCENTRE GR |  |            |            |
|  |                       |                                       |                 | 4,695,365                    | 4,356,054    |                |               |  |                              |              | 806213-AD-6             |                                    | 1.F FE                                   | 4,695,365  | 4,356,054  |
|  |                       |                                       |                 | 7,245,037                    | 6,937,888    |                |               |  |                              |              | 82620K-AE-3             | SIEMENS FINANCIERINGSMAATSCHAPPIJ  | 1.E FE                                   | 7,245,037  | 6,937,888  |
|  |                       |                                       |                 | 1,449,392                    | 1,384,576    |                |               |  |                              |              | 90351D-AB-3             | UBS GROUP FUNDING JERSEY LTD       | 1.G FE                                   | 1,449,392  | 1,384,576  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         | FOOTBALL CLUB TERM NOTES 2033 TRUS |  |            |            |
|  |                       |                                       |                 | 2,900,000                    | 2,820,358    |                |               |  |                              |              | 34489*-AA-7             |                                    | 1.F FE                                   | 2,900,000  | 2,820,358  |
|  |                       |                                       |                 | 3,000,000                    | 2,905,610    |                |               |  |                              |              | 41242*-AT-9             | HARDWOOD FUNDING LLC               | 1.G FE                                   | 3,000,000  | 2,905,610  |
|  |                       |                                       |                 | 4,500,000                    | 4,453,338    |                |               |  |                              |              | 42241#-AD-1             | HEARST COMMUNICATIONS INC          | 1.G                                      | 4,500,000  | 4,453,338  |
|  |                       |                                       |                 | 5,900,000                    | 5,809,205    |                |               |  |                              |              | 44929#-AG-9             | ICRE REIT HOLDINGS                 | 2.B                                      | 5,900,000  | 5,809,205  |
|  |                       |                                       |                 | 764,548                      | 744,317      |                |               |  |                              |              | 450319-A#-5             | ITC MIDWEST LLC                    | 1.F                                      | 764,548    | 744,317    |
|  |                       |                                       |                 | 37,000,000                   | 34,892,399   |                |               |  |                              |              | 45167#-B*-4             | IDEX CORPORATION                   | 2.A FE                                   | 37,000,000 | 34,892,399 |
|  |                       |                                       |                 | 14,900,000                   | 14,745,486   |                |               |  |                              |              | 45168D-A*-5             | IDEXX LABORATORIES INC             | 2.B                                      | 14,900,000 | 14,745,486 |
|  |                       |                                       |                 | 500,000                      | 475,634      |                |               |  |                              |              | 56081#-AQ-3             | MAJOR LEAGUE BASEBALL TRUST        | 1.F FE                                   | 500,000    | 475,634    |
|  |                       |                                       |                 | 3,300,000                    | 3,223,939    |                |               |  |                              |              | 56081#-AT-7             | MAJOR LEAGUE BASEBALL TRUST        | 1.F FE                                   | 3,300,000  | 3,223,939  |
|  |                       |                                       |                 | 8,800,000                    | 8,332,630    |                |               |  |                              |              | 56081#-AX-8             | MAJOR LEAGUE BASEBALL TRUST        | 1.F FE                                   | 8,800,000  | 8,332,630  |
|  |                       |                                       |                 | 4,100,000                    | 4,023,354    |                |               |  |                              |              | 74170*-AC-3             | PRIME PROPERTY FUND LLC            | 1.F                                      | 4,100,000  | 4,023,354  |
|  |                       |                                       |                 | 7,700,000                    | 7,273,143    |                |               |  |                              |              | 74170*-AJ-8             | PRIME PROPERTY FUND LLC            | 1.F                                      | 7,700,000  | 7,273,143  |
|  |                       |                                       |                 | 6,750,000                    | 6,619,437    |                |               |  |                              |              | 80689#-BB-1             | SCHNEIDER NATIONAL LEASING INC     | 2.B                                      | 6,750,000  | 6,619,437  |
|  |                       |                                       |                 | 11,000,000                   | 10,812,930   |                |               |  |                              |              | 81725T-E#-3             | SENSIENT TECHNOLOGIES CORPORATION  | 2.B                                      | 11,000,000 | 10,812,930 |
|  |                       |                                       |                 | 18,000,000                   | 17,736,556   |                |               |  |                              |              | 82104#-AH-2             | SHEETZ INC                         | 2.B                                      | 18,000,000 | 17,736,556 |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         | TPF EQUITY REIT OPERATING PARTNERS |  |            |            |
|  |                       |                                       |                 | 38,200,000                   | 36,075,129   |                |               |  |                              |              | 87278*-AD-4             |                                    | 1.G                                      | 38,200,000 | 36,075,129 |
|  |                       |                                       |                 | 10,000,000                   | 8,167,078    |                |               |  |                              |              | 88228*-AB-7             | TEXAS CHRISTIAN UNIVERSITY         | 1.D                                      | 10,000,000 | 8,167,078  |
|  |                       |                                       |                 | 7,500,000                    | 7,201,384    |                |               |  |                              |              | 97670M-A*-7             | WISCONSIN GAS LLC                  | 1.F                                      | 7,500,000  | 7,201,384  |
|  |                       |                                       |                 | 13,000,000                   | 12,502,139   |                |               |  |                              |              | F8568#-AD-1             | SONEPAR SA                         | 2.A                                      | 13,000,000 | 12,502,139 |
|  |                       |                                       |                 | 8,000,000                    | 7,753,920    |                |               |  |                              |              | G2044#-BA-2             | COMPASS GROUP PLC                  | 1.G                                      | 8,000,000  | 7,753,920  |
|  |                       |                                       |                 | 13,000,000                   | 12,443,691   |                |               |  |                              |              | G5147*-AC-0             | JOHNSON MATTHEY PLC                | 1.G                                      | 13,000,000 | 12,443,691 |
|  |                       |                                       |                 | 8,000,000                    | 7,889,344    |                |               |  |                              |              | N1492#-AE-6             | BOSKALIS FINANCE BV                | 2.B                                      | 8,000,000  | 7,889,344  |
|  |                       |                                       |                 | 4,000,000                    | 3,974,319    |                |               |  |                              |              | N733#-AC-5              | RED ELECTRICA FINANCE B.V.         | 1.G                                      | 4,000,000  | 3,974,319  |
|  |                       |                                       |                 | 3,000,000                    | 2,890,117    |                |               |  |                              |              | Q3393*-AH-4             | ELECTRANET PTY LTD                 | 2.B                                      | 3,000,000  | 2,890,117  |
|  |                       |                                       |                 | 1,300,000                    | 1,240,497    |                |               |  |                              |              | Q3971#-AA-7             | GPT RE LTD                         | 1.F FE                                   | 1,300,000  | 1,240,497  |
|  |                       |                                       |                 | 10,000,000                   | 9,606,528    |                |               |  |                              |              | Q6235#-AL-6             | MIRVAC GROUP FINANCE LTD           | 1.G PL                                   | 10,000,000 | 9,606,528  |
|  |                       |                                       |                 | 11,700,000                   | 11,182,675   |                |               |  |                              |              | Q8773#-AE-8             | STOCKLAND TRUST MANAGEMENT LTD     | 1.G FE                                   | 11,700,000 | 11,182,675 |
|  |                       |                                       |                 | 24,400,000                   | 22,519,011   |                |               |  |                              |              | Q8773#-AF-5             | STOCKLAND TRUST MANAGEMENT LTD     | 1.G FE                                   | 24,400,000 | 22,519,011 |
| 949746K*1                                  | Long Bond Replication | 1.G                                   | 250,000,000     | 16,145,290                   | (55,233,325) | 07/06/2021     | 07/07/2023    | Bond Forward   |                              | (70,697,919) | 00205#-AB-3             | APT PIPELINES LTD                  | 2.B FE                                   | 16,145,290 | 15,464,594 |
|  |                       |                                       |                 | 3,389,367                    | 3,162,456    |                |               |  |                              |              | 04015C-AA-6             | ARES FINANCE CO LLC                | 2.A FE                                   | 3,389,367  | 3,162,456  |
|  |                       |                                       |                 | 1,430,920                    | 1,398,641    |                |               |  |                              |              | 07274N-AW-3             | BAYER US FINANCE II LLC            | 2.B FE                                   | 1,430,920  | 1,398,641  |
|  |                       |                                       |                 | 98,684                       | 96,458       |                |               |  |                              |              | 07274N-AW-3             | BAYER US FINANCE II LLC            | 2.B FE                                   | 98,684     | 96,458     |
|  |                       |                                       |                 | 394,736                      | 385,832      |                |               |  |                              |              | 07274N-AW-3             | BAYER US FINANCE II LLC            | 2.B FE                                   | 394,736    | 385,832    |
|  |                       |                                       |                 | 1,332,235                    | 1,302,183    |                |               |  |                              |              | 07274N-AW-3             | BAYER US FINANCE II LLC            | 2.B FE                                   | 1,332,235  | 1,302,183  |
|  |                       |                                       |                 | 246,710                      | 241,145      |                |               |  |                              |              | 07274N-AW-3             | BAYER US FINANCE II LLC            | 2.B FE                                   | 246,710    | 241,145    |
|  |                       |                                       |                 | 641,447                      | 626,977      |                |               |  |                              |              | 07274N-AW-3             | BAYER US FINANCE II LLC            | 2.B FE                                   | 641,447    | 626,977    |



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

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

| Replication (Synthetic Asset) Transactions |             |                                       |                 |                              |            |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |            |                         |                                     |                                       |                              |            |
|--|-------------|---------------------------------------|-----------------|------------------------------|------------|----------------|---------------|--|------------------------------|------------|-------------------------|-------------------------------------|---------------------------------------|------------------------------|------------|
| 1  | 2           | 3                                     | 4               | 5                            | 6          | 7              | 8             | Derivative Instrument(s) Open                                |                              |            | Cash Instrument(s) Held |                                     |                                       |                              |            |
|  |             | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | 9  | 10                           | 11         | 12                      | 13                                  | 14                                    | 15                           | 16         |
| Number                                     | Description | Description                           |                 |                              |            |                |               | Description  | Book/Adjusted Carrying Value | Fair Value | CUSIP                   | Description                         | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
|  |             |                                       |                 | 3,059,207                    | 2,990,198  |                |               |  |                              |            | 07274N-AH-3             | BAYER US FINANCE II LLC             | 2.B FE                                | 3,059,207                    | 2,990,198  |
|  |             |                                       |                 | 1,255,180                    | 1,214,109  |                |               |  |                              |            | 07274N-AX-1             | BAYER US FINANCE II LLC             | 2.B FE                                | 1,255,180                    | 1,214,109  |
|  |             |                                       |                 | 999,413                      | 951,220    |                |               |  |                              |            | 09659W-2D-5             | BNP PARIBAS SA                      | 1.G FE                                | 999,413                      | 951,220    |
|  |             |                                       |                 | 800,000                      | 787,544    |                |               |  |                              |            | 09659W-2G-8             | BNP PARIBAS SA                      | 1.G FE                                | 800,000                      | 787,544    |
|  |             |                                       |                 | 575,000                      | 517,006    |                |               |  |                              |            | 09659W-2L-7             | BNP PARIBAS SA                      | 1.G FE                                | 575,000                      | 517,006    |
|  |             |                                       |                 | 2,847,627                    | 2,780,660  |                |               |  |                              |            | 111013-AL-2             | SKY PLC                             | 1.G FE                                | 2,847,627                    | 2,780,660  |
|  |             |                                       |                 | 3,697,260                    | 3,616,084  |                |               |  |                              |            | 125094-AQ-5             | CDP FINANCIAL INC                   | 1.A FE                                | 3,697,260                    | 3,616,084  |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | CHEVRON PHILLIPS CHEMICAL CO LLC /  |                                       |                              |            |
|  |             |                                       |                 | 1,599,923                    | 1,604,176  |                |               |  |                              |            | 166754-AW-1             |                                     | 1.G FE                                | 1,599,923                    | 1,604,176  |
|  |             |                                       |                 | 1,049,849                    | 1,026,417  |                |               |  |                              |            | 2027AO-KB-4             | COMMONWEALTH BANK OF AUSTRALIA      | 1.D FE                                | 1,049,849                    | 1,026,417  |
|  |             |                                       |                 | 900,000                      | 818,793    |                |               |  |                              |            | 225401-AM-0             | CREDIT SUISSE GROUP AG              | 2.B FE                                | 900,000                      | 818,793    |
|  |             |                                       |                 | 6,600,000                    | 5,767,763  |                |               |  |                              |            | 23329P-AF-7             | DNB BANK ASA                        | 1.G FE                                | 6,600,000                    | 5,767,763  |
|  |             |                                       |                 | 1,846,379                    | 1,785,287  |                |               |  |                              |            | 233851-BJ-2             | DAIMLER FINANCE NORTH AMERICA LLC   | 1.G FE                                | 1,846,379                    | 1,785,287  |
|  |             |                                       |                 | 4,841,954                    | 4,629,762  |                |               |  |                              |            | 26867L-AL-4             | EMD FINANCE LLC                     | 1.G FE                                | 4,841,954                    | 4,629,762  |
|  |             |                                       |                 | 3,154,782                    | 3,043,278  |                |               |  |                              |            | 26884T-AL-6             | ERAC USA FINANCE LLC                | 2.A FE                                | 3,154,782                    | 3,043,278  |
|  |             |                                       |                 | 1,274,572                    | 1,231,803  |                |               |  |                              |            | 26884T-AL-6             | ERAC USA FINANCE LLC                | 2.A FE                                | 1,274,572                    | 1,231,803  |
|  |             |                                       |                 | 474,832                      | 460,232    |                |               |  |                              |            | 40139L-AF-0             | GUARDIAN LIFE GLOBAL FUNDING        | 1.B FE                                | 474,832                      | 460,232    |
|  |             |                                       |                 | 4,944,315                    | 4,402,332  |                |               |  |                              |            | 44891A-BN-6             | HYUNDAI CAPITAL AMERICA             | 2.A FE                                | 4,944,315                    | 4,402,332  |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | JACKSON NATIONAL LIFE GLOBAL FUNDI  |                                       |                              |            |
|  |             |                                       |                 | 1,498,828                    | 1,437,300  |                |               |  |                              |            | 46849L-TC-5             |                                     | 1.F FE                                | 1,498,828                    | 1,437,300  |
|  |             |                                       |                 | 948,461                      | 912,770    |                |               |  |                              |            | 500631-AT-3             | KOREA ELECTRIC POWER CORP           | 1.C FE                                | 948,461                      | 912,770    |
|  |             |                                       |                 | 1,749,018                    | 1,683,868  |                |               |  |                              |            | 501955-AA-6             | LG CHEM LTD                         | 2.A FE                                | 1,749,018                    | 1,683,868  |
|  |             |                                       |                 | 1,049,922                    | 1,011,549  |                |               |  |                              |            | 57629W-CE-8             | MASSMUTUAL GLOBAL FUNDING II        | 1.B FE                                | 1,049,922                    | 1,011,549  |
|  |             |                                       |                 | 1,199,193                    | 1,147,344  |                |               |  |                              |            | 57629W-CG-3             | MASSMUTUAL GLOBAL FUNDING II        | 1.B FE                                | 1,199,193                    | 1,147,344  |
|  |             |                                       |                 | 3,597,717                    | 3,477,816  |                |               |  |                              |            | 59833C-AA-0             | MIDWEST CONNECTOR CAPITAL COMPANY   | 2.B FE                                | 3,597,717                    | 3,477,816  |
|  |             |                                       |                 | 999,550                      | 978,690    |                |               |  |                              |            | 60688X-AG-5             | MIZUHO BANK LTD                     | 1.F FE                                | 999,550                      | 978,690    |
|  |             |                                       |                 | 1,599,154                    | 1,515,808  |                |               |  |                              |            | 60688X-AU-4             | MIZUHO BANK LTD                     | 1.F FE                                | 1,599,154                    | 1,515,808  |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | MONDELEZ INTERNATIONAL HOLDINGS NE  |                                       |                              |            |
|  |             |                                       |                 | 949,490                      | 898,206    |                |               |  |                              |            | 60920L-AF-1             |                                     | 2.B FE                                | 949,490                      | 898,206    |
|  |             |                                       |                 | 897,530                      | 843,849    |                |               |  |                              |            | 693483-AH-2             | POSCO HOLDINGS INC                  | 2.A FE                                | 897,530                      | 843,849    |
|  |             |                                       |                 | 1,398,874                    | 1,346,842  |                |               |  |                              |            | 709599-BF-0             | PENSKE TRUCK LEASING CO LP          | 2.B FE                                | 1,398,874                    | 1,346,842  |
|  |             |                                       |                 | 499,509                      | 460,895    |                |               |  |                              |            | 74256L-AU-3             | PRINCIPAL LIFE GLOBAL FUNDING II    | 1.E FE                                | 499,509                      | 460,895    |
|  |             |                                       |                 | 1,699,233                    | 1,527,144  |                |               |  |                              |            | 74256L-EE-5             | PRINCIPAL LIFE GLOBAL FUNDING II    | 1.E FE                                | 1,699,233                    | 1,527,144  |
|  |             |                                       |                 | 800,000                      | 773,840    |                |               |  |                              |            | 74368C-AP-9             | PROTECTIVE LIFE GLOBAL FUNDING      | 1.E FE                                | 800,000                      | 773,840    |
|  |             |                                       |                 | 799,295                      | 764,456    |                |               |  |                              |            | 74977R-DF-8             | COOPERATIVE RABOBANK UA             | 1.G FE                                | 799,295                      | 764,456    |
|  |             |                                       |                 | 649,334                      | 621,121    |                |               |  |                              |            | 74977R-DF-8             | COOPERATIVE RABOBANK UA             | 1.G FE                                | 649,334                      | 621,121    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | RECKITT BENCKISER TREASURY SERVICE  |                                       |                              |            |
|  |             |                                       |                 | 1,099,703                    | 1,059,311  |                |               |  |                              |            | 756250-AD-1             |                                     | 1.G FE                                | 1,099,703                    | 1,059,311  |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | RECKITT BENCKISER TREASURY SERVICE  |                                       |                              |            |
|  |             |                                       |                 | 2,845,727                    | 2,598,659  |                |               |  |                              |            | 756250-AE-9             |                                     | 1.G FE                                | 2,845,727                    | 2,598,659  |
|  |             |                                       |                 | 747,130                      | 697,650    |                |               |  |                              |            | 771196-BK-7             | ROCHE HOLDINGS INC                  | 1.C FE                                | 747,130                      | 697,650    |
|  |             |                                       |                 | 1,343,364                    | 1,219,766  |                |               |  |                              |            | 771196-BL-5             | ROCHE HOLDINGS INC                  | 1.C FE                                | 1,343,364                    | 1,219,766  |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | ROCHESTER GAS AND ELECTRIC CORPORA  |                                       |                              |            |
|  |             |                                       |                 | 749,257                      | 684,218    |                |               |  |                              |            | 771367-CD-9             |                                     | 1.F FE                                | 749,257                      | 684,218    |
|  |             |                                       |                 | 2,498,164                    | 2,319,550  |                |               |  |                              |            | 784620-AE-9             | SP POWERASSETS LTD                  | 1.B FE                                | 2,498,164                    | 2,319,550  |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | SCENTRE GROUP TRUST 1 / SCENTRE GR  |                                       |                              |            |
|  |             |                                       |                 | 1,298,718                    | 1,204,866  |                |               |  |                              |            | 806213-AD-6             |                                     | 1.F FE                                | 1,298,718                    | 1,204,866  |
|  |             |                                       |                 | 1,345,651                    | 1,229,108  |                |               |  |                              |            | 80622G-AC-8             | SCENTRE MGMT LTD/RE1 LTD            | 1.F FE                                | 1,345,651                    | 1,229,108  |
|  |             |                                       |                 | 799,452                      | 765,560    |                |               |  |                              |            | 82620K-AE-3             | SIEMENS FINANCIERINGSMAATSCHAPPIJ   | 1.E FE                                | 799,452                      | 765,560    |
|  |             |                                       |                 | 249,694                      | 224,415    |                |               |  |                              |            | 82620K-AL-7             | SIEMENS FINANCIERINGSMAATSCHAPPIJ   | 1.E FE                                | 249,694                      | 224,415    |
|  |             |                                       |                 | 1,399,686                    | 1,367,898  |                |               |  |                              |            | 82620K-AS-2             | SIEMENS FINANCIERINGSMAATSCHAPPIJ   | 1.E FE                                | 1,399,686                    | 1,367,898  |
|  |             |                                       |                 | 1,399,367                    | 1,302,042  |                |               |  |                              |            | 82620K-AU-7             | SIEMENS FINANCIERINGSMAATSCHAPPIJ   | 1.E FE                                | 1,399,367                    | 1,302,042  |
|  |             |                                       |                 | 2,298,338                    | 2,032,165  |                |               |  |                              |            | 86563V-AT-6             | SUMITOMO MITSUI TRUST BANK LTD      | 1.F FE                                | 2,298,338                    | 2,032,165  |
|  |             |                                       |                 | 1,749,949                    | 1,705,585  |                |               |  |                              |            | 88032W-AL-0             | TENCENT HOLDINGS LTD                | 1.E FE                                | 1,749,949                    | 1,705,585  |
|  |             |                                       |                 | 2,200,000                    | 1,879,240  |                |               |  |                              |            | 902613-AC-2             | UBS GROUP AG                        | 1.G FE                                | 2,200,000                    | 1,879,240  |
|  |             |                                       |                 | 449,656                      | 425,660    |                |               |  |                              |            | 90351D-AF-4             | UBS GROUP FUNDING JERSEY LTD        | 1.G FE                                | 449,656                      | 425,660    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | VOLKSWAGEN GROUP OF AMERICA FINANCI |                                       |                              |            |
|  |             |                                       |                 | 1,349,155                    | 1,292,693  |                |               |  |                              |            | 928668-BA-9             |                                     | 2.A FE                                | 1,349,155                    | 1,292,693  |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | WEA FINANCE LLC /WESTFIELD UK & EU  |                                       |                              |            |
|  |             |                                       |                 | 4,496,354                    | 4,250,925  |                |               |  |                              |            | 92890H-AC-6             |                                     | 2.A FE                                | 4,496,354                    | 4,250,925  |
|  |             |                                       |                 | 1,949,812                    | 1,856,166  |                |               |  |                              |            | 980236-AM-5             | WOODSIDE FINANCE LTD                | 2.A FE                                | 1,949,812                    | 1,856,166  |
|  |             |                                       |                 | 7,500,000                    | 7,162,988  |                |               |  |                              |            | 024018-AF-6             | AMERICAN ASSETS TRUST LP            | 2.B FE                                | 7,500,000                    | 7,162,988  |
|  |             |                                       |                 | 2,000,000                    | 1,979,600  |                |               |  |                              |            | 05279#-AG-4             | AUTOLIV ASP INC                     | 2.B FE                                | 2,000,000                    | 1,979,600  |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

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

| Replication (Synthetic Asset) Transactions |                       |                                 |                    |                                    |              |                   |                  | Components of the Replication (Synthetic Asset) Transactions |                                    |              |                         |   |  |                                    |            |
|--|-----------------------|---------------------------------|--------------------|------------------------------------|--------------|-------------------|------------------|--|------------------------------------|--------------|-------------------------|---|--|------------------------------------|------------|
| 1  | 2                     | 3                               | 4                  | 5                                  | 6            | 7                 | 8                | Derivative Instrument(s) Open                                |                                    |              | Cash Instrument(s) Held |   |  |                                    |            |
|  |                       |                                 |                    |                                    |              |                   |                  | 9  | 10                                 | 11           | 12                      | 13                                      | 14   | 15                                 | 16         |
|  |                       | NAIC<br>Designation or<br>Other |                    | Book/Adjusted<br>Carrying<br>Value | Fair Value   | Effective<br>Date | Maturity<br>Date |  | Book/Adjusted<br>Carrying<br>Value | Fair Value   | CUSIP                   | Description                             | NAIC<br>Designation or<br>Other<br>Description | Book/Adjusted<br>Carrying<br>Value | Fair Value |
| Number                                     | Description           | Description                     | Notional<br>Amount |                                    |              |                   |                  | Description  |                                    |              |                         |   |  |                                    |            |
|  |                       |                                 |                    | 2,000,000                          | 1,963,901    |                   |                  |  |                                    |              | 07132#-AE-2             | BATTELLE MEMORIAL INSTITUTE .....       | 1.E .....                                      | 2,000,000                          | 1,963,901  |
|  |                       |                                 |                    | 3,800,000                          | 3,610,622    |                   |                  |  |                                    |              | 27731#-AF-2             | EASTGROUP PROPERTIES INC .....          | 2.B .....                                      | 3,800,000                          | 3,610,622  |
|  |                       |                                 |                    |                                    |              |                   |                  |  |                                    |              |                         | FOOTBALL CLUB TERM NOTES 2033 TRUS      |  |                                    |            |
|  |                       |                                 |                    | 1,500,000                          | 1,458,806    |                   |                  |  |                                    |              | 34489#-AA-7             |   | 1.F FE .....                                   | 1,500,000                          | 1,458,806  |
|  |                       |                                 |                    |                                    |              |                   |                  |  |                                    |              |                         | FOOTBALL CLUB TERM NOTES 2032 TRUS      |  |                                    |            |
|  |                       |                                 |                    | 800,000                            | 773,129      |                   |                  |  |                                    |              | 34502#-AA-0             |   | 1.F FE .....                                   | 800,000                            | 773,129    |
|  |                       |                                 |                    |                                    |              |                   |                  |  |                                    |              |                         | FOOTBALL CLUB TERM NOTES 2032-A TR      |  |                                    |            |
|  |                       |                                 |                    | 1,300,000                          | 1,269,405    |                   |                  |  |                                    |              | 34502#-AA-8             |   | 1.F FE .....                                   | 1,300,000                          | 1,269,405  |
|  |                       |                                 |                    | 5,000,000                          | 4,927,841    |                   |                  |  |                                    |              | 40624#-AW-0             | HALLMARK CARDS INC .....                | 2.C PL .....                                   | 5,000,000                          | 4,927,841  |
|  |                       |                                 |                    | 200,000                            | 195,080      |                   |                  |  |                                    |              | 41242#-BE-1             | HARDWOOD FUNDING LLC .....              | 1.G FE .....                                   | 200,000                            | 195,080    |
|  |                       |                                 |                    | 2,500,000                          | 2,474,077    |                   |                  |  |                                    |              | 42241#-AD-1             | HEARST COMMUNICATIONS INC .....         | 1.G .....                                      | 2,500,000                          | 2,474,077  |
|  |                       |                                 |                    | 3,000,000                          | 2,963,972    |                   |                  |  |                                    |              | 42241#-AE-9             | HEARST COMMUNICATIONS INC .....         | 1.G .....                                      | 3,000,000                          | 2,963,972  |
|  |                       |                                 |                    | 254,849                            | 248,106      |                   |                  |  |                                    |              | 450319-A#-5             | ITC MIDWEST LLC .....                   | 1.F .....                                      | 254,849                            | 248,106    |
|  |                       |                                 |                    | 5,100,000                          | 4,809,493    |                   |                  |  |                                    |              | 45167#-B*-4             | IDEX CORPORATION .....                  | 2.A FE .....                                   | 5,100,000                          | 4,809,493  |
|  |                       |                                 |                    | 3,000,000                          | 2,715,570    |                   |                  |  |                                    |              | 461127-F*-8             | INTERTEK FINANCE PLC .....              | 2.A .....                                      | 3,000,000                          | 2,715,570  |
|  |                       |                                 |                    | 8,000,000                          | 7,815,064    |                   |                  |  |                                    |              | 46361#-BE-5             | THE IRVINE COMPANY LLC .....            | 1.E PL .....                                   | 8,000,000                          | 7,815,064  |
|  |                       |                                 |                    | 4,400,000                          | 4,244,082    |                   |                  |  |                                    |              | 46659#-AA-5             | JM FAMILY ENTERPRISES INC .....         | 2.B .....                                      | 4,400,000                          | 4,244,082  |
|  |                       |                                 |                    | 2,500,000                          | 2,419,488    |                   |                  |  |                                    |              | 553530-B#-2             | MSC INDUSTRIAL DIRECT CO INC .....      | 2.B .....                                      | 2,500,000                          | 2,419,488  |
|  |                       |                                 |                    | 2,600,000                          | 2,461,913    |                   |                  |  |                                    |              | 56081#-AX-8             | MAJOR LEAGUE BASEBALL TRUST .....       | 1.F FE .....                                   | 2,600,000                          | 2,461,913  |
|  |                       |                                 |                    | 1,600,000                          | 1,509,899    |                   |                  |  |                                    |              | 59450#-AD-9             | MICHIGAN GAS UTILITIES CORP .....       | 1.G .....                                      | 1,600,000                          | 1,509,899  |
|  |                       |                                 |                    | 1,300,000                          | 1,226,793    |                   |                  |  |                                    |              | 60402#-AD-6             | MINNESOTA ENERGY RESOURCES CORP .....   | 1.G .....                                      | 1,300,000                          | 1,226,793  |
|  |                       |                                 |                    |                                    |              |                   |                  |  |                                    |              |                         | NATIONAL BASKETBALL ASSOCIATION IN      |  |                                    |            |
|  |                       |                                 |                    | 6,000,000                          | 5,696,325    |                   |                  |  |                                    |              | 63486#-AB-7             |   | 1.G FE .....                                   | 6,000,000                          | 5,696,325  |
|  |                       |                                 |                    | 1,300,000                          | 1,268,873    |                   |                  |  |                                    |              | 74170#-AD-1             | PRIME PROPERTY FUND LLC .....           | 1.F .....                                      | 1,300,000                          | 1,268,873  |
|  |                       |                                 |                    | 6,700,000                          | 6,120,702    |                   |                  |  |                                    |              | 74170#-AG-4             | PRIME PROPERTY FUND LLC .....           | 1.F .....                                      | 6,700,000                          | 6,120,702  |
|  |                       |                                 |                    | 900,000                            | 842,722      |                   |                  |  |                                    |              | 74170#-AL-3             | PRIME PROPERTY FUND LLC .....           | 1.F .....                                      | 900,000                            | 842,722    |
|  |                       |                                 |                    | 200,000                            | 188,324      |                   |                  |  |                                    |              | 74264#-AC-0             | PRISA LHC LLC .....                     | 1.F .....                                      | 200,000                            | 188,324    |
|  |                       |                                 |                    | 300,000                            | 282,486      |                   |                  |  |                                    |              | 74264#-AC-0             | PRISA LHC LLC .....                     | 1.F .....                                      | 300,000                            | 282,486    |
|  |                       |                                 |                    |                                    |              |                   |                  |  |                                    |              |                         | PROLOGIS TARGETED US LOGISTICS FUN      |  |                                    |            |
|  |                       |                                 |                    | 14,000,000                         | 12,458,333   |                   |                  |  |                                    |              | 74340#-AC-8             |   | 2.A .....                                      | 14,000,000                         | 12,458,333 |
|  |                       |                                 |                    | 1,000,000                          | 830,784      |                   |                  |  |                                    |              | 74986#-BB-6             | PRREF AMERICA REIT II INC .....         | 1.G .....                                      | 1,000,000                          | 830,784    |
|  |                       |                                 |                    | 1,200,000                          | 1,161,580    |                   |                  |  |                                    |              | 77519#-AP-5             | ROGERS GROUP INC .....                  | 2.B .....                                      | 1,200,000                          | 1,161,580  |
|  |                       |                                 |                    | 2,000,000                          | 1,951,020    |                   |                  |  |                                    |              | 81725T-F#-2             | SENSIENT TECHNOLOGIES CORPORATION ..... | 2.B .....                                      | 2,000,000                          | 1,951,020  |
|  |                       |                                 |                    | 4,000,000                          | 3,775,320    |                   |                  |  |                                    |              | 83569C-A*-3             | SONOVA HOLDING AG .....                 | 2.A .....                                      | 4,000,000                          | 3,775,320  |
|  |                       |                                 |                    | 600,000                            | 589,727      |                   |                  |  |                                    |              | 86468#-AG-7             | SUEZ WATER RESOURCES LLC .....          | 1.F .....                                      | 600,000                            | 589,727    |
|  |                       |                                 |                    | 1,400,000                          | 1,300,839    |                   |                  |  |                                    |              | 86468#-AH-5             | SUEZ WATER RESOURCES LLC .....          | 1.F .....                                      | 1,400,000                          | 1,300,839  |
|  |                       |                                 |                    | 5,100,000                          | 4,656,702    |                   |                  |  |                                    |              | 87305N-A#-5             | TTX COMPANY .....                       | 1.F .....                                      | 5,100,000                          | 4,656,702  |
|  |                       |                                 |                    | 3,300,000                          | 3,035,197    |                   |                  |  |                                    |              | 88259#-AA-7             | TEXAS NEW MEXICO POWER COMPANY .....    | 1.F .....                                      | 3,300,000                          | 3,035,197  |
|  |                       |                                 |                    | 1,100,000                          | 1,075,483    |                   |                  |  |                                    |              | 94184#-D*-1             | WATERS CORPORATION .....                | 2.B .....                                      | 1,100,000                          | 1,075,483  |
|  |                       |                                 |                    | 1,500,000                          | 1,445,494    |                   |                  |  |                                    |              | 97786#-AK-8             | WOLSELEY CAPITAL INC .....              | 2.A FE .....                                   | 1,500,000                          | 1,445,494  |
|  |                       |                                 |                    | 900,000                            | 870,169      |                   |                  |  |                                    |              | 97786#-AN-2             | WOLSELEY CAPITAL INC .....              | 2.A FE .....                                   | 900,000                            | 870,169    |
|  |                       |                                 |                    | 1,000,000                          | 948,559      |                   |                  |  |                                    |              | 98478#-AV-9             | YANKEE GAS SERVICES CO .....            | 1.F .....                                      | 1,000,000                          | 948,559    |
|  |                       |                                 |                    | 1,000,000                          | 970,884      |                   |                  |  |                                    |              | F0164#-AC-6             | AIR LIQUIDE FINANCE .....               | 1.G .....                                      | 1,000,000                          | 970,884    |
|  |                       |                                 |                    | 2,000,000                          | 1,865,835    |                   |                  |  |                                    |              | F0164#-AD-4             | AIR LIQUIDE FINANCE .....               | 1.G .....                                      | 2,000,000                          | 1,865,835  |
|  |                       |                                 |                    | 5,000,000                          | 4,808,515    |                   |                  |  |                                    |              | F8568#-AD-1             | SONEPAR SA .....                        | 2.A .....                                      | 5,000,000                          | 4,808,515  |
|  |                       |                                 |                    |                                    |              |                   |                  |  |                                    |              |                         | ANGLIAN WATER SERVICES FINANCING P      |  |                                    |            |
|  |                       |                                 |                    | 500,000                            | 464,681      |                   |                  |  |                                    |              | G0369#-AW-6             |   | 1.G FE .....                                   | 500,000                            | 464,681    |
|  |                       |                                 |                    | 2,000,000                          | 1,902,106    |                   |                  |  |                                    |              | G7332#-AG-8             | RRPF ENGINE LEASING LIMITED .....       | 2.C FE .....                                   | 2,000,000                          | 1,902,106  |
|  |                       |                                 |                    | 1,000,000                          | 993,580      |                   |                  |  |                                    |              | N733#-AC-5              | RED ELECTRICA FINANCE B.V. ....         | 1.G .....                                      | 1,000,000                          | 993,580    |
|  |                       |                                 |                    | 800,000                            | 776,036      |                   |                  |  |                                    |              | Q3917#-AA-2             | FLINDERS PORT HOLDINGS .....            | 2.B PL .....                                   | 800,000                            | 776,036    |
|  |                       |                                 |                    | 5,500,000                          | 5,347,401    |                   |                  |  |                                    |              | Q3958#-AJ-5             | GAIF BOND ISSUER PTY LTD .....          | 1.G FE .....                                   | 5,500,000                          | 5,347,401  |
|  |                       |                                 |                    | 1,200,000                          | 1,146,941    |                   |                  |  |                                    |              | Q8773#-AE-8             | STOCKLAND TRUST MANAGEMENT LTD .....    | 1.G FE .....                                   | 1,200,000                          | 1,146,941  |
|  |                       |                                 |                    | 2,600,000                          | 2,399,567    |                   |                  |  |                                    |              | Q8773#-AF-5             | STOCKLAND TRUST MANAGEMENT LTD .....    | 1.G FE .....                                   | 2,600,000                          | 2,399,567  |
|  |                       |                                 |                    | 4,000,000                          | 3,873,506    |                   |                  |  |                                    |              | R2284#-AA-8             | STATNETT SF .....                       | 1.F .....                                      | 4,000,000                          | 3,873,506  |
|  |                       |                                 |                    | 2,998,402                          | 3,087,780    |                   |                  |  |                                    |              | 826200-AD-9             | SIEMENS FINANCIERINGSMAT .....          | 1.E FE .....                                   | 2,998,402                          | 3,087,780  |
|  |                       |                                 |                    | 7,000,000                          | 5,716,955    |                   |                  |  |                                    |              | 88228#-AB-7             | TEXAS CHRISTIAN UNIVERSITY .....        | 1.D .....                                      | 7,000,000                          | 5,716,955  |
|  |                       |                                 |                    | 1,000,000                          | 1,025,799    |                   |                  |  |                                    |              | C4862#-AB-8             | ISLAND TIMBERLANDS FINANCE CORP .....   | 2.A PL .....                                   | 1,000,000                          | 1,025,799  |
|  |                       |                                 |                    | 800,000                            | 763,067      |                   |                  |  |                                    |              | Q9194#-AC-1             | TRANSPOWER NEW ZEALAND LIMITED .....    | 1.D .....                                      | 800,000                            | 763,067    |
|  |                       |                                 |                    |                                    |              |                   |                  |  |                                    |              |                         | BRIGHTHOUSE FINANCIAL GLOBAL FUNDI      |  |                                    |            |
|  |                       |                                 |                    | 559,566                            | 560,058      |                   |                  |  |                                    |              | 10921U-2A-5             |   | 1.G FE .....                                   | 559,566                            | 560,058    |
|  |                       |                                 |                    | 550,752                            | 551,064      |                   |                  |  |                                    |              | 63906Y-AB-4             | NATWEST MARKETS PLC .....               | 1.E FE .....                                   | 550,752                            | 551,064    |
|  |                       |                                 |                    | 257,838                            | 256,260      |                   |                  |  |                                    |              | 902613-AC-2             | UBS GROUP AG .....                      | 1.G FE .....                                   | 257,838                            | 256,260    |
| 94978#BJJ                                  | Long Bond Replication | 1. G                            | 250,000,000        | 1,747,176                          | (69,237,032) | 08/09/2021        | 11/28/2023       | Bond Forward   |                                    | (70,834,257) | 00913#-AD-8             | AIR LIQUIDE FINANCE SA .....            | 1.F FE .....                                   | 1,747,176                          | 1,597,225  |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

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

| Replication (Synthetic Asset) Transactions |   |  |                    |                                    |            |                   |                  | Components of the Replication (Synthetic Asset) Transactions |                                    |            |                         |  |  |                                    |            |
|--|---|--|--------------------|------------------------------------|------------|-------------------|------------------|--|------------------------------------|------------|-------------------------|--|--|------------------------------------|------------|
| 1  | 2 | 3  | 4                  | 5                                  | 6          | 7                 | 8                | Derivative Instrument(s) Open                                |                                    |            | Cash Instrument(s) Held |  |  |                                    |            |
|  |   |  |                    |                                    |            |                   |                  | 9  | 10                                 | 11         | 12                      | 13   | 14   | 15                                 | 16         |
|  |   | NAIC<br>Designation or<br>Other<br>Description | Notional<br>Amount | Book/Adjusted<br>Carrying<br>Value | Fair Value | Effective<br>Date | Maturity<br>Date | Description  | Book/Adjusted<br>Carrying<br>Value | Fair Value | CUSIP                   | Description  | NAIC<br>Designation or<br>Other<br>Description | Book/Adjusted<br>Carrying<br>Value | Fair Value |
|  |   |  |                    | 2,489,590                          | 2,379,925  |                   |                  |  |                                    |            | 05523U-AP-5             | BAE SYSTEMS HOLDINGS INC   | 2.B FE   | 2,489,590                          | 2,379,925  |
|  |   |  |                    | 1,146,940                          | 1,061,864  |                   |                  |  |                                    |            | 05565E-AT-2             | BMW US CAPITAL LLC   | 1.F FE   | 1,146,940                          | 1,061,864  |
|  |   |  |                    | 2,248,958                          | 2,071,733  |                   |                  |  |                                    |            | 05565E-AY-1             | BMW US CAPITAL LLC   | 1.F FE   | 2,248,958                          | 2,071,733  |
|  |   |  |                    | 3,500,000                          | 3,039,645  |                   |                  |  |                                    |            | 05583J-AH-5             | BPOE SA  | 2.A FE   | 3,500,000                          | 3,039,645  |
|  |   |  |                    | 849,244                            | 813,493    |                   |                  |  |                                    |            | 07274N-AJ-2             | BAYER US FINANCE II LLC  | 2.B FE   | 849,244                            | 813,493    |
|  |   |  |                    | 500,000                            | 462,500    |                   |                  |  |                                    |            | 114259-AN-4             | BROOKLYN UNION GAS CO  | 2.A FE   | 500,000                            | 462,500    |
|  |   |  |                    | 612,394                            | 555,000    |                   |                  |  |                                    |            | 114259-AN-4             | BROOKLYN UNION GAS CO  | 2.A FE   | 612,394                            | 555,000    |
|  |   |  |                    | 1,945,268                          | 1,807,065  |                   |                  |  |                                    |            | 166754-AS-0             | CHEVRON PHILLIPS CHEMICAL COMPANY                                    | 1.G FE   | 1,945,268                          | 1,807,065  |
|  |   |  |                    | 99,875                             | 91,385     |                   |                  |  |                                    |            | 2027AO-HY-8             | COMMONWEALTH BANK OF AUSTRALIA<br>CREDIT AGRICOLE SA (LONDON BRANCH) | 1.D FE   | 99,875                             | 91,385     |
|  |   |  |                    |                                    |            |                   |                  |  |                                    |            |                         |  |  |                                    |            |
|  |   |  |                    | 1,050,000                          | 938,774    |                   |                  |  |                                    |            | 22535W-AG-2             |  | 1.G FE   | 1,050,000                          | 938,774    |
|  |   |  |                    | 2,748,523                          | 2,621,438  |                   |                  |  |                                    |            | 233851-BW-3             | DAIMLER FINANCE NORTH AMERICA LLC                                    | 1.G FE   | 2,748,523                          | 2,621,438  |
|  |   |  |                    | 2,545,294                          | 2,369,741  |                   |                  |  |                                    |            | 233851-CU-6             | DAIMLER FINANCE NORTH AMERICA LLC                                    | 1.G FE   | 2,545,294                          | 2,369,741  |
|  |   |  |                    | 1,250,000                          | 1,148,425  |                   |                  |  |                                    |            | 233851-DF-8             | DAIMLER FINANCE NORTH AMERICA LLC                                    | 1.G FE   | 1,250,000                          | 1,148,425  |
|  |   |  |                    | 1,549,066                          | 1,492,201  |                   |                  |  |                                    |            | 233851-DX-9             | DAIMLER FINANCE NORTH AMERICA LLC                                    | 1.G FE   | 1,549,066                          | 1,492,201  |
|  |   |  |                    | 850,000                            | 698,199    |                   |                  |  |                                    |            | 29248H-AA-1             | EMPOWER FINANCE 2020 LP  | 1.F FE   | 850,000                            | 698,199    |
|  |   |  |                    | 1,050,000                          | 969,140    |                   |                  |  |                                    |            | 39138Q-AA-3             | GREAT-WEST LIFE CO FINANCE 2018 LP                                   | 1.F FE   | 1,050,000                          | 969,140    |
|  |   |  |                    | 698,705                            | 646,093    |                   |                  |  |                                    |            | 39138Q-AA-3             | GREAT-WEST LIFE CO FINANCE 2018 LP                                   | 1.F FE   | 698,705                            | 646,093    |
|  |   |  |                    | 548,790                            | 507,645    |                   |                  |  |                                    |            | 39138Q-AA-3             | GREAT-WEST LIFE CO FINANCE 2018 LP                                   | 1.F FE   | 548,790                            | 507,645    |
|  |   |  |                    | 349,264                            | 323,047    |                   |                  |  |                                    |            | 39138Q-AA-3             | GREAT-WEST LIFE CO FINANCE 2018 LP                                   | 1.F FE   | 349,264                            | 323,047    |
|  |   |  |                    | 2,473,955                          | 2,185,400  |                   |                  |  |                                    |            | 456837-AU-7             | ING GROEP NV   | 1.G FE   | 2,473,955                          | 2,185,400  |
|  |   |  |                    |                                    |            |                   |                  |  |                                    |            |                         | INTERNATIONAL FLAVORS AND  |  |                                    |            |
|  |   |  |                    | 1,600,000                          | 1,402,128  |                   |                  |  |                                    |            | 459506-AN-1             | FRAGRANCES, INC  | 2.B FE   | 1,600,000                          | 1,402,128  |
|  |   |  |                    |                                    |            |                   |                  |  |                                    |            |                         | JACKSON NATIONAL LIFE GLOBAL FUND I                                  |  |                                    |            |
|  |   |  |                    | 1,549,784                          | 1,508,708  |                   |                  |  |                                    |            | 46849L-SS-1             |  | 1.F FE   | 1,549,784                          | 1,508,708  |
|  |   |  |                    | 3,000,000                          | 2,567,610  |                   |                  |  |                                    |            | 55608J-AR-9             | MACQUARIE GROUP LTD  | 1.G FE   | 3,000,000                          | 2,567,610  |
|  |   |  |                    | 699,294                            | 666,974    |                   |                  |  |                                    |            | 57629W-CH-1             | MASSMUTUAL GLOBAL FUNDING II   | 1.B FE   | 699,294                            | 666,974    |
|  |   |  |                    | 4,200,000                          | 3,482,598  |                   |                  |  |                                    |            | 62954W-AD-7             | NTT FINANCE CORP   | 1.F FE   | 4,200,000                          | 3,482,598  |
|  |   |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEW YORK STATE ELECTRIC & GAS CORP                                   |  |                                    |            |
|  |   |  |                    | 1,594,753                          | 1,493,232  |                   |                  |  |                                    |            | 64984Q-CQ-6             |  | 1.G FE   | 1,594,753                          | 1,493,232  |
|  |   |  |                    | 1,995,734                          | 1,919,920  |                   |                  |  |                                    |            | 693483-AE-9             | POSCO HOLDINGS INC   | 2.A FE   | 1,995,734                          | 1,919,920  |
|  |   |  |                    | 3,748,869                          | 3,053,513  |                   |                  |  |                                    |            | 6944PL-2D-0             | PACIFIC LIFE GLOBAL FUNDING II                                       | 1.D FE   | 3,748,869                          | 3,053,513  |
|  |   |  |                    | 589,417                            | 497,915    |                   |                  |  |                                    |            | 709599-AW-4             | PENSKE TRUCK LEASING COMPANY LP /                                    | 2.B FE   | 589,417                            | 497,915    |
|  |   |  |                    |                                    |            |                   |                  |  |                                    |            |                         | PENSKE TRUCK LEASING CO LP / PTL F                                   |  |                                    |            |
|  |   |  |                    | 2,447,537                          | 2,128,634  |                   |                  |  |                                    |            | 709599-BL-7             |  | 2.B FE   | 2,447,537                          | 2,128,634  |
|  |   |  |                    | 849,656                            | 833,136    |                   |                  |  |                                    |            | 806851-AJ-0             | SCHLUMBERGER HOLDINGS CORP   | 2.A FE   | 849,656                            | 833,136    |
|  |   |  |                    | 4,638,779                          | 3,745,947  |                   |                  |  |                                    |            | 817826-AD-2             | 7-ELEVEN INC   | 2.B FE   | 4,638,779                          | 3,745,947  |
|  |   |  |                    | 8,690,259                          | 6,935,118  |                   |                  |  |                                    |            | 82620K-BE-2             | SIEMENS FINANCIERINGSMAATSCHAPPIJ                                    | 1.E FE   | 8,690,259                          | 6,935,118  |
|  |   |  |                    | 1,049,789                          | 1,021,230  |                   |                  |  |                                    |            | 83368R-AT-9             | SOCIETE GENERALE SA  | 2.B FE   | 1,049,789                          | 1,021,230  |
|  |   |  |                    | 400,000                            | 350,000    |                   |                  |  |                                    |            | 87089N-AA-8             | SWISS RE FINANCE (LUXEMBOURG) SA                                     | 1.F FE   | 400,000                            | 350,000    |
|  |   |  |                    | 985,091                            | 917,300    |                   |                  |  |                                    |            | 984851-AD-7             | YARA INTERNATIONAL ASA   | 2.B FE   | 985,091                            | 917,300    |
|  |   |  |                    | 99,842                             | 91,730     |                   |                  |  |                                    |            | 984851-AD-7             | YARA INTERNATIONAL ASA   | 2.B FE   | 99,842                             | 91,730     |
|  |   |  |                    | 2,871,402                          | 2,617,228  |                   |                  |  |                                    |            | 984851-AF-2             | YARA INTERNATIONAL ASA   | 2.B FE   | 2,871,402                          | 2,617,228  |
|  |   |  |                    | 2,500,000                          | 2,425,490  |                   |                  |  |                                    |            | 03028P-CQ-3             | AMERICAN TRANSMISSION COMPANY  | 1.F  | 2,500,000                          | 2,425,490  |
|  |   |  |                    | 9,000,000                          | 8,735,990  |                   |                  |  |                                    |            | 031100-MF-8             | AMETEK INC   | 2.A  | 9,000,000                          | 8,735,990  |
|  |   |  |                    | 900,000                            | 888,243    |                   |                  |  |                                    |            | 116794-BF-8             | BRUKER CORPORATION   | 2.C  | 900,000                            | 888,243    |
|  |   |  |                    | 2,750,000                          | 2,625,363  |                   |                  |  |                                    |            | 147528-GF-8             | CASEYS GENERAL STORES INC  | 2.B PL   | 2,750,000                          | 2,625,363  |
|  |   |  |                    | 1,300,000                          | 1,257,703  |                   |                  |  |                                    |            | 151895-DF-7             | CENTERPOINT PROPERTIES TRUST   | 1.G FE   | 1,300,000                          | 1,257,703  |
|  |   |  |                    |                                    |            |                   |                  |  |                                    |            |                         | CLARION LION PROPERTIES FUND HOLDI                                   |  |                                    |            |
|  |   |  |                    | 1,000,000                          | 922,673    |                   |                  |  |                                    |            | 18055F-AX-0             |  | 1.G  | 1,000,000                          | 922,673    |
|  |   |  |                    | 3,000,000                          | 2,931,606  |                   |                  |  |                                    |            | 185508-CF-7             | CLECO POWER LLC  | 2.A  | 3,000,000                          | 2,931,606  |
|  |   |  |                    | 3,300,000                          | 3,238,730  |                   |                  |  |                                    |            | 311900-AF-1             | FASTENAL COMPANY   | 1.F  | 3,300,000                          | 3,238,730  |
|  |   |  |                    | 4,800,000                          | 4,381,228  |                   |                  |  |                                    |            | 311900-BQ-2             | FASTENAL COMPANY   | 1.F  | 4,800,000                          | 4,381,228  |
|  |   |  |                    |                                    |            |                   |                  |  |                                    |            |                         | FOOTBALL CLUB TERM NOTES 2020-XI T                                   |  |                                    |            |
|  |   |  |                    | 2,400,000                          | 2,200,522  |                   |                  |  |                                    |            | 34490B-AC-8             |  | 1.F FE   | 2,400,000                          | 2,200,522  |
|  |   |  |                    |                                    |            |                   |                  |  |                                    |            |                         | FOOTBALL CLUB TERM NOTES 2020-XI T                                   |  |                                    |            |
|  |   |  |                    | 500,000                            | 458,442    |                   |                  |  |                                    |            | 34490B-AH-7             |  | 1.F FE   | 500,000                            | 458,442    |
|  |   |  |                    |                                    |            |                   |                  |  |                                    |            |                         | FOOTBALL CLUB TERM NOTES 2032 TRUS                                   |  |                                    |            |
|  |   |  |                    | 1,900,000                          | 1,770,128  |                   |                  |  |                                    |            | 34502F-AB-8             |  | 1.F FE   | 1,900,000                          | 1,770,128  |
|  |   |  |                    |                                    |            |                   |                  |  |                                    |            |                         | FOOTBALL CLUB TERM NOTES 2032-A TR                                   |  |                                    |            |
|  |   |  |                    | 600,000                            | 569,929    |                   |                  |  |                                    |            | 34502B-AB-6             |  | 1.F FE   | 600,000                            | 569,929    |
|  |   |  |                    | 11,800,000                         | 11,462,001 |                   |                  |  |                                    |            | 353514-EF-9             | FRANKLIN ELECTRIC CO INC   | 2.A  | 11,800,000                         | 11,462,001 |
|  |   |  |                    | 1,700,000                          | 1,586,378  |                   |                  |  |                                    |            | 41242F-AF-8             | HARDWOOD FUNDING LLC   | 1.G FE   | 1,700,000                          | 1,586,378  |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions |             |  |                    |                                    |            |                   |                  | Components of the Replication (Synthetic Asset) Transactions |                                    |            |                         |                                    |  |                                    |            |
|--|-------------|--|--------------------|------------------------------------|------------|-------------------|------------------|--|------------------------------------|------------|-------------------------|------------------------------------|--|------------------------------------|------------|
| 1  | 2           | 3  | 4                  | 5                                  | 6          | 7                 | 8                | Derivative Instrument(s) Open                                |                                    |            | Cash Instrument(s) Held |                                    |  |                                    |            |
|  |             |  |                    |                                    |            |                   |                  | 9  | 10                                 | 11         | 12                      | 13                                 | 14   | 15                                 | 16         |
|  |             | NAIC<br>Designation or<br>Other<br>Description | Notional<br>Amount | Book/Adjusted<br>Carrying<br>Value | Fair Value | Effective<br>Date | Maturity<br>Date |  | Book/Adjusted<br>Carrying<br>Value | Fair Value | CUSIP                   | Description                        | NAIC<br>Designation or<br>Other<br>Description | Book/Adjusted<br>Carrying<br>Value | Fair Value |
| Number                                     | Description | Description                                    | Amount             | Value                              | Value      | Date              | Date             | Description  | Value                              | Value      |                         |                                    | Description                                    | Value                              | Value      |
|  |             |  |                    | 500,000                            | 470,729    |                   |                  |  |                                    |            | 41242*-BF-8             | HARDWOOD FUNDING LLC               | 1.G FE   | 500,000                            | 470,729    |
|  |             |  |                    | 5,053,000                          | 4,676,988  |                   |                  |  |                                    |            | 42241@-AH-2             | HEARST COMMUNICATIONS INC          | 1.G  | 5,053,000                          | 4,676,988  |
|  |             |  |                    | 7,000,000                          | 6,774,163  |                   |                  |  |                                    |            | 461127-E#-5             | INTERTEK FINANCE PLC               | 2.A  | 7,000,000                          | 6,774,163  |
|  |             |  |                    | 2,000,000                          | 1,773,686  |                   |                  |  |                                    |            | 49427R-AF-9             | KILROY REALTY LP                   | 2.B  | 2,000,000                          | 1,773,686  |
|  |             |  |                    | 600,000                            | 558,078    |                   |                  |  |                                    |            | 49427R-B@-0             | KILROY REALTY LP                   | 2.B  | 600,000                            | 558,078    |
|  |             |  |                    | 800,000                            | 761,616    |                   |                  |  |                                    |            | 53700@-C*-3             | LITTELFUSE INC                     | 2.C  | 800,000                            | 761,616    |
|  |             |  |                    | 900,000                            | 829,060    |                   |                  |  |                                    |            | 56081F-AY-6             | MAJOR LEAGUE BASEBALL TRUST        | 1.F FE   | 900,000                            | 829,060    |
|  |             |  |                    | 600,000                            | 555,737    |                   |                  |  |                                    |            | 56081F-BF-6             | MAJOR LEAGUE BASEBALL TRUST        | 1.F FE   | 600,000                            | 555,737    |
|  |             |  |                    | 400,000                            | 374,692    |                   |                  |  |                                    |            | 56081F-BQ-2             | MAJOR LEAGUE BASEBALL TRUST        | 1.F FE   | 400,000                            | 374,692    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NATIONAL BASKETBALL ASSOCIATION IN |  |                                    |            |
|  |             |  |                    | 1,000,000                          | 972,395    |                   |                  |  |                                    |            | 63486*-AA-9             |                                    | 1.G FE   | 1,000,000                          | 972,395    |
|  |             |  |                    | 1,000,000                          | 931,415    |                   |                  |  |                                    |            | 720186-E#-8             | PIEDMONT NATURAL GAS COMPANY INC   | 2.A  | 1,000,000                          | 931,415    |
|  |             |  |                    | 2,000,000                          | 1,871,242  |                   |                  |  |                                    |            | 720186-F*-1             | PIEDMONT NATURAL GAS COMPANY INC   | 2.A  | 2,000,000                          | 1,871,242  |
|  |             |  |                    | 4,055,722                          | 3,742,484  |                   |                  |  |                                    |            | 720186-F*-1             | PIEDMONT NATURAL GAS COMPANY INC   | 2.A  | 4,055,722                          | 3,742,484  |
|  |             |  |                    | 2,300,000                          | 2,174,535  |                   |                  |  |                                    |            | 74170*-AE-9             | PRIME PROPERTY FUND LLC            | 1.F  | 2,300,000                          | 2,174,535  |
|  |             |  |                    | 6,500,000                          | 6,226,602  |                   |                  |  |                                    |            | 76169*-AA-5             | REXFORD INDUSTRIAL REALTY INC      | 2.B FE   | 6,500,000                          | 6,226,602  |
|  |             |  |                    | 1,000,000                          | 993,431    |                   |                  |  |                                    |            | 7865@A-AF-9             | SAFRAN                             | 2.A  | 1,000,000                          | 993,431    |
|  |             |  |                    | 13,600,000                         | 12,357,796 |                   |                  |  |                                    |            | 806407-D#-6             | HENRY SCHEIN INC                   | 1.G  | 13,600,000                         | 12,357,796 |
|  |             |  |                    | 5,200,000                          | 4,210,409  |                   |                  |  |                                    |            | 806407-F*-8             | HENRY SCHEIN INC                   | 1.G  | 5,200,000                          | 4,210,409  |
|  |             |  |                    | 2,000,000                          | 1,909,179  |                   |                  |  |                                    |            | 81725T-G#-1             | SENSIENT TECHNOLOGIES CORPORATION  | 2.B  | 2,000,000                          | 1,909,179  |
|  |             |  |                    | 2,600,000                          | 2,500,183  |                   |                  |  |                                    |            | 82104@-AJ-8             | SHEETZ INC                         | 2.B  | 2,600,000                          | 2,500,183  |
|  |             |  |                    | 1,250,000                          | 1,055,027  |                   |                  |  |                                    |            | 84857@-AD-8             | SPIRE MISSOURI INC                 | 1.F  | 1,250,000                          | 1,055,027  |
|  |             |  |                    | 1,500,000                          | 1,268,524  |                   |                  |  |                                    |            | 8485@-AD-5              | SPIRE ALABAMA INC                  | 1.G  | 1,500,000                          | 1,268,524  |
|  |             |  |                    | 5,000,000                          | 4,188,545  |                   |                  |  |                                    |            | 8730@N-BF-4             | TTX COMPANY                        | 1.F  | 5,000,000                          | 4,188,545  |
|  |             |  |                    | 3,300,000                          | 3,040,003  |                   |                  |  |                                    |            | 87318*-AA-2             | TWE USA PARTNERSHIP                | 2.B FE   | 3,300,000                          | 3,040,003  |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | UNITED ENERGY DISTRIBUTION PTY LTD |  |                                    |            |
|  |             |  |                    | 11,900,000                         | 11,034,311 |                   |                  |  |                                    |            | 910200-B#-3             |                                    | 1.G  | 11,900,000                         | 11,034,311 |
|  |             |  |                    | 2,600,000                          | 2,414,808  |                   |                  |  |                                    |            | 910637-U*-6             | THE UNITED ILLUMINATING COMPANY    | 1.G  | 2,600,000                          | 2,414,808  |
|  |             |  |                    | 2,400,000                          | 2,198,986  |                   |                  |  |                                    |            | 94184@-E#-6             | WATERS CORPORATION                 | 2.B  | 2,400,000                          | 2,198,986  |
|  |             |  |                    | 1,400,000                          | 1,224,979  |                   |                  |  |                                    |            | 94184@-F@-7             | WATERS CORPORATION                 | 2.B  | 1,400,000                          | 1,224,979  |
|  |             |  |                    | 700,000                            | 687,491    |                   |                  |  |                                    |            | 97786@-AM-4             | WOLSELEY CAPITAL INC               | 2.A FE   | 700,000                            | 687,491    |
|  |             |  |                    | 4,800,000                          | 4,298,642  |                   |                  |  |                                    |            | C0104@-AC-4             | AIRBUS CANADA LP                   | 1.F FE   | 4,800,000                          | 4,298,642  |
|  |             |  |                    | 4,000,000                          | 3,549,240  |                   |                  |  |                                    |            | C0104@-AD-2             | AIRBUS CANADA LP                   | 1.F FE   | 4,000,000                          | 3,549,240  |
|  |             |  |                    | 9,000,000                          | 8,839,711  |                   |                  |  |                                    |            | C1465*-AL-7             | CGI GROUP INC                      | 2.A  | 9,000,000                          | 8,839,711  |
|  |             |  |                    | 500,000                            | 493,350    |                   |                  |  |                                    |            | G0646@-AN-9             | ASSOCIATED BRITISH FOODS PLC       | 1.F  | 500,000                            | 493,350    |
|  |             |  |                    | 1,000,000                          | 883,695    |                   |                  |  |                                    |            | G7334@-AA-1             | RRPF ENGINE LEASING LIMITED        | 2.C FE   | 1,000,000                          | 883,695    |
|  |             |  |                    | 1,000,000                          | 884,702    |                   |                  |  |                                    |            | G7334@-AZ-6             | RRPF ENGINE LEASING LTD            | 2.C FE   | 1,000,000                          | 884,702    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | THAMES WATER UTILITIES CAYMAN FINA |  |                                    |            |
|  |             |  |                    | 400,000                            | 394,279    |                   |                  |  |                                    |            | G8781F-AB-3             |                                    | 2.A  | 400,000                            | 394,279    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | THAMES WATER UTILITIES CAYMAN FINA |  |                                    |            |
|  |             |  |                    | 400,000                            | 394,279    |                   |                  |  |                                    |            | G8781F-AB-3             |                                    | 2.A  | 400,000                            | 394,279    |
|  |             |  |                    | 4,000,000                          | 3,393,965  |                   |                  |  |                                    |            | N2319@-AA-3             | CORBION NV                         | 2.B  | 4,000,000                          | 3,393,965  |
|  |             |  |                    | 2,300,000                          | 1,904,276  |                   |                  |  |                                    |            | Q1297F-AM-0             | CSL FINANCE PTY LTD                | 1.G  | 2,300,000                          | 1,904,276  |
|  |             |  |                    | 800,000                            | 700,374    |                   |                  |  |                                    |            | Q3080F-AA-3             | DIWPF FINANCE PTY LTD              | 1.F  | 800,000                            | 700,374    |
|  |             |  |                    | 2,500,000                          | 2,129,529  |                   |                  |  |                                    |            | Q3189*-AK-5             | DEXUS FUNDS MANAGEMENT LTD         | 1.G  | 2,500,000                          | 2,129,529  |
|  |             |  |                    | 1,700,000                          | 1,520,201  |                   |                  |  |                                    |            | Q3629F-AP-8             | ETSA UTILITIES FINANCE PTY LTD     | 1.G  | 1,700,000                          | 1,520,201  |
|  |             |  |                    | 2,110,420                          | 2,151,040  |                   |                  |  |                                    |            | 141781-AE-4             | CARGILL INC                        | 1.F FE   | 2,110,420                          | 2,151,040  |
|  |             |  |                    | 2,622,388                          | 2,672,667  |                   |                  |  |                                    |            | 141781-AE-4             | CARGILL INC                        | 1.F FE   | 2,622,388                          | 2,672,667  |
|  |             |  |                    | 5,999,173                          | 6,023,640  |                   |                  |  |                                    |            | 402740-AB-0             | GULFSTREAM NATURAL GAS             | 2.B FE   | 5,999,173                          | 6,023,640  |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | BROOKFIELD POWER NEW YORK FINANCE  |  |                                    |            |
|  |             |  |                    | 2,500,000                          | 2,502,216  |                   |                  |  |                                    |            | 11283F-AB-7             | L.P.                               | 2.B PL   | 2,500,000                          | 2,502,216  |
|  |             |  |                    | 1,500,000                          | 1,405,758  |                   |                  |  |                                    |            | 450319-B*-8             | ITC MIDWEST LLC                    | 1.F  | 1,500,000                          | 1,405,758  |
|  |             |  |                    | 4,000,000                          | 3,949,514  |                   |                  |  |                                    |            | 461127-C@-9             | INTERTEK FINANCE PLC               | 2.A  | 4,000,000                          | 3,949,514  |
|  |             |  |                    | 2,000,000                          | 2,060,080  |                   |                  |  |                                    |            | 61201F-AA-3             | MONTANA DAKOTA UTILITIES CO        | 1.G  | 2,000,000                          | 2,060,080  |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION      |  |                                    |            |
|  |             |  |                    | 542,777                            | 576,449    |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                         | 1.F PL   | 542,777                            | 576,449    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION      |  |                                    |            |
|  |             |  |                    | 54,550                             | 57,935     |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                         | 1.F PL   | 54,550                             | 57,935     |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION      |  |                                    |            |
|  |             |  |                    | 118,511                            | 125,863    |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                         | 1.F PL   | 118,511                            | 125,863    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | NEPTUNE REGIONAL TRANSMISSION      |  |                                    |            |
|  |             |  |                    | 111,828                            | 118,766    |                   |                  |  |                                    |            | 64079*-AD-4             | SYSTEM LLC                         | 1.F PL   | 111,828                            | 118,766    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions |  |                                       |                 |                              |            |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |  |                                       |                              |            |
|--|--|---------------------------------------|-----------------|------------------------------|------------|----------------|---------------|--|------------------------------|--------------|-------------------------|--|---------------------------------------|------------------------------|------------|
| 1  | 2  | 3                                     | 4               | 5                            | 6          | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |  |                                       |                              |            |
|  |  |                                       |                 |                              |            |                |               | 9  | 10                           | 11           | 12                      | 13   | 14                                    | 15                           | 16         |
| Number                                     | Description                              | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description  | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
|  |  |                                       |                 | 114,556                      | 121,662    |                |               |  |                              |              | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC                             | 1.F PL                                | 114,556                      | 121,662    |
|  |  |                                       |                 | 113,192                      | 120,214    |                |               |  |                              |              | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC                             | 1.F PL                                | 113,192                      | 120,214    |
|  |  |                                       |                 | 114,556                      | 121,662    |                |               |  |                              |              | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC                             | 1.F PL                                | 114,556                      | 121,662    |
|  |  |                                       |                 | 110,465                      | 117,317    |                |               |  |                              |              | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC                             | 1.F PL                                | 110,465                      | 117,317    |
|  |  |                                       |                 | 110,465                      | 117,317    |                |               |  |                              |              | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC                             | 1.F PL                                | 110,465                      | 117,317    |
|  |  |                                       |                 | 109,101                      | 115,869    |                |               |  |                              |              | 64079*-AD-4             | SYSTEM LLC   | 1.F PL                                | 109,101                      | 115,869    |
|  |  |                                       |                 | 3,000,000                    | 3,041,164  |                |               |  |                              |              | G2978*-AE-3             | ELECTRICITY SUPPLY BOARD   | 1.G                                   | 3,000,000                    | 3,041,164  |
|  |  |                                       |                 | 3,000,000                    | 3,041,164  |                |               |  |                              |              | G2978*-AE-3             | ELECTRICITY SUPPLY BOARD   | 1.G                                   | 3,000,000                    | 3,041,164  |
|  |  |                                       |                 | 1,500,000                    | 1,482,901  |                |               |  |                              |              | G9850*-AC-7             | YORKSHIRE WATER SERVICES BRADFORD CK HUTCHISON INTERNATIONAL (21) LI | 1.G                                   | 1,500,000                    | 1,482,901  |
|  |  |                                       |                 | 199,908                      | 199,665    |                |               |  |                              |              | 12565W-AA-9             | GEORGIA-PACIFIC LLC  | 1.F FE                                | 199,908                      | 199,665    |
|  |  |                                       |                 | 129,620                      | 129,947    |                |               |  |                              |              | 37331N-AN-1             | GUARDIAN LIFE GLOBAL FUNDING   | 1.G FE                                | 129,620                      | 129,947    |
|  |  |                                       |                 | 144,652                      | 144,813    |                |               |  |                              |              | 40139L-BA-0             | SCHLUMBERGER HOLDINGS CORP   | 1.B FE                                | 144,652                      | 144,813    |
|  |  |                                       |                 | 437,220                      | 441,072    |                |               |  |                              |              | 806851-AJ-0             |  | 2.A FE                                | 437,220                      | 441,072    |
| 17305AB#9                                  | Structured Credit fixed Bond Replication | 1.A                                   | 100,000,000     | 37,900,000                   | 17,564,905 | 08/31/2021     | 08/31/2031    | Interest Rate Swap   |                              | (18,634,268) | 00141Y-AA-3             | AIG CLO AIGM_21-1  | 1.A FE                                | 37,900,000                   | 36,199,173 |
|  |  |                                       |                 | 9,100,000                    | 8,719,069  |                |               |  |                              |              | 26246G-AA-1             | DRYDEN 87 CLO LTD DRSLF_2021-87A                                     | 1.A FE                                | 9,100,000                    | 8,719,069  |
|  |  |                                       |                 | 8,700,000                    | 8,073,692  |                |               |  |                              |              | 55281F-AP-5             | MCF CLO LLC MCFCL 2017-3A  | 1.C FE                                | 8,700,000                    | 8,073,692  |
|  |  |                                       |                 | 16,000,000                   | 15,309,270 |                |               |  |                              |              | 67098U-AN-5             | OAK HILL CREDIT PARTNERS OAKC_20-6A                                  | 1.A FE                                | 16,000,000                   | 15,309,270 |
|  |  |                                       |                 | 14,040,000                   | 13,424,161 |                |               |  |                              |              | 70017K-AL-3             | PARK AVENUE INSTITUTIONAL ADVISERS PAIA                              | 1.A FE                                | 14,040,000                   | 13,424,161 |
|  |  |                                       |                 | 1,080,000                    | 967,391    |                |               |  |                              |              | 70017K-AQ-2             | PARK AVENUE INSTITUTIONAL ADVISERS PAIA                              | 1.F FE                                | 1,080,000                    | 967,391    |
|  |  |                                       |                 | 20,000,000                   | 19,182,364 |                |               |  |                              |              | 81880X-AL-6             | SHACKLETON CLO LTD SHACK_19-14A                                      | 1.A FE                                | 20,000,000                   | 19,182,364 |
|  |  |                                       |                 | 250,000                      | 240,942    |                |               |  |                              |              | 83012D-AF-0             | SIXTH STREET CLO XVI LTD SIXST_20-16A                                | 1.A FE                                | 250,000                      | 240,942    |
| 06051AA#9                                  | Structured Credit fixed Bond Replication | 1.C                                   | 200,000,000     | 25,000,000                   | 1,760,704  | 04/04/2022     | 03/10/2032    | Interest Rate Swap   |                              | (22,258,691) | 00120D-AA-4             | AGL 2022-17A-A   | 1.A FE                                | 25,000,000                   | 24,019,395 |
|  |  |                                       |                 | 3,400,000                    | 3,166,795  |                |               |  |                              |              | 00120D-AC-0             | AGL 2022-17A-B   | 1.C FE                                | 3,400,000                    | 3,166,795  |
|  |  |                                       |                 | 25,250,000                   | 24,024,317 |                |               |  |                              |              | 12570L-AA-6             | CIFC FUNDING LTD CIFC_22-1A  | 1.A FE                                | 25,250,000                   | 24,024,317 |
|  |  |                                       |                 | 4,500,000                    | 4,308,121  |                |               |  |                              |              | 12570L-AC-2             | CIFC FUNDING LTD CIFC_22-1A  | 1.C FE                                | 4,500,000                    | 4,308,121  |
|  |  |                                       |                 | 8,500,000                    | 8,138,662  |                |               |  |                              |              | 13877J-AA-9             | CANYON CLO LTD CANYC_2022-1  | 1.A FE                                | 8,500,000                    | 8,138,662  |
|  |  |                                       |                 | 2,475,258                    | 2,393,724  |                |               |  |                              |              | 13877J-AA-9             | CANYON CLO LTD CANYC_2022-1  | 1.A FE                                | 2,475,258                    | 2,393,724  |
|  |  |                                       |                 | 5,000,000                    | 4,660,958  |                |               |  |                              |              | 13877J-AC-5             | CANYON CLO LTD CANYC_2022-1  | 1.C FE                                | 5,000,000                    | 4,660,958  |
|  |  |                                       |                 | 10,000,000                   | 9,512,459  |                |               |  |                              |              | 15032Q-AA-0             | CEDAR FUNDING LTD CEDF_2022-15A                                      | 1.A FE                                | 10,000,000                   | 9,512,459  |
|  |  |                                       |                 | 3,500,000                    | 3,342,150  |                |               |  |                              |              | 15032Q-AC-6             | CEDAR FUNDING LTD CEDF_2022-15A                                      | 1.C FE                                | 3,500,000                    | 3,342,150  |
|  |  |                                       |                 | 1,500,000                    | 1,344,836  |                |               |  |                              |              | 15032Q-AE-2             | CEDAR FUNDING LTD CEDF_2022-15A                                      | 1.F FE                                | 1,500,000                    | 1,344,836  |
|  |  |                                       |                 | 10,000,000                   | 9,509,919  |                |               |  |                              |              | 29003W-AA-3             | ELMWOOD CLO 14 LTD ELM14_22-1A                                       | 1.A FE                                | 10,000,000                   | 9,509,919  |
|  |  |                                       |                 | 4,500,000                    | 4,314,550  |                |               |  |                              |              | 29003W-AC-9             | ELMWOOD CLO 14 LTD ELM14_22-1A                                       | 1.C FE                                | 4,500,000                    | 4,314,550  |
|  |  |                                       |                 | 7,500,000                    | 7,193,487  |                |               |  |                              |              | 36321R-AA-4             | GALAXY CLO LTD GALXY_2022-30A  | 1.A FE                                | 7,500,000                    | 7,193,487  |
|  |  |                                       |                 | 2,700,000                    | 2,521,258  |                |               |  |                              |              | 36321R-AC-0             | GALAXY CLO LTD GALXY_2022-30A  | 1.C FE                                | 2,700,000                    | 2,521,258  |
|  |  |                                       |                 | 3,000,000                    | 2,869,466  |                |               |  |                              |              | 55953W-AA-8             | MAGNETITE CLO LTD MAGNE_2022-32A                                     | 1.A FE                                | 3,000,000                    | 2,869,466  |
|  |  |                                       |                 | 1,450,000                    | 1,315,182  |                |               |  |                              |              | 55953W-AE-0             | MAGNETITE CLO LTD MAGNE_2022-32A                                     | 1.F FE                                | 1,450,000                    | 1,315,182  |
|  |  |                                       |                 | 10,000,000                   | 9,567,185  |                |               |  |                              |              | 67098W-AN-1             | OAK HILL CREDIT PARTNERS OAKC_2020-7A                                | 1.A FE                                | 10,000,000                   | 9,567,185  |
|  |  |                                       |                 | 5,000,000                    | 4,775,151  |                |               |  |                              |              | 67098W-AQ-4             | OAK HILL CREDIT PARTNERS OAKC_2020-7A                                | 1.C FE                                | 5,000,000                    | 4,775,151  |
|  |  |                                       |                 | 25,000,000                   | 24,155,750 |                |               |  |                              |              | 69689Q-AA-3             | PALMER SQUARE CLO PLMRS_2022-1                                       | 1.A FE                                | 25,000,000                   | 24,155,750 |
|  |  |                                       |                 | 3,700,000                    | 3,508,065  |                |               |  |                              |              | 69689Q-AC-9             | PALMER SQUARE CLO PLMRS_2022-1                                       | 1.C FE                                | 3,700,000                    | 3,508,065  |
|  |  |                                       |                 | 10,000,000                   | 9,547,120  |                |               |  |                              |              | 70017B-AA-7             | PARK AVENUE INSTITUTIONAL ADVISERS CLO L                             | 1.A FE                                | 10,000,000                   | 9,547,120  |
|  |  |                                       |                 | 2,500,000                    | 2,300,547  |                |               |  |                              |              | 70017B-AC-3             | PARK AVENUE INSTITUTIONAL ADVISERS CLO L                             | 1.C FE                                | 2,500,000                    | 2,300,547  |
|  |  |                                       |                 | 1,450,000                    | 1,294,733  |                |               |  |                              |              | 70017B-AE-9             | PARK AVENUE INSTITUTIONAL ADVISERS CLO L                             | 1.F FE                                | 1,450,000                    | 1,294,733  |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions |                            |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                |              |                         |                                     |  |                                 |            |
|--|----------------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--|----------------|--------------|-------------------------|-------------------------------------|--|---------------------------------|------------|
| 1  | 2                          | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                |              | Cash Instrument(s) Held |                                     |  |                                 |            |
|  |                            | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | 9  | 10             | 11           | 12                      | 13                                  | 14 NAIC Designation or Other Description | 15 Book/Adjusted Carrying Value | 16         |
| Number                                     | Description                | Description                           | Amount          | Value                        | Value        | Date           | Date          | Description  | Carrying Value | Fair Value   | CUSIP                   | Description                         | Description                              | Value                           | Fair Value |
|  |                            |                                       |                 | 7,500,000                    | 7,134,614    |                |               |  |                |              | 75888E-AA-6             | REGATTA XIX FUNDING LTD REG19_22-1A | 1.A FE                                   | 7,500,000                       | 7,134,614  |
|  |                            |                                       |                 | 3,500,000                    | 3,330,653    |                |               |  |                |              | 75888E-AG-3             | REGATTA XIX FUNDING LTD REG19_22-1A | 1.C FE                                   | 3,500,000                       | 3,330,653  |
|  |                            |                                       |                 | 27,500,000                   | 26,281,910   |                |               |  |                |              | 83616K-AA-5             | SOUND POINT CLO LTD SNOPT_2022-A    | 1.A FE                                   | 27,500,000                      | 26,281,910 |
|  |                            |                                       |                 | 4,750,000                    | 4,399,196    |                |               |  |                |              | 83616K-AC-1             | SOUND POINT CLO LTD SNOPT_2022-A    | 1.C FE                                   | 4,750,000                       | 4,399,196  |
| 12607@RZ5                                  | Corporate Bond Replication | 2.B                                   | 50,000,000      | 49,464,799                   | 38,015,311   | 01/25/2022     | 12/20/2026    | CD SWAP  | 796,345        | 114,811      | 912810-RS-9             | TREASURY BOND                       | 1.A                                      | 48,668,454                      | 37,900,500 |
|  |                            |                                       |                 | 9,193,818                    | 5,761,249    |                |               |  |                |              | 912810-SP-4             | TREASURY BOND                       | 1.A                                      | 9,193,818                       | 5,761,249  |
| 12607@NV8                                  | Corporate Bond Replication | 2.B                                   | 50,000,000      | 53,129,796                   | 34,931,811   | 12/02/2021     | 10/16/2034    | CD SWAP  | 864,863        | 114,811      | 912803-FV-0             | TREASURY STRIP (PRIN)               | 1.A                                      | 52,264,933                      | 34,817,000 |
|  |                            |                                       |                 | 16,975,787                   | 10,678,792   |                |               |  |                |              | 912810-SS-8             | TREASURY BOND                       | 1.A                                      | 16,975,787                      | 10,678,792 |
| 12607@RY8                                  | Corporate Bond Replication | 2.B                                   | 50,000,000      | 70,709,451                   | 36,033,811   | 01/22/2022     | 12/20/2026    | CD SWAP  | 849,158        | 114,811      | 912803-FM-0             | TREASURY STRIP                      | 1.A                                      | 69,860,293                      | 35,919,000 |
| 12607@st8                                  | Corporate Bond Replication | 2.B                                   | 50,000,000      | 53,842,172                   | 37,521,311   | 02/05/2022     | 12/20/2026    | CD SWAP  | 704,603        | 114,811      | 912810-SX-7             | TREASURY BOND                       | 1.A                                      | 53,137,569                      | 37,406,500 |
| 12607@su5                                  | Corporate Bond Replication | 2.B                                   | 50,000,000      | 34,356,143                   | 21,108,811   | 02/25/2022     | 12/20/2026    | CD SWAP  | 545,612        | 114,811      | 912803-FT-5             | TREASURY STRIP (PRIN)               | 1.A                                      | 33,810,531                      | 20,994,000 |
|  |                            |                                       |                 | 34,284,472                   | 20,994,000   |                |               |  |                |              | 912803-FT-5             | TREASURY STRIP (PRIN)               | 1.A                                      | 34,284,472                      | 20,994,000 |
| 12607@XQ8                                  | Corporate Bond Replication | 2.B                                   | 50,000,000      | 81,389,706                   | 50,433,582   | 06/14/2022     | 06/20/2027    | CD SWAP  | 49,102         | 4,849        | 912810-SS-8             | TREASURY BOND                       | 1.A                                      | 81,340,604                      | 50,428,733 |
| CDX13                                      | Corporate Bond Replication | 2.BZ                                  | 50,000,000      | 74,642,898                   | 49,673,649   | 08/31/2022     | 06/20/2027    | CD SWAP  | 193,103        | 4,849        | 912810-SS-8             | TREASURY BOND                       | 1.A                                      | 74,449,794                      | 49,668,800 |
| 12607@VC1                                  | Corporate Bond Replication | 2.B                                   | 50,000,000      | 75,641,140                   | 49,673,649   | 04/27/2022     | 06/20/2027    | CD SWAP  | 423,153        | 4,849        | 912810-SS-8             | TREASURY BOND                       | 1.A                                      | 75,217,987                      | 49,668,800 |
| 12607@VD9                                  | Corporate Bond Replication | 2.B                                   | 50,000,000      | 83,978,928                   | 50,155,119   | 05/12/2022     | 06/20/2027    | CD SWAP  | 270,593        | 4,849        | 912810-SL-3             | TREASURY BOND                       | 1.A                                      | 83,708,336                      | 50,150,270 |
| 94978@BK6                                  | Long Bond Replication      | 1.F                                   | 250,000,000     | 700,000                      | (58,108,522) | 03/09/2022     | 03/15/2023    | Bond Forward   |                | (58,799,954) | 06659#-AE-7             | BANNER SEVENTEEN LLC                | 2.B PL                                   | 700,000                         | 691,432    |
|  |                            |                                       |                 | 1,000,000                    | 990,502      |                |               |  |                |              | 06659#-AF-4             | BANNER SEVENTEEN LLC                | 2.B PL                                   | 1,000,000                       | 990,502    |
|  |                            |                                       |                 |                              |              |                |               |  |                |              |                         | FOOTBALL CLUB TERM NOTES 2032 TRUS  |  |                                 |            |
|  |                            |                                       |                 | 200,000                      | 193,282      |                |               |  |                |              | 34502*-AA-0             | FOOTBALL CLUB TERM NOTES 2032-A TR  | 1.F FE                                   | 200,000                         | 193,282    |
|  |                            |                                       |                 |                              |              |                |               |  |                |              |                         |                                     |  |                                 |            |
|  |                            |                                       |                 | 500,000                      | 488,233      |                |               |  |                |              | 34502#-AA-8             | FOOTBALL CLUB TERM NOTES 2032-A TR  | 1.F FE                                   | 500,000                         | 488,233    |
|  |                            |                                       |                 | 136,364                      | 135,083      |                |               |  |                |              | 41242*-AQ-5             | HARDWOOD FUNDING LLC                | 1.G FE                                   | 136,364                         | 135,083    |
|  |                            |                                       |                 | 363,636                      | 360,222      |                |               |  |                |              | 41242*-AQ-5             | HARDWOOD FUNDING LLC                | 1.G FE                                   | 363,636                         | 360,222    |
|  |                            |                                       |                 | 100,000                      | 97,540       |                |               |  |                |              | 41242*-BE-1             | HARDWOOD FUNDING LLC                | 1.G FE                                   | 100,000                         | 97,540     |
|  |                            |                                       |                 | 2,100,000                    | 2,084,087    |                |               |  |                |              | 450319-A#-5             | ITC MIDWEST LLC                     | 1.F                                      | 2,100,000                       | 2,084,087  |
|  |                            |                                       |                 | 2,400,000                    | 2,381,814    |                |               |  |                |              | 450319-A#-5             | ITC MIDWEST LLC                     | 1.F                                      | 2,400,000                       | 2,381,814  |
|  |                            |                                       |                 | 3,100,000                    | 3,053,340    |                |               |  |                |              | 45167R-A#-1             | IDEX CORPORATION                    | 2.A FE                                   | 3,100,000                       | 3,053,340  |
|  |                            |                                       |                 | 500,000                      | 484,308      |                |               |  |                |              | 74273#-AC-7             | PRIT CORE REALTY HOLDINGS LLC       | 2.A                                      | 500,000                         | 484,308    |
|  |                            |                                       |                 | 3,500,000                    | 3,496,364    |                |               |  |                |              | 91319#-AG-6             | SUEZ WATER RESOURCES INC            | 1.F                                      | 3,500,000                       | 3,496,364  |
|  |                            |                                       |                 | 600,000                      | 599,184      |                |               |  |                |              | G1696#-AX-4             | BUNZL FINANCE PLC                   | 2.A                                      | 600,000                         | 599,184    |
|  |                            |                                       |                 | 1,000,000                    | 994,400      |                |               |  |                |              | G2044#-AY-1             | COMPASS GROUP PLC                   | 1.G                                      | 1,000,000                       | 994,400    |
|  |                            |                                       |                 | 5,000,000                    | 5,068,607    |                |               |  |                |              | G2978#-AE-3             | ELECTRICITY SUPPLY BOARD            | 1.G                                      | 5,000,000                       | 5,068,607  |
|  |                            |                                       |                 | 500,000                      | 497,127      |                |               |  |                |              | G4622#-AF-6             | HOWARD DE WALDEN ESTATES LIMITED    | 1.G                                      | 500,000                         | 497,127    |
|  |                            |                                       |                 | 600,000                      | 578,970      |                |               |  |                |              | Q3189*-AG-4             | DEXUS FUNDS MANAGEMENT LTD          | 1.G                                      | 600,000                         | 578,970    |
|  |                            |                                       |                 | 600,000                      | 576,392      |                |               |  |                |              | Q6235#-AL-6             | MIRVAC GROUP FINANCE LTD            | 1.G PL                                   | 600,000                         | 576,392    |
|  |                            |                                       |                 | 1,300,000                    | 1,242,519    |                |               |  |                |              | Q8773#-AE-8             | STOCKLAND TRUST MANAGEMENT LTD      | 1.G FE                                   | 1,300,000                       | 1,242,519  |
|  |                            |                                       |                 |                              |              |                |               |  |                |              |                         | FOOTBALL CLUB TERM NOTES 2024 TRUST |  |                                 |            |
|  |                            |                                       |                 | 2,987,280                    | 2,918,225    |                |               |  |                |              | 34486*-AA-0             | FOOTBALL CLUB TERM NOTES 2032 TRUS  | 1.F FE                                   | 2,987,280                       | 2,918,225  |
|  |                            |                                       |                 |                              |              |                |               |  |                |              |                         |                                     |  |                                 |            |
|  |                            |                                       |                 | 200,000                      | 193,282      |                |               |  |                |              | 34502*-AA-0             | FOOTBALL CLUB TERM NOTES 2032 TRUS  | 1.F FE                                   | 200,000                         | 193,282    |
|  |                            |                                       |                 |                              |              |                |               |  |                |              |                         |                                     |  |                                 |            |
|  |                            |                                       |                 | 200,000                      | 195,293      |                |               |  |                |              | 34502#-AA-8             | FOOTBALL CLUB TERM NOTES 2032-A TR  | 1.F FE                                   | 200,000                         | 195,293    |
|  |                            |                                       |                 | 100,000                      | 97,540       |                |               |  |                |              | 41242*-BE-1             | HARDWOOD FUNDING LLC                | 1.G FE                                   | 100,000                         | 97,540     |
|  |                            |                                       |                 | 5,100,000                    | 5,023,237    |                |               |  |                |              | 45167R-A#-1             | IDEX CORPORATION                    | 2.A FE                                   | 5,100,000                       | 5,023,237  |
|  |                            |                                       |                 | 3,800,000                    | 3,733,397    |                |               |  |                |              | 553530-A*-7             | MSC INDUSTRIAL DIRECT CO INC        | 2.B                                      | 3,800,000                       | 3,733,397  |
|  |                            |                                       |                 | 100,000                      | 94,369       |                |               |  |                |              | 59450#-AD-9             | MICHIGAN GAS UTILITIES CORP         | 1.G                                      | 100,000                         | 94,369     |
|  |                            |                                       |                 | 100,000                      | 94,369       |                |               |  |                |              | 60402#-AD-6             | MINNESOTA ENERGY RESOURCES CORP     | 1.G                                      | 100,000                         | 94,369     |
|  |                            |                                       |                 |                              |              |                |               |  |                |              |                         | NATIONAL BASKETBALL ASSOCIATION IN  |  |                                 |            |
|  |                            |                                       |                 | 6,000,000                    | 5,696,325    |                |               |  |                |              | 63486*-AB-7             |                                     | 1.G FE                                   | 6,000,000                       | 5,696,325  |
|  |                            |                                       |                 | 1,000,000                    | 948,559      |                |               |  |                |              | 98478*-AV-9             | YANKEE GAS SERVICES CO              | 1.F                                      | 1,000,000                       | 948,559    |
|  |                            |                                       |                 | 200,000                      | 198,359      |                |               |  |                |              | 06659#-AC-1             | BANNER SEVENTEEN LLC                | 2.B PL                                   | 200,000                         | 198,359    |
|  |                            |                                       |                 | 200,000                      | 198,588      |                |               |  |                |              | 06659#-AD-9             | BANNER SEVENTEEN LLC                | 2.B PL                                   | 200,000                         | 198,588    |
|  |                            |                                       |                 | 2,500,000                    | 2,465,872    |                |               |  |                |              | 349553-B#-5             | FORTIS INC                          | 2.A                                      | 2,500,000                       | 2,465,872  |
|  |                            |                                       |                 | 8,200,000                    | 8,076,578    |                |               |  |                |              | 45167R-A#-1             | IDEX CORPORATION                    | 2.A FE                                   | 8,200,000                       | 8,076,578  |
|  |                            |                                       |                 | 5,900,000                    | 5,796,590    |                |               |  |                |              | 553530-A*-7             | MSC INDUSTRIAL DIRECT CO INC        | 2.B                                      | 5,900,000                       | 5,796,590  |
|  |                            |                                       |                 | 1,000,000                    | 997,710      |                |               |  |                |              | F8568#-AB-5             | SONEPAR SA                          | 2.A                                      | 1,000,000                       | 997,710    |
|  |                            |                                       |                 | 1,500,000                    | 1,491,600    |                |               |  |                |              | G2044#-AY-1             | COMPASS GROUP PLC                   | 1.G                                      | 1,500,000                       | 1,491,600  |
|  |                            |                                       |                 | 2,000,000                    | 1,978,708    |                |               |  |                |              | G5147*-AB-2             | JOHNSON MATTHEY PLC                 | 1.G                                      | 2,000,000                       | 1,978,708  |
|  |                            |                                       |                 | 1,000,000                    | 986,168      |                |               |  |                |              | N1492#-AE-6             | BOSKALIS FINANCE BV                 | 2.B                                      | 1,000,000                       | 986,168    |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

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

| Replication (Synthetic Asset) Transactions |             |                                       |                 |                              |            |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |            |                         |  |                                       |                              |            |
|--|-------------|---------------------------------------|-----------------|------------------------------|------------|----------------|---------------|--|------------------------------|------------|-------------------------|--|---------------------------------------|------------------------------|------------|
| 1  | 2           | 3                                     | 4               | 5                            | 6          | 7              | 8             | Derivative Instrument(s) Open                                |                              |            | Cash Instrument(s) Held |  |                                       |                              |            |
|  |             |                                       |                 |                              |            |                |               | 9  | 10                           | 11         | 12                      | 13                                       | 14                                    | 15                           | 16         |
| Number                                     | Description | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value | Effective Date | Maturity Date | Description  | Book/Adjusted Carrying Value | Fair Value | CUSIP                   | Description                              | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |
|  |             |                                       |                 | 102,888                      | 80,908     |                |               |  |                              |            | 00834#-AC-2             | ADVANTAGE CAPITAL HAWAII INVEST. III, LP | 1.A                                   | 102,888                      | 80,908     |
|  |             |                                       |                 | 2,000,000                    | 1,983,593  |                |               |  |                              |            | 06659#-AC-1             | BANNER SEVENTEEN LLC                     | 2.B PL                                | 2,000,000                    | 1,983,593  |
|  |             |                                       |                 | 2,000,000                    | 1,985,878  |                |               |  |                              |            | 06659#-AD-9             | BANNER SEVENTEEN LLC                     | 2.B PL                                | 2,000,000                    | 1,985,878  |
|  |             |                                       |                 | 16,700,000                   | 16,495,590 |                |               |  |                              |            | 06659#-AE-7             | BANNER SEVENTEEN LLC                     | 2.B PL                                | 16,700,000                   | 16,495,590 |
|  |             |                                       |                 | 22,400,000                   | 22,187,238 |                |               |  |                              |            | 06659#-AF-4             | BANNER SEVENTEEN LLC                     | 2.B PL                                | 22,400,000                   | 22,187,238 |
|  |             |                                       |                 | 21,500,000                   | 21,206,497 |                |               |  |                              |            | 349553-B8-5             | FORTIS INC                               | 2.A                                   | 21,500,000                   | 21,206,497 |
|  |             |                                       |                 | 2,545,455                    | 2,521,557  |                |               |  |                              |            | 41242*-AQ-5             | HARDWOOD FUNDING LLC                     | 1.G FE                                | 2,545,455                    | 2,521,557  |
|  |             |                                       |                 | 3,300,000                    | 3,114,166  |                |               |  |                              |            | 59450#-AD-9             | MICHIGAN GAS UTILITIES CORP              | 1.G                                   | 3,300,000                    | 3,114,166  |
|  |             |                                       |                 | 2,800,000                    | 2,642,322  |                |               |  |                              |            | 60402#-AD-6             | MINNESOTA ENERGY RESOURCES CORP          | 1.G                                   | 2,800,000                    | 2,642,322  |
|  |             |                                       |                 | 14,000,000                   | 13,967,944 |                |               |  |                              |            | F85688-AB-5             | SONEPAR SA                               | 2.A                                   | 14,000,000                   | 13,967,944 |
|  |             |                                       |                 | 9,000,000                    | 8,949,600  |                |               |  |                              |            | G2044#-AY-1             | COMPASS GROUP PLC                        | 1.G                                   | 9,000,000                    | 8,949,600  |
|  |             |                                       |                 | 13,000,000                   | 12,861,603 |                |               |  |                              |            | G5147*-AB-2             | JOHNSON MATTHEY PLC                      | 1.G                                   | 13,000,000                   | 12,861,603 |
|  |             |                                       |                 | 3,900,000                    | 3,855,542  |                |               |  |                              |            | G9850#-AC-7             | YORKSHIRE WATER SERVICES BRADFORD        | 1.G                                   | 3,900,000                    | 3,855,542  |
|  |             |                                       |                 | 5,000,000                    | 4,945,308  |                |               |  |                              |            | Q9194#-AB-3             | TRANSPOWER NEW ZEALAND LIMITED           | 1.D                                   | 5,000,000                    | 4,945,308  |
|  |             |                                       |                 | 4,000,000                    | 3,894,132  |                |               |  |                              |            | 015823-AA-5             | ALGONQUIN GAS TRANSMISSION LLC           | 1.G                                   | 4,000,000                    | 3,894,132  |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | FOOTBALL CLUB TERM NOTES 2024 TRUST      |                                       |                              |            |
|  |             |                                       |                 | 1,200,000                    | 1,167,290  |                |               |  |                              |            | 34486*-AA-0             |  | 1.F FE                                | 1,200,000                    | 1,167,290  |
|  |             |                                       |                 | 933,334                      | 926,261    |                |               |  |                              |            | 450319-A#-5             | ITC MIDWEST LLC                          | 1.F                                   | 933,334                      | 926,261    |
|  |             |                                       |                 | 1,066,666                    | 1,058,583  |                |               |  |                              |            | 450319-A#-5             | ITC MIDWEST LLC                          | 1.F                                   | 1,066,666                    | 1,058,583  |
|  |             |                                       |                 | 1,500,000                    | 1,498,442  |                |               |  |                              |            | 91319#-AG-6             | SUEZ WATER RESOURCES INC                 | 1.F                                   | 1,500,000                    | 1,498,442  |
|  |             |                                       |                 | 500,000                      | 497,200    |                |               |  |                              |            | G2044#-AY-1             | COMPASS GROUP PLC                        | 1.G                                   | 500,000                      | 497,200    |
|  |             |                                       |                 | 500,000                      | 506,861    |                |               |  |                              |            | G2978#-AE-3             | ELECTRICITY SUPPLY BOARD                 | 1.G                                   | 500,000                      | 506,861    |
|  |             |                                       |                 | 500,000                      | 497,127    |                |               |  |                              |            | G4622#-AF-6             | HOWARD DE WALDEN ESTATES LIMITED         | 1.G                                   | 500,000                      | 497,127    |
|  |             |                                       |                 | 2,000,000                    | 1,947,066  |                |               |  |                              |            | 015823-AA-5             | ALGONQUIN GAS TRANSMISSION LLC           | 1.G                                   | 2,000,000                    | 1,947,066  |
|  |             |                                       |                 | 700,000                      | 691,432    |                |               |  |                              |            | 06659#-AE-7             | BANNER SEVENTEEN LLC                     | 2.B PL                                | 700,000                      | 691,432    |
|  |             |                                       |                 | 1,000,000                    | 990,502    |                |               |  |                              |            | 06659#-AF-4             | BANNER SEVENTEEN LLC                     | 2.B PL                                | 1,000,000                    | 990,502    |
|  |             |                                       |                 | 500,000                      | 490,975    |                |               |  |                              |            | 07132#-AE-2             | BATTELLE MEMORIAL INSTITUTE              | 1.E                                   | 500,000                      | 490,975    |
|  |             |                                       |                 | 300,000                      | 294,430    |                |               |  |                              |            | 311900-A#-1             | FASTENAL COMPANY                         | 1.F                                   | 300,000                      | 294,430    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | FOOTBALL CLUB TERM NOTES 2024 TRUST      |                                       |                              |            |
|  |             |                                       |                 | 600,000                      | 583,645    |                |               |  |                              |            | 34486*-AA-0             |  | 1.F FE                                | 600,000                      | 583,645    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | FOOTBALL CLUB TERM NOTES 2024 TRUS       |                                       |                              |            |
|  |             |                                       |                 | 400,000                      | 390,214    |                |               |  |                              |            | 34488#-AA-6             |  | 1.F FE                                | 400,000                      | 390,214    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | FOOTBALL CLUB TERM NOTES 2032 TRUS       |                                       |                              |            |
|  |             |                                       |                 | 100,000                      | 96,641     |                |               |  |                              |            | 34502*-AA-0             |  | 1.F FE                                | 100,000                      | 96,641     |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | FOOTBALL CLUB TERM NOTES 2032-A TR       |                                       |                              |            |
|  |             |                                       |                 | 100,000                      | 97,647     |                |               |  |                              |            | 34502#-AA-8             |  | 1.F FE                                | 100,000                      | 97,647     |
|  |             |                                       |                 | 400,000                      | 394,323    |                |               |  |                              |            | 41242*-AV-4             | HARDWOOD FUNDING LLC                     | 1.G FE                                | 400,000                      | 394,323    |
|  |             |                                       |                 | 233,333                      | 231,565    |                |               |  |                              |            | 450319-A#-5             | ITC MIDWEST LLC                          | 1.F                                   | 233,333                      | 231,565    |
|  |             |                                       |                 | 266,667                      | 264,646    |                |               |  |                              |            | 450319-A#-5             | ITC MIDWEST LLC                          | 1.F                                   | 266,667                      | 264,646    |
|  |             |                                       |                 | 1,000,000                    | 975,300    |                |               |  |                              |            | 57169*-AT-4             | MARS INC                                 | 1.F                                   | 1,000,000                    | 975,300    |
|  |             |                                       |                 | 100,000                      | 94,369     |                |               |  |                              |            | 59450#-AD-9             | MICHIGAN GAS UTILITIES CORP              | 1.G                                   | 100,000                      | 94,369     |
|  |             |                                       |                 | 100,000                      | 94,369     |                |               |  |                              |            | 60402#-AD-6             | MINNESOTA ENERGY RESOURCES CORP          | 1.G                                   | 100,000                      | 94,369     |
|  |             |                                       |                 | 300,000                      | 290,585    |                |               |  |                              |            | 74273#-AC-7             | PRIT CORE REALTY HOLDINGS LLC            | 2.A                                   | 300,000                      | 290,585    |
|  |             |                                       |                 | 600,000                      | 599,184    |                |               |  |                              |            | G1696#-AX-4             | BUNZL FINANCE PLC                        | 2.A                                   | 600,000                      | 599,184    |
|  |             |                                       |                 | 1,000,000                    | 994,400    |                |               |  |                              |            | G2044#-AY-1             | COMPASS GROUP PLC                        | 1.G                                   | 1,000,000                    | 994,400    |
|  |             |                                       |                 | 500,000                      | 497,127    |                |               |  |                              |            | G4622#-AF-6             | HOWARD DE WALDEN ESTATES LIMITED         | 1.G                                   | 500,000                      | 497,127    |
|  |             |                                       |                 | 300,000                      | 289,485    |                |               |  |                              |            | Q3189*-AG-4             | DEXUS FUNDS MANAGEMENT LTD               | 1.G                                   | 300,000                      | 289,485    |
|  |             |                                       |                 | 600,000                      | 576,392    |                |               |  |                              |            | Q6235#-AL-6             | MIRVAC GROUP FINANCE LTD                 | 1.G PL                                | 600,000                      | 576,392    |
|  |             |                                       |                 | 700,000                      | 696,917    |                |               |  |                              |            | Q7724#-AE-8             | POWERCO LIMITED                          | 2.B FE                                | 700,000                      | 696,917    |
|  |             |                                       |                 | 800,000                      | 764,627    |                |               |  |                              |            | Q8773#-AE-8             | STOCKLAND TRUST MANAGEMENT LTD           | 1.G FE                                | 800,000                      | 764,627    |
|  |             |                                       |                 | 1,000,000                    | 968,184    |                |               |  |                              |            | 05565E-H#-5             | BMW US CAPITAL LLC                       | 1.F                                   | 1,000,000                    | 968,184    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | FOOTBALL CLUB TERM NOTES 2024 TRUS       |                                       |                              |            |
|  |             |                                       |                 | 200,000                      | 195,107    |                |               |  |                              |            | 34488#-AA-6             |  | 1.F FE                                | 200,000                      | 195,107    |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | FOOTBALL CLUB TERM NOTES 2032 TRUS       |                                       |                              |            |
|  |             |                                       |                 | 100,000                      | 96,641     |                |               |  |                              |            | 34502*-AA-0             |  | 1.F FE                                | 100,000                      | 96,641     |
|  |             |                                       |                 |                              |            |                |               |  |                              |            |                         | FOOTBALL CLUB TERM NOTES 2032-A TR       |                                       |                              |            |
|  |             |                                       |                 | 100,000                      | 97,647     |                |               |  |                              |            | 34502#-AA-8             |  | 1.F FE                                | 100,000                      | 97,647     |
|  |             |                                       |                 | 800,000                      | 788,646    |                |               |  |                              |            | 41242*-AV-4             | HARDWOOD FUNDING LLC                     | 1.G FE                                | 800,000                      | 788,646    |
|  |             |                                       |                 | 200,000                      | 193,723    |                |               |  |                              |            | 74273#-AC-7             | PRIT CORE REALTY HOLDINGS LLC            | 2.A                                   | 200,000                      | 193,723    |
|  |             |                                       |                 | 500,000                      | 497,200    |                |               |  |                              |            | G2044#-AY-1             | COMPASS GROUP PLC                        | 1.G                                   | 500,000                      | 497,200    |
|  |             |                                       |                 | 500,000                      | 497,127    |                |               |  |                              |            | G4622#-AF-6             | HOWARD DE WALDEN ESTATES LIMITED         | 1.G                                   | 500,000                      | 497,127    |
|  |             |                                       |                 | 1,400,000                    | 1,393,833  |                |               |  |                              |            | Q7724#-AE-8             | POWERCO LIMITED                          | 2.B FE                                | 1,400,000                    | 1,393,833  |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions |             |  |                    |                                    |            |                   |                  | Components of the Replication (Synthetic Asset) Transactions |                                    |            |                         |                                     |  |                                    |            |
|--|-------------|--|--------------------|------------------------------------|------------|-------------------|------------------|--|------------------------------------|------------|-------------------------|-------------------------------------|--|------------------------------------|------------|
| 1  | 2           | 3  | 4                  | 5                                  | 6          | 7                 | 8                | Derivative Instrument(s) Open                                |                                    |            | Cash Instrument(s) Held |                                     |  |                                    |            |
|  |             |  |                    |                                    |            |                   |                  | 9  | 10                                 | 11         | 12                      | 13                                  | 14   | 15                                 | 16         |
|  |             | NAIC<br>Designation or<br>Other<br>Description | Notional<br>Amount | Book/Adjusted<br>Carrying<br>Value | Fair Value | Effective<br>Date | Maturity<br>Date | Description  | Book/Adjusted<br>Carrying<br>Value | Fair Value | CUSIP                   | Description                         | NAIC<br>Designation or<br>Other<br>Description | Book/Adjusted<br>Carrying<br>Value | Fair Value |
| Number                                     | Description | Description                                    | Amount             | Value                              | Value      | Date              | Date             | Description  | Value                              | Value      | CUSIP                   | Description                         | Description                                    | Value                              | Value      |
|  |             |  |                    | 6,000,000                          | 5,926,559  |                   |                  |  |                                    |            | 06659#-AE-7             | BANNER SEVENTEEN LLC                | 2.B PL   | 6,000,000                          | 5,926,559  |
|  |             |  |                    | 8,100,000                          | 8,023,064  |                   |                  |  |                                    |            | 06659#-AF-4             | BANNER SEVENTEEN LLC                | 2.B PL   | 8,100,000                          | 8,023,064  |
|  |             |  |                    | 5,100,000                          | 5,023,237  |                   |                  |  |                                    |            | 45167#-AF-1             | IDEX CORPORATION                    | 2.A FE   | 5,100,000                          | 5,023,237  |
|  |             |  |                    | 3,700,000                          | 3,635,150  |                   |                  |  |                                    |            | 553530-A*-7             | MSC INDUSTRIAL DIRECT CO INC        | 2.B  | 3,700,000                          | 3,635,150  |
|  |             |  |                    | 2,500,000                          | 2,486,000  |                   |                  |  |                                    |            | G2044#-AY-1             | COMPASS GROUP PLC                   | 1.G  | 2,500,000                          | 2,486,000  |
|  |             |  |                    | 1,500,000                          | 1,491,380  |                   |                  |  |                                    |            | G4622#-AF-6             | HOWARD DE WALDEN ESTATES LIMITED    | 1.G  | 1,500,000                          | 1,491,380  |
|  |             |  |                    | 1,800,000                          | 1,792,071  |                   |                  |  |                                    |            | Q7724#-AE-8             | POWERCO LIMITED                     | 2.B FE   | 1,800,000                          | 1,792,071  |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | CLARION LION PROPERTIES FUND HOLDI  |  |                                    |            |
|  |             |  |                    | 19,900,000                         | 20,000,037 |                   |                  |  |                                    |            | 18055#-AT-9             |                                     | 1.G  | 19,900,000                         | 20,000,037 |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | CLARION LION PROPERTIES FUND HOLDI  |  |                                    |            |
|  |             |  |                    | 25,000,000                         | 25,013,575 |                   |                  |  |                                    |            | 18055#-BA-9             |                                     | 1.G  | 25,000,000                         | 25,013,575 |
|  |             |  |                    | 6,500,000                          | 6,293,197  |                   |                  |  |                                    |            | 05565E-HF-5             | BMW US CAPITAL LLC                  | 1.F  | 6,500,000                          | 6,293,197  |
|  |             |  |                    | 1,500,000                          | 1,481,640  |                   |                  |  |                                    |            | 06659#-AE-7             | BANNER SEVENTEEN LLC                | 2.B PL   | 1,500,000                          | 1,481,640  |
|  |             |  |                    | 2,100,000                          | 2,080,054  |                   |                  |  |                                    |            | 06659#-AF-4             | BANNER SEVENTEEN LLC                | 2.B PL   | 2,100,000                          | 2,080,054  |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | FOOTBALL CLUB TERM NOTES 2032 TRUS  |  |                                    |            |
|  |             |  |                    | 400,000                            | 386,565    |                   |                  |  |                                    |            | 34502*-AA-0             |                                     | 1.F FE   | 400,000                            | 386,565    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | FOOTBALL CLUB TERM NOTES 2032-A TR  |  |                                    |            |
|  |             |  |                    | 400,000                            | 390,586    |                   |                  |  |                                    |            | 34502#-AA-8             |                                     | 1.F FE   | 400,000                            | 390,586    |
|  |             |  |                    | 136,364                            | 135,083    |                   |                  |  |                                    |            | 41242*-AQ-5             | HARDWOOD FUNDING LLC                | 1.G FE   | 136,364                            | 135,083    |
|  |             |  |                    | 363,636                            | 360,222    |                   |                  |  |                                    |            | 41242*-AQ-5             | HARDWOOD FUNDING LLC                | 1.G FE   | 363,636                            | 360,222    |
|  |             |  |                    | 233,333                            | 231,565    |                   |                  |  |                                    |            | 450319-A#-5             | ITC MIDWEST LLC                     | 1.F  | 233,333                            | 231,565    |
|  |             |  |                    | 266,667                            | 264,646    |                   |                  |  |                                    |            | 450319-A#-5             | ITC MIDWEST LLC                     | 1.F  | 266,667                            | 264,646    |
|  |             |  |                    | 1,000,000                          | 984,949    |                   |                  |  |                                    |            | 45167#-AF-1             | IDEX CORPORATION                    | 2.A FE   | 1,000,000                          | 984,949    |
|  |             |  |                    | 800,000                            | 785,978    |                   |                  |  |                                    |            | 553530-A*-7             | MSC INDUSTRIAL DIRECT CO INC        | 2.B  | 800,000                            | 785,978    |
|  |             |  |                    | 400,000                            | 377,475    |                   |                  |  |                                    |            | 59450#-AD-9             | MICHIGAN GAS UTILITIES CORP         | 1.G  | 400,000                            | 377,475    |
|  |             |  |                    | 400,000                            | 377,475    |                   |                  |  |                                    |            | 60402#-AD-6             | MINNESOTA ENERGY RESOURCES CORP     | 1.G  | 400,000                            | 377,475    |
|  |             |  |                    | 200,000                            | 193,723    |                   |                  |  |                                    |            | 74273#-AC-7             | PRIT CORE REALTY HOLDINGS LLC       | 2.A  | 200,000                            | 193,723    |
|  |             |  |                    | 500,000                            | 499,481    |                   |                  |  |                                    |            | 91319#-AG-6             | SUEZ WATER RESOURCES INC            | 1.F  | 500,000                            | 499,481    |
|  |             |  |                    | 1,000,000                          | 997,710    |                   |                  |  |                                    |            | F8568#-AB-5             | SONEPAR SA                          | 2.A  | 1,000,000                          | 997,710    |
|  |             |  |                    | 500,000                            | 493,350    |                   |                  |  |                                    |            | G0646#-AN-9             | ASSOCIATED BRITISH FOODS PLC        | 1.F  | 500,000                            | 493,350    |
|  |             |  |                    | 2,000,000                          | 2,027,443  |                   |                  |  |                                    |            | G2978#-AE-3             | ELECTRICITY SUPPLY BOARD            | 1.G  | 2,000,000                          | 2,027,443  |
|  |             |  |                    | 1,000,000                          | 989,354    |                   |                  |  |                                    |            | G5147*-AB-2             | JOHNSON MATTHEY PLC                 | 1.G  | 1,000,000                          | 989,354    |
|  |             |  |                    | 1,000,000                          | 957,207    |                   |                  |  |                                    |            | G5147*-AC-0             | JOHNSON MATTHEY PLC                 | 1.G  | 1,000,000                          | 957,207    |
|  |             |  |                    | 500,000                            | 482,475    |                   |                  |  |                                    |            | Q3189*-AG-4             | DEXUS FUNDS MANAGEMENT LTD          | 1.G  | 500,000                            | 482,475    |
|  |             |  |                    | 100,000                            | 95,423     |                   |                  |  |                                    |            | Q3971#-AA-7             | GPT RE LTD                          | 1.F FE   | 100,000                            | 95,423     |
|  |             |  |                    | 1,000,000                          | 973,533    |                   |                  |  |                                    |            | 015823-AA-5             | ALGONQUIN GAS TRANSMISSION LLC      | 1.G  | 1,000,000                          | 973,533    |
|  |             |  |                    | 1,000,000                          | 968,184    |                   |                  |  |                                    |            | 05565E-HF-5             | BMW US CAPITAL LLC                  | 1.F  | 1,000,000                          | 968,184    |
|  |             |  |                    | 200,000                            | 198,359    |                   |                  |  |                                    |            | 06659#-AC-1             | BANNER SEVENTEEN LLC                | 2.B PL   | 200,000                            | 198,359    |
|  |             |  |                    | 200,000                            | 198,588    |                   |                  |  |                                    |            | 06659#-AD-9             | BANNER SEVENTEEN LLC                | 2.B PL   | 200,000                            | 198,588    |
|  |             |  |                    | 1,000,000                          | 981,951    |                   |                  |  |                                    |            | 07132#-AE-2             | BATTELLE MEMORIAL INSTITUTE         | 1.E  | 1,000,000                          | 981,951    |
|  |             |  |                    | 1,000,000                          | 981,433    |                   |                  |  |                                    |            | 311900-A#-1             | FASTENAL COMPANY                    | 1.F  | 1,000,000                          | 981,433    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | FOOTBALL CLUB TERM NOTES 2024 TRUST |  |                                    |            |
|  |             |  |                    | 400,000                            | 389,097    |                   |                  |  |                                    |            | 34486*-AA-0             |                                     | 1.F FE   | 400,000                            | 389,097    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | FOOTBALL CLUB TERM NOTES 2032 TRUS  |  |                                    |            |
|  |             |  |                    | 300,000                            | 289,923    |                   |                  |  |                                    |            | 34502*-AA-0             |                                     | 1.F FE   | 300,000                            | 289,923    |
|  |             |  |                    |                                    |            |                   |                  |  |                                    |            |                         | FOOTBALL CLUB TERM NOTES 2032-A TR  |  |                                    |            |
|  |             |  |                    | 500,000                            | 488,233    |                   |                  |  |                                    |            | 34502#-AA-8             |                                     | 1.F FE   | 500,000                            | 488,233    |
|  |             |  |                    | 3,000,000                          | 2,959,046  |                   |                  |  |                                    |            | 349553-B#-5             | FORTIS INC                          | 2.A  | 3,000,000                          | 2,959,046  |
|  |             |  |                    | 136,364                            | 135,083    |                   |                  |  |                                    |            | 41242*-AQ-5             | HARDWOOD FUNDING LLC                | 1.G FE   | 136,364                            | 135,083    |
|  |             |  |                    | 363,636                            | 360,222    |                   |                  |  |                                    |            | 41242*-AQ-5             | HARDWOOD FUNDING LLC                | 1.G FE   | 363,636                            | 360,222    |
|  |             |  |                    | 100,000                            | 97,540     |                   |                  |  |                                    |            | 41242*-BE-1             | HARDWOOD FUNDING LLC                | 1.G FE   | 100,000                            | 97,540     |
|  |             |  |                    | 254,849                            | 248,106    |                   |                  |  |                                    |            | 450319-A#-5             | ITC MIDWEST LLC                     | 1.F  | 254,849                            | 248,106    |
|  |             |  |                    | 2,600,000                          | 2,453,585  |                   |                  |  |                                    |            | 59450#-AD-9             | MICHIGAN GAS UTILITIES CORP         | 1.G  | 2,600,000                          | 2,453,585  |
|  |             |  |                    | 2,200,000                          | 2,076,111  |                   |                  |  |                                    |            | 60402#-AD-6             | MINNESOTA ENERGY RESOURCES CORP     | 1.G  | 2,200,000                          | 2,076,111  |
|  |             |  |                    | 600,000                            | 588,784    |                   |                  |  |                                    |            | 74170*-AC-3             | PRIME PROPERTY FUND LLC             | 1.F  | 600,000                            | 588,784    |
|  |             |  |                    | 800,000                            | 774,892    |                   |                  |  |                                    |            | 74273#-AC-7             | PRIT CORE REALTY HOLDINGS LLC       | 2.A  | 800,000                            | 774,892    |
|  |             |  |                    | 3,000,000                          | 2,993,131  |                   |                  |  |                                    |            | F8568#-AB-5             | SONEPAR SA                          | 2.A  | 3,000,000                          | 2,993,131  |
|  |             |  |                    | 300,000                            | 299,592    |                   |                  |  |                                    |            | G1696#-AX-4             | BUNZL FINANCE PLC                   | 2.A  | 300,000                            | 299,592    |
|  |             |  |                    | 2,000,000                          | 1,988,800  |                   |                  |  |                                    |            | G2044#-AY-1             | COMPASS GROUP PLC                   | 1.G  | 2,000,000                          | 1,988,800  |
|  |             |  |                    | 1,000,000                          | 994,253    |                   |                  |  |                                    |            | G4622#-AF-6             | HOWARD DE WALDEN ESTATES LIMITED    | 1.G  | 1,000,000                          | 994,253    |
|  |             |  |                    | 2,000,000                          | 1,978,708  |                   |                  |  |                                    |            | G5147*-AB-2             | JOHNSON MATTHEY PLC                 | 1.G  | 2,000,000                          | 1,978,708  |
|  |             |  |                    | 2,000,000                          | 1,914,414  |                   |                  |  |                                    |            | G5147*-AC-0             | JOHNSON MATTHEY PLC                 | 1.G  | 2,000,000                          | 1,914,414  |
|  |             |  |                    | 500,000                            | 493,084    |                   |                  |  |                                    |            | N1492#-AE-6             | BOSKALIS FINANCE BV                 | 2.B  | 500,000                            | 493,084    |



STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

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

| Replication (Synthetic Asset) Transactions |                       |                                       |                 |                              |              |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |                                    |                                       |                              |            |  |  |  |  |             |                                    |        |            |            |
|--|-----------------------|---------------------------------------|-----------------|------------------------------|--------------|----------------|---------------|--|------------------------------|--------------|-------------------------|------------------------------------|---------------------------------------|------------------------------|------------|--|--|--|--|-------------|------------------------------------|--------|------------|------------|
| 1  | 2                     | 3                                     | 4               | 5                            | 6            | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |                                    |                                       |                              |            |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 |                              |              |                |               | 9  | 10                           | 11           | 12                      | 13                                 | 14                                    | 15                           | 16         |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  |             |                                    |        |            |            |
| Number                                     | Description           | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value   | Effective Date | Maturity Date | Description  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                        | NAIC Designation or Other Description | Book/Adjusted Carrying Value | Fair Value |  |  |  |  |             |                                    |        |            |            |
| 38149CA*6                                  | Long Bond Replication | 1.G                                   | 350,000,000     | 200,000                      | 190,846      | 10/22/2020     | 03/19/2024    | Bond Forward   |                              | (99,824,205) | Q39710-AA-7             | OPT RE LTD                         | 1.F FE                                | 200,000                      | 190,846    |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 | 2,200,000                    | 2,113,436    |                |               |  |                              |              | Q6235F-AL-6             | MIRVAC GROUP FINANCE LTD           | 1.G PL                                | 2,200,000                    | 2,113,436  |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 | 800,000                      | 764,627      |                |               |  |                              |              | Q87738-AE-8             | STOCKLAND TRUST MANAGEMENT LTD     | 1.G FE                                | 800,000                      | 764,627    |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         | FOOTBALL CLUB TERM NOTES 2032-A TR |                                       |                              |            |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 | 100,000                      | 97,647       |                |               |  |                              |              | 345028-AA-8             |                                    | 1.F FE                                | 100,000                      | 97,647     |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 | 100,000                      | 97,540       |                |               |  |                              |              | 41242*-BE-1             | HARDWOOD FUNDING LLC               | 1.G FE                                | 100,000                      | 97,540     |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 | 500,000                      | 492,474      |                |               |  |                              |              | 45167R-A#-1             | IDEX CORPORATION                   | 2.A FE                                | 500,000                      | 492,474    |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 | 700,000                      | 660,581      |                |               |  |                              |              | 59450#-AD-9             | MICHIGAN GAS UTILITIES CORP        | 1.G                                   | 700,000                      | 660,581    |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 | 600,000                      | 566,212      |                |               |  |                              |              | 60402#-AD-6             | MINNESOTA ENERGY RESOURCES CORP    | 1.G                                   | 600,000                      | 566,212    |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 | 2,000,000                    | (97,914,074) |                |               |  |                              |              | 024018-AF-6             | AMERICAN ASSETS TRUST LP           | 2.B FE                                | 2,000,000                    | 1,910,130  |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 | 250,000                      | 247,450      |                |               |  |                              |              | 05279#-AG-4             | AUTOLIV ASP INC                    | 2.B FE                                | 250,000                      | 247,450    |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 | 800,000                      | 781,506      |                |               |  |                              |              | 46361*-BE-5             | THE IRVINE COMPANY LLC             | 1.E PL                                | 800,000                      | 781,506    |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 | 200,000                      | 195,211      |                |               |  |                              |              | 74170*-AD-1             | PRIME PROPERTY FUND LLC            | 1.F                                   | 200,000                      | 195,211    |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 | 100,000                      | 97,771       |                |               |  |                              |              | 941848-D*-1             | WATERS CORPORATION                 | 2.B                                   | 100,000                      | 97,771     |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 | 1,000,000                    | 970,884      |                |               |  |                              |              | F0164#-AC-6             | AIR LIQUIDE FINANCE                | 1.G                                   | 1,000,000                    | 970,884    |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 | 2,000,000                    | 1,910,130    |                |               |  |                              |              | 024018-AF-6             | AMERICAN ASSETS TRUST LP           | 2.B FE                                | 2,000,000                    | 1,910,130  |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 | 6,389,671                    | 5,841,280    |                |               |  |                              |              | 00913R-AD-8             | AIR LIQUIDE FINANCE SA             | 1.F FE                                | 6,389,671                    | 5,841,280  |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 | 3,440,819                    | 3,185,592    |                |               |  |                              |              | 05565E-AT-2             | BMW US CAPITAL LLC                 | 1.F FE                                | 3,440,819                    | 3,185,592  |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 | 4,997,540                    | 4,452,950    |                |               |  |                              |              | 100743-AK-9             | BOSTON GAS COMPANY                 | 2.A FE                                | 4,997,540                    | 4,452,950  |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 | 5,031,579                    | 4,638,728    |                |               |  |                              |              | 12636Y-AA-0             | CRH AMERICA INC                    | 2.A FE                                | 5,031,579                    | 4,638,728  |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 | 4,748,446                    | 4,839,840    |                |               |  |                              |              | 141781-AE-4             | CARGILL INC                        | 1.F FE                                | 4,748,446                    | 4,839,840  |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 | 3,895,134                    | 3,564,015    |                |               |  |                              |              | 2027A0-HY-8             | COMMONWEALTH BANK OF AUSTRALIA     | 1.D FE                                | 3,895,134                    | 3,564,015  |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 | 5,539,758                    | 5,157,671    |                |               |  |                              |              | 233851-CU-6             | DAIMLER FINANCE NORTH AMERICA LLC  | 1.G FE                                | 5,539,758                    | 5,157,671  |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 25156P-BA-0 |                                    | 2.B FE | 10,494,139 | 9,843,750  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 26884T-AL-6 | ERAC USA FINANCE LLC               | 2.A FE | 5,758,729  | 5,555,190  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 649840-CQ-6 |                                    | 1.G FE | 6,578,356  | 6,159,582  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 708653-AA-8 | PENN-AMER WATER CO                 | 1.E    | 4,056,142  | 4,418,627  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 708653-AA-8 | PENN-AMER WATER CO                 | 1.E    | 3,063,477  | 3,353,114  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 708653-AA-8 | PENN-AMER WATER CO                 | 1.E    | 3,705,653  | 4,021,981  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 708653-AA-8 | PENN-AMER WATER CO                 | 1.E    | 98,406     | 107,710    |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 708653-AA-8 | PENN-AMER WATER CO                 | 1.E    | 120,318    | 130,589    |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 756250-AE-9 | RECKITT BENCKISER TREASURY SERVICE | 1.G FE | 8,537,182  | 7,795,976  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 771196-BK-7 | ROCHE HOLDINGS INC                 | 1.C FE | 6,674,365  | 6,232,340  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 771196-BL-5 | ROCHE HOLDINGS INC                 | 1.C FE | 4,925,668  | 4,472,474  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 771367-CD-9 |                                    | 1.F FE | 2,297,720  | 2,098,267  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 80622G-AC-8 | SCENTRE MGMT LTD/RE1 LTD           | 1.F FE | 3,538,564  | 3,232,098  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 82620K-AL-7 | SIEMENS FINANCIERINGSMAATSCHAPPIJ  | 1.E FE | 9,738,082  | 8,752,185  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 82620K-AU-7 | SIEMENS FINANCIERINGSMAATSCHAPPIJ  | 1.E FE | 3,748,304  | 3,487,613  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 18055#-AX-0 |                                    | 1.G    | 2,800,000  | 2,583,485  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 422418-AH-2 | HEARST COMMUNICATIONS INC          | 1.G    | 13,633,000 | 12,618,519 |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 449298-AF-1 | ICRE REIT HOLDINGS                 | 2.B    | 4,600,000  | 4,337,512  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 449298-AF-1 | ICRE REIT HOLDINGS                 | 2.B    | 4,600,000  | 4,337,512  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 461127-E8-7 | INTERTEK FINANCE PLC               | 2.A    | 4,000,000  | 3,825,374  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 56081#-BF-6 | MAJOR LEAGUE BASEBALL TRUST        | 1.F FE | 2,300,000  | 2,130,327  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 56081#-BQ-2 | MAJOR LEAGUE BASEBALL TRUST        | 1.F FE | 1,400,000  | 1,311,421  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 57169*-AT-4 | MARS INC                           | 1.F    | 5,000,000  | 4,876,499  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 57169*-AX-5 | MARS INC                           | 1.F    | 9,000,000  | 8,285,969  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 61201#-AA-3 | MONTANA DAKOTA UTILITIES CO        | 1.G    | 5,500,000  | 5,665,221  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 74170*-AG-4 | PRIME PROPERTY FUND LLC            | 1.F    | 18,600,000 | 16,991,799 |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 775198-AQ-3 | ROGERS GROUP INC                   | 2.B    | 10,900,000 | 10,318,231 |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 81725T-F#-2 | SENSIENT TECHNOLOGIES CORPORATION  | 2.B    | 4,000,000  | 3,902,039  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 85221*-AK-0 | SQUARE BUTTE ELECTRIC COOPERATIVE  | 2.A    | 4,650,000  | 4,477,698  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | 941848-D*-1 | WATERS CORPORATION                 | 2.B    | 2,600,000  | 2,542,052  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | G1108#-AG-3 | THE BRITISH LAND COMPANY PLC       | 1.F    | 8,500,000  | 8,000,452  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | G1696#-BF-2 | BUNZL FINANCE PLC                  | 2.A    | 17,500,000 | 16,774,356 |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              |                         |                                    |                                       |                              |            |  |  |  |  | G2044#-BC-8 | COMPASS GROUP PLC                  | 1.G    | 10,500,000 | 9,970,905  |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              | G4622#-AG-4             | HOWARD DE WALDEN ESTATES LIMITED   | 1.G                                   | 15,000,000                   | 14,522,102 |  |  |  |  |             |                                    |        |            |            |
|  |                       |                                       |                 |                              |              |                |               |  |                              |              | G4691#-AJ-4             | IMI GROUP LIMITED                  | 2.A                                   | 8,000,000                    | 7,563,262  |  |  |  |  |             |                                    |        |            |            |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

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

| Replication (Synthetic Asset) Transactions |                       |  |                    |                                    |              |                   |                  | Components of the Replication (Synthetic Asset) Transactions |                                    |              |                         |                                    |  |                                    |            |
|--|-----------------------|--|--------------------|------------------------------------|--------------|-------------------|------------------|--|------------------------------------|--------------|-------------------------|------------------------------------|--|------------------------------------|------------|
| 1  | 2                     | 3  | 4                  | 5                                  | 6            | 7                 | 8                | Derivative Instrument(s) Open                                |                                    |              | Cash Instrument(s) Held |                                    |  |                                    |            |
|  |                       |  |                    |                                    |              |                   |                  | 9  | 10                                 | 11           | 12                      | 13                                 | 14   | 15                                 | 16         |
|  |                       | NAIC<br>Designation or<br>Other<br>Description | Notional<br>Amount | Book/Adjusted<br>Carrying<br>Value | Fair Value   | Effective<br>Date | Maturity<br>Date |  | Book/Adjusted<br>Carrying<br>Value | Fair Value   | CUSIP                   | Description                        | NAIC<br>Designation or<br>Other<br>Description | Book/Adjusted<br>Carrying<br>Value | Fair Value |
| Number                                     | Description           | Description                                    |                    |                                    |              |                   |                  | Description  |                                    |              |                         |                                    | Description                                    |                                    |            |
|  |                       |  |                    | 6,000,000                          | 5,706,319    |                   |                  |  |                                    |              | G7332#-AG-8             | RRPF ENGINE LEASING LIMITED        | 2.C FE   | 6,000,000                          | 5,706,319  |
|  |                       |  |                    | 3,400,000                          | 3,280,830    |                   |                  |  |                                    |              | Q3189#-AG-4             | DEXUS FUNDS MANAGEMENT LTD         | 1.G  | 3,400,000                          | 3,280,830  |
|  |                       |  |                    | 19,500,000                         | 18,109,664   |                   |                  |  |                                    |              | Q3189#-AH-2             | DEXUS FUNDS MANAGEMENT LTD         | 1.G  | 19,500,000                         | 18,109,664 |
|  |                       |  |                    | 1,600,000                          | 1,552,073    |                   |                  |  |                                    |              | Q3917#-AA-2             | FLINDERS PORT HOLDINGS             | 2.B PL   | 1,600,000                          | 1,552,073  |
|  |                       |  |                    | 13,200,000                         | 12,378,592   |                   |                  |  |                                    |              | Q3977#-AA-3             | GENESIS ENERGY LIMITED             | 2.A FE   | 13,200,000                         | 12,378,592 |
|  |                       |  |                    | 18,100,000                         | 16,767,650   |                   |                  |  |                                    |              | Q3977#-AC-9             | GENESIS ENERGY LIMITED             | 2.A FE   | 18,100,000                         | 16,767,650 |
|  |                       |  |                    | 4,000,000                          | 3,877,488    |                   |                  |  |                                    |              | Q6235#-AG-7             | MIRVAC GROUP FINANCE LTD           | 1.G PL   | 4,000,000                          | 3,877,488  |
|  |                       |  |                    | 5,200,000                          | 4,959,936    |                   |                  |  |                                    |              | Q9194#-AC-1             | TRANSPOWER NEW ZEALAND LIMITED     | 1.D  | 5,200,000                          | 4,959,936  |
|  |                       |  |                    | 8,400,000                          | 7,881,552    |                   |                  |  |                                    |              | Q9396#-AH-4             | VICTORIA POWER NETWORKS (FINANCE)  | 1.G  | 8,400,000                          | 7,881,552  |
|  |                       |  |                    | 3,500,000                          | 3,448,822    |                   |                  |  |                                    |              | N4282#-AF-3             | KONINKLIJKE FRIESLANDCAMPINA NV    | 2.B  | 3,500,000                          | 3,448,822  |
|  |                       |  |                    | 750,000                            | 742,350      |                   |                  |  |                                    |              | 05279#-AG-4             | AUTOLIV ASP INC                    | 2.B FE   | 750,000                            | 742,350    |
|  |                       |  |                    | 2,400,000                          | 2,344,519    |                   |                  |  |                                    |              | 46361#-BE-5             | THE IRVINE COMPANY LLC             | 1.E PL   | 2,400,000                          | 2,344,519  |
|  |                       |  |                    | 200,000                            | 195,211      |                   |                  |  |                                    |              | 74170#-AD-1             | PRIME PROPERTY FUND LLC            | 1.F  | 200,000                            | 195,211    |
|  |                       |  |                    | 400,000                            | 394,155      |                   |                  |  |                                    |              | 882884-A*-0             | TEXAS NEW MEXICO POWER COMPANY     | 1.F  | 400,000                            | 394,155    |
|  |                       |  |                    | 300,000                            | 293,314      |                   |                  |  |                                    |              | 941848-D*-1             | WATERS CORPORATION                 | 2.B  | 300,000                            | 293,314    |
|  |                       |  |                    | 1,000,000                          | 970,884      |                   |                  |  |                                    |              | F0164#-AC-6             | AIR LIQUIDE FINANCE                | 1.G  | 1,000,000                          | 970,884    |
|  |                       |  |                    | 300,000                            | 293,806      |                   |                  |  |                                    |              | G1696#-BA-3             | BUNZL FINANCE PLC                  | 2.A  | 300,000                            | 293,806    |
|  |                       |  |                    | 1,500,000                          | 1,478,066    |                   |                  |  |                                    |              | N4282#-AF-3             | KONINKLIJKE FRIESLANDCAMPINA NV    | 2.B  | 1,500,000                          | 1,478,066  |
|  |                       |  |                    | 100,000                            | 97,005       |                   |                  |  |                                    |              | Q3917#-AA-2             | FLINDERS PORT HOLDINGS             | 2.B PL   | 100,000                            | 97,005     |
|  |                       |  |                    | 700,000                            | 668,546      |                   |                  |  |                                    |              | 02401#-AF-6             | AMERICAN ASSETS TRUST LP           | 2.B FE   | 700,000                            | 668,546    |
|  |                       |  |                    | 100,000                            | 97,606       |                   |                  |  |                                    |              | 74170#-AD-1             | PRIME PROPERTY FUND LLC            | 1.F  | 100,000                            | 97,606     |
|  |                       |  |                    | 1,000,000                          | 970,884      |                   |                  |  |                                    |              | F0164#-AC-6             | AIR LIQUIDE FINANCE                | 1.G  | 1,000,000                          | 970,884    |
|  |                       |  |                    | 200,000                            | 195,871      |                   |                  |  |                                    |              | G1696#-BA-3             | BUNZL FINANCE PLC                  | 2.A  | 200,000                            | 195,871    |
|  |                       |  |                    |                                    |              |                   |                  |  |                                    |              |                         | CENTRAL HUDSON GAS & ELECTRIC CORP |  |                                    |            |
|  |                       |  |                    | 13,500,000                         | 13,526,487   |                   |                  |  |                                    |              | 153609-C#-7             |                                    | 1.G  | 13,500,000                         | 13,526,487 |
|  |                       |  |                    |                                    |              |                   |                  |  |                                    |              |                         | CLARION LION PROPERTIES FUND HOLDI |  |                                    |            |
|  |                       |  |                    | 2,000,000                          | 2,010,640    |                   |                  |  |                                    |              | 18055#-AW-2             |                                    | 1.G  | 2,000,000                          | 2,010,640  |
|  |                       |  |                    | 18,000,000                         | 18,178,794   |                   |                  |  |                                    |              | 941848-D#-9             | WATERS CORPORATION                 | 2.B  | 18,000,000                         | 18,178,794 |
|  |                       |  |                    | 1,000,000                          | 985,387      |                   |                  |  |                                    |              | 882884-A*-0             | TEXAS NEW MEXICO POWER COMPANY     | 1.F  | 1,000,000                          | 985,387    |
|  |                       |  |                    | 2,000,000                          | 1,941,767    |                   |                  |  |                                    |              | F0164#-AC-6             | AIR LIQUIDE FINANCE                | 1.G  | 2,000,000                          | 1,941,767  |
|  |                       |  |                    | 800,000                            | 783,482      |                   |                  |  |                                    |              | G1696#-BA-3             | BUNZL FINANCE PLC                  | 2.A  | 800,000                            | 783,482    |
|  |                       |  |                    | 2,700,000                          | 2,578,676    |                   |                  |  |                                    |              | 02401#-AF-6             | AMERICAN ASSETS TRUST LP           | 2.B FE   | 2,700,000                          | 2,578,676  |
|  |                       |  |                    | 1,250,000                          | 1,237,250    |                   |                  |  |                                    |              | 05279#-AG-4             | AUTOLIV ASP INC                    | 2.B FE   | 1,250,000                          | 1,237,250  |
|  |                       |  |                    | 4,800,000                          | 4,689,038    |                   |                  |  |                                    |              | 46361#-BE-5             | THE IRVINE COMPANY LLC             | 1.E PL   | 4,800,000                          | 4,689,038  |
|  |                       |  |                    | 600,000                            | 585,634      |                   |                  |  |                                    |              | 74170#-AD-1             | PRIME PROPERTY FUND LLC            | 1.F  | 600,000                            | 585,634    |
|  |                       |  |                    | 600,000                            | 591,232      |                   |                  |  |                                    |              | 882884-A*-0             | TEXAS NEW MEXICO POWER COMPANY     | 1.F  | 600,000                            | 591,232    |
|  |                       |  |                    | 1,000,000                          | 970,884      |                   |                  |  |                                    |              | F0164#-AC-6             | AIR LIQUIDE FINANCE                | 1.G  | 1,000,000                          | 970,884    |
|  |                       |  |                    | 1,000,000                          | 985,378      |                   |                  |  |                                    |              | N4282#-AF-3             | KONINKLIJKE FRIESLANDCAMPINA NV    | 2.B  | 1,000,000                          | 985,378    |
| 17305AB*3                                  | Long Bond Replication | 1.F  | 200,000,000        | 272,727                            | (38,399,231) | 03/26/2021        | 03/27/2023       | Bond Forward   |                                    | (38,673,494) | 130789-T#-9             | CALIFORNIA WATER SERVICES, COMPANY | 1.D  | 272,727                            | 274,263    |
|  |                       |  |                    | 15,000,000                         | 15,428,136   |                   |                  |  |                                    |              | 42210#-BD-9             | HE BUTT GROCERY                    | 1.G  | 15,000,000                         | 15,428,136 |
|  |                       |  |                    | 1,000,000                          | 987,991      |                   |                  |  |                                    |              | 42241#-AE-9             | HEARST COMMUNICATIONS INC          | 1.G  | 1,000,000                          | 987,991    |
|  |                       |  |                    | 500,000                            | 505,507      |                   |                  |  |                                    |              | 42251#-AH-7             | HEB GROCERY COMPANY, L.P.          | 1.G  | 500,000                            | 505,507    |
|  |                       |  |                    | 700,000                            | 696,917      |                   |                  |  |                                    |              | Q7724#-AE-8             | POWERCO LIMITED                    | 2.B FE   | 700,000                            | 696,917    |
|  |                       |  |                    |                                    |              |                   |                  |  |                                    |              |                         | NATIONAL BASKETBALL ASSOCIATION IN |  |                                    |            |
|  |                       |  |                    | 1,000,000                          | 972,395      |                   |                  |  |                                    |              | 63486#-AA-9             |                                    | 1.G FE   | 1,000,000                          | 972,395    |
|  |                       |  |                    |                                    |              |                   |                  |  |                                    |              |                         | CALIFORNIA WATER SERVICES, COMPANY |  |                                    |            |
|  |                       |  |                    | 454,545                            | 457,105      |                   |                  |  |                                    |              | 130789-T#-9             |                                    | 1.D  | 454,545                            | 457,105    |
|  |                       |  |                    | 500,000                            | 505,507      |                   |                  |  |                                    |              | 42251#-AH-7             | HEB GROCERY COMPANY, L.P.          | 1.G  | 500,000                            | 505,507    |
|  |                       |  |                    | 200,000                            | 198,172      |                   |                  |  |                                    |              | G7770#-AC-6             | SAGE TREASURY COMPANY LIMITED      | 2.A  | 200,000                            | 198,172    |
|  |                       |  |                    | 3,250,000                          | 2,669,583    |                   |                  |  |                                    |              | 29248H-AA-1             | EMPOWER FINANCE 2020 LP            | 1.F FE   | 3,250,000                          | 2,669,583  |
|  |                       |  |                    | 18,285,506                         | 16,959,070   |                   |                  |  |                                    |              | 423012-AF-0             | HEINEKEN NV                        | 2.A FE   | 18,285,506                         | 16,959,070 |
|  |                       |  |                    | 1,898,595                          | 1,513,445    |                   |                  |  |                                    |              | 44891A-BT-3             | HYUNDAI CAPITAL AMERICA            | 2.A FE   | 1,898,595                          | 1,513,445  |
|  |                       |  |                    | 6,745,044                          | 6,262,785    |                   |                  |  |                                    |              | 784620-AE-9             | SP POWERASSETS LTD                 | 1.B FE   | 6,745,044                          | 6,262,785  |
|  |                       |  |                    |                                    |              |                   |                  |  |                                    |              |                         | VOLKSWAGEN GROUP OF AMERICA FINANC |  |                                    |            |
|  |                       |  |                    | 3,839,797                          | 3,129,588    |                   |                  |  |                                    |              | 928668-BN-1             |                                    | 2.A FE   | 3,839,797                          | 3,129,588  |
|  |                       |  |                    | 21,500,000                         | 19,624,250   |                   |                  |  |                                    |              | 311900-B#-2             | FASTENAL COMPANY                   | 1.F  | 21,500,000                         | 19,624,250 |
|  |                       |  |                    | 4,500,000                          | 4,199,237    |                   |                  |  |                                    |              | 41242#-AY-8             | HARDWOOD FUNDING LLC               | 1.G FE   | 4,500,000                          | 4,199,237  |
|  |                       |  |                    | 1,600,000                          | 1,506,332    |                   |                  |  |                                    |              | 41242#-BF-8             | HARDWOOD FUNDING LLC               | 1.G FE   | 1,600,000                          | 1,506,332  |
|  |                       |  |                    | 7,300,000                          | 6,544,111    |                   |                  |  |                                    |              | 44929#-AK-0             | ICRE REIT HOLDINGS                 | 2.B  | 7,300,000                          | 6,544,111  |
|  |                       |  |                    | 19,700,000                         | 17,968,138   |                   |                  |  |                                    |              | 46659#-AB-3             | JM FAMILY ENTERPRISES INC          | 2.B  | 19,700,000                         | 17,968,138 |
|  |                       |  |                    | 2,500,000                          | 2,239,722    |                   |                  |  |                                    |              | 53621#-AK-2             | LION INDUSTRIAL PROPERTIES LP      | 2.A  | 2,500,000                          | 2,239,722  |
|  |                       |  |                    | 8,000,000                          | 7,146,674    |                   |                  |  |                                    |              | 53621#-AL-0             | LION INDUSTRIAL PROPERTIES LP      | 2.A  | 8,000,000                          | 7,146,674  |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

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

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

| Replication (Synthetic Asset) Transactions |                       |                                       |                 |                              |             |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |              |                         |  |  |                              |            |            |
|--|-----------------------|---------------------------------------|-----------------|------------------------------|-------------|----------------|---------------|--|------------------------------|--------------|-------------------------|--|--|------------------------------|------------|------------|
| 1  | 2                     | 3                                     | 4               | 5                            | 6           | 7              | 8             | Derivative Instrument(s) Open                                |                              |              | Cash Instrument(s) Held |  |  |                              |            |            |
|  |                       |                                       |                 |                              |             |                |               | 9  | 10                           | 11           | 12                      | 13                                       | 14                                       | 15                           | 16         |            |
| Number                                     | Description           | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value  | Effective Date | Maturity Date | Description  | Book/Adjusted Carrying Value | Fair Value   | CUSIP                   | Description                              | NAIC Designation or Other Description    | Book/Adjusted Carrying Value | Fair Value |            |
|  |                       |                                       |                 | 1,990,181                    | 2,113,644   |                |               |  |                              |              | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL                                   | 1,990,181                    | 2,113,644  |            |
|  |                       |                                       |                 | 200,018                      | 212,427     |                |               |  |                              |              | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL                                   | 200,018                      | 212,427    |            |
|  |                       |                                       |                 | 434,540                      | 461,497     |                |               |  |                              |              | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL                                   | 434,540                      | 461,497    |            |
|  |                       |                                       |                 | 410,037                      | 435,474     |                |               |  |                              |              | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL                                   | 410,037                      | 435,474    |            |
|  |                       |                                       |                 | 415,038                      | 440,785     |                |               |  |                              |              | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL                                   | 415,038                      | 440,785    |            |
|  |                       |                                       |                 | 420,038                      | 446,096     |                |               |  |                              |              | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL                                   | 420,038                      | 446,096    |            |
|  |                       |                                       |                 | 420,038                      | 446,096     |                |               |  |                              |              | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL                                   | 420,038                      | 446,096    |            |
|  |                       |                                       |                 | 405,037                      | 430,164     |                |               |  |                              |              | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL                                   | 405,037                      | 430,164    |            |
|  |                       |                                       |                 | 405,037                      | 430,164     |                |               |  |                              |              | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL                                   | 405,037                      | 430,164    |            |
|  |                       |                                       |                 | 400,036                      | 424,853     |                |               |  |                              |              | 64079*-AD-4             | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.F PL                                   | 400,036                      | 424,853    |            |
|  |                       |                                       |                 | 11,153,234                   | 10,291,832  |                |               |  |                              |              | 720186-F*-1             | PIEDMONT NATURAL GAS COMPANY INC         | 2.A                                      | 11,153,234                   | 10,291,832 |            |
|  |                       |                                       |                 | 1,300,000                    | 1,277,743   |                |               |  |                              |              | 864688-AG-7             | SUEZ WATER RESOURCES LLC                 | 1.F                                      | 1,300,000                    | 1,277,743  |            |
|  |                       |                                       |                 | 9,600,000                    | 8,829,664   |                |               |  |                              |              | 88259#-AA-7             | TEXAS NEW MEXICO POWER COMPANY           | 1.F                                      | 9,600,000                    | 8,829,664  |            |
|  |                       |                                       |                 | 6,500,000                    | 5,761,770   |                |               |  |                              |              | C4862#-AE-2             | ISLAND TIMBERLANDS FINANCE CORP          | 2.A PL                                   | 6,500,000                    | 5,761,770  |            |
|  |                       |                                       |                 | 2,000,000                    | 1,865,835   |                |               |  |                              |              | F0164#-AD-4             | AIR LIQUIDE FINANCE                      | 1.G                                      | 2,000,000                    | 1,865,835  |            |
|  |                       |                                       |                 | 5,000,000                    | 4,954,301   |                |               |  |                              |              | G7770#-AC-6             | SAGE TREASURY COMPANY LIMITED            | 2.A                                      | 5,000,000                    | 4,954,301  |            |
|  |                       |                                       |                 |                              |             |                |               |  |                              |              |                         | Q3920#-AJ-8                              | NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC | 1.G FE                       | 12,500,000 | 11,445,451 |
|  |                       |                                       |                 | 12,500,000                   | 11,445,451  |                |               |  |                              |              | Q6235#-AM-4             | MIRVAC GROUP FINANCE LTD                 | 1.G PL                                   | 12,800,000                   | 11,914,739 |            |
|  |                       |                                       |                 | 12,800,000                   | 11,914,739  |                |               |  |                              |              | Q7724#-AE-8             | POWERCO LIMITED                          | 2.B FE                                   | 9,700,000                    | 9,657,272  |            |
|  |                       |                                       |                 | 9,700,000                    | 9,657,272   |                |               |  |                              |              |                         | CALIFORNIA WATER SERVICES, COMPANY       |  |                              |            |            |
|  |                       |                                       |                 | 45,455                       | 45,710      |                |               |  |                              |              | 130789-T8-9             | FORTIS INC                               | 1.D                                      | 45,455                       | 45,710     |            |
|  |                       |                                       |                 | 2,500,000                    | 2,465,872   |                |               |  |                              |              | 349553-B8-5             | HEARST COMMUNICATIONS INC                | 2.A                                      | 2,500,000                    | 2,465,872  |            |
|  |                       |                                       |                 | 2,000,000                    | 1,975,981   |                |               |  |                              |              | 422418-AE-9             | THE UNITED ILLUMINATING COMPANY          | 1.G                                      | 2,000,000                    | 1,975,981  |            |
|  |                       |                                       |                 | 400,000                      | 396,364     |                |               |  |                              |              | 910637-T8-6             | HEB GROCERY COMPANY, L.P.                | 1.G                                      | 400,000                      | 396,364    |            |
|  |                       |                                       |                 | 1,000,000                    | 1,011,014   |                |               |  |                              |              | 42251#-AH-7             | CALIFORNIA WATER SERVICES, COMPANY       | 1.G                                      | 1,000,000                    | 1,011,014  |            |
|  |                       |                                       |                 |                              |             |                |               |  |                              |              |                         |  |  |                              |            |            |
|  |                       |                                       |                 | 136,364                      | 137,131     |                |               |  |                              |              | 130789-T8-9             | THE UNITED ILLUMINATING COMPANY          | 1.D                                      | 136,364                      | 137,131    |            |
|  |                       |                                       |                 | 1,200,000                    | 1,189,093   |                |               |  |                              |              | 910637-T8-6             | SAGE TREASURY COMPANY LIMITED            | 1.G                                      | 1,200,000                    | 1,189,093  |            |
|  |                       |                                       |                 | 200,000                      | 198,172     |                |               |  |                              |              | G7770#-AC-6             | CLARION LION PROPERTIES FUND HOLDI       | 2.A                                      | 200,000                      | 198,172    |            |
|  |                       |                                       |                 |                              |             |                |               |  |                              |              |                         |  |  |                              |            |            |
|  |                       |                                       |                 | 2,800,000                    | 2,814,076   |                |               |  |                              |              | 18055#-AT-9             | HEARST COMMUNICATIONS INC                | 1.G                                      | 2,800,000                    | 2,814,076  |            |
|  |                       |                                       |                 | 3,000,000                    | 2,963,972   |                |               |  |                              |              | 422418-AE-9             | THE UNITED ILLUMINATING COMPANY          | 1.G                                      | 3,000,000                    | 2,963,972  |            |
|  |                       |                                       |                 | 200,000                      | 198,182     |                |               |  |                              |              | 910637-T8-6             | SAGE TREASURY COMPANY LIMITED            | 1.G                                      | 200,000                      | 198,182    |            |
|  |                       |                                       |                 | 900,000                      | 891,774     |                |               |  |                              |              | G7770#-AC-6             | PROTECTIVE LIFE CORPORATION              | 2.A                                      | 900,000                      | 891,774    |            |
| 949746J#9                                  | Long Bond Replication | 1.F                                   | 100,000,000     | 8,781,467                    | (9,013,877) | 03/26/2021     | 03/26/2024    | Bond Forward   |                              | (16,597,013) | 743674-BE-2             | SCHLUMBERGER HOLDINGS CORP               | 1.G FE                                   | 8,781,467                    | 7,583,136  |            |
|  |                       |                                       |                 | 2,648,650                    | 2,428,301   |                |               |  |                              |              | 806851-AH-4             | WOODSIDE FINANCE LTD                     | 2.A FE                                   | 2,648,650                    | 2,428,301  |            |
|  |                       |                                       |                 | 4,194,677                    | 3,839,136   |                |               |  |                              |              | 980236-AQ-6             | FOOTBALL CLUB TERM NOTES 2020-XI T       | 2.A FE                                   | 4,194,677                    | 3,839,136  |            |
|  |                       |                                       |                 |                              |             |                |               |  |                              |              |                         |  |  |                              |            |            |
|  |                       |                                       |                 | 7,600,000                    | 6,968,319   |                |               |  |                              |              | 344908-AC-8             | FOOTBALL CLUB TERM NOTES 2020-XI T       | 1.F FE                                   | 7,600,000                    | 6,968,319  |            |
|  |                       |                                       |                 |                              |             |                |               |  |                              |              |                         |  |  |                              |            |            |
|  |                       |                                       |                 | 1,800,000                    | 1,650,391   |                |               |  |                              |              | 344908-AH-7             | FOOTBALL CLUB TERM NOTES 2032 TRUS       | 1.F FE                                   | 1,800,000                    | 1,650,391  |            |
|  |                       |                                       |                 |                              |             |                |               |  |                              |              |                         |  |  |                              |            |            |
|  |                       |                                       |                 | 5,500,000                    | 5,124,054   |                |               |  |                              |              | 34502*-AB-8             | FOOTBALL CLUB TERM NOTES 2032-A TR       | 1.F FE                                   | 5,500,000                    | 5,124,054  |            |
|  |                       |                                       |                 |                              |             |                |               |  |                              |              |                         |  |  |                              |            |            |
|  |                       |                                       |                 | 1,300,000                    | 1,234,846   |                |               |  |                              |              | 345028-AB-6             | LION INDUSTRIAL PROPERTIES LP            | 1.F FE                                   | 1,300,000                    | 1,234,846  |            |
|  |                       |                                       |                 | 3,000,000                    | 2,759,017   |                |               |  |                              |              | 536218-AN-6             | MAJOR LEAGUE BASEBALL TRUST              | 2.A                                      | 3,000,000                    | 2,759,017  |            |
|  |                       |                                       |                 | 3,200,000                    | 2,947,769   |                |               |  |                              |              | 56081#-AY-6             | MAJOR LEAGUE BASEBALL TRUST              | 1.F FE                                   | 3,200,000                    | 2,947,769  |            |
|  |                       |                                       |                 | 985,981                      | 921,199     |                |               |  |                              |              | 56081#-BC-3             | PROLOGIS TARGETED US LOGISTICS FUN       | 1.F FE                                   | 985,981                      | 921,199    |            |
|  |                       |                                       |                 |                              |             |                |               |  |                              |              |                         |  |  |                              |            |            |
|  |                       |                                       |                 | 29,000,000                   | 25,806,546  |                |               |  |                              |              | 74340*-AC-8             | RESMED INC                               | 2.A                                      | 29,000,000                   | 25,806,546 |            |
|  |                       |                                       |                 | 4,500,000                    | 4,024,920   |                |               |  |                              |              | 761152-AA-6             | TTX COMPANY                              | 2.A                                      | 4,500,000                    | 4,024,920  |            |
|  |                       |                                       |                 | 11,300,000                   | 10,317,790  |                |               |  |                              |              | 87305N-A#-5             |  | 1.F                                      | 11,300,000                   | 10,317,790 |            |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

SCHEDULE DB - PART C - SECTION 1

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

| Replication (Synthetic Asset) Transactions |                       |                                       |                 |                              |               |                |               | Components of the Replication (Synthetic Asset) Transactions |                              |               |                         |                                    |  |                              |               |
|--|-----------------------|---------------------------------------|-----------------|------------------------------|---------------|----------------|---------------|--|------------------------------|---------------|-------------------------|------------------------------------|--|------------------------------|---------------|
| 1  | 2                     | 3                                     | 4               | 5                            | 6             | 7              | 8             | Derivative Instrument(s) Open                                |                              |               | Cash Instrument(s) Held |                                    |  |                              |               |
|  |                       | NAIC Designation or Other Description | Notional Amount | Book/Adjusted Carrying Value | Fair Value    | Effective Date | Maturity Date | 9  | 10                           | 11            | 12                      | 13                                 | 14 NAIC Designation or Other Description | 15                           | 16            |
| Number                                     | Description           | Description                           |                 |                              |               |                |               | Description  | Book/Adjusted Carrying Value | Fair Value    | CUSIP                   | Description                        | Description                              | Book/Adjusted Carrying Value | Fair Value    |
| 94978*BH3                                  | Long Bond Replication | 1.D                                   | 185,000,000     | 4,000,000                    | 4,053,028     | 03/26/2021     | 09/26/2024    | Bond Forward   |                              | (28,961,255)  | C4862#-AC-6             | ISLAND TIMBERLANDS FINANCE CORP    | 2.A PL                                   | 4,000,000                    | 4,053,028     |
|  |                       |                                       |                 | 6,000,000                    | 5,489,677     |                |               |  |                              |               | Q3393*-AJ-0             | ELECTRANET PTY LTD                 | 2.B                                      | 6,000,000                    | 5,489,677     |
|  |                       |                                       |                 | 6,900,000                    | 6,230,274     |                |               |  |                              |               | Q5995#-AE-4             | MERIDIAN ENERGY LTD                | 2.A                                      | 6,900,000                    | 6,230,274     |
|  |                       |                                       |                 | 4,298,009                    | (25,001,944)  |                |               |  |                              |               | 05565E-AY-1             | BMW US CAPITAL LLC                 | 1.F FE                                   | 4,298,009                    | 3,959,311     |
|  |                       |                                       |                 | 5,479,255                    | 5,090,030     |                |               |  |                              |               | 12636Y-AC-6             | CRH AMERICA FINANCE INC            | 2.A FE                                   | 5,479,255                    | 5,090,030     |
|  |                       |                                       |                 | 3,890,536                    | 3,614,130     |                |               |  |                              |               | 166754-AS-0             | CHEVRON PHILLIPS CHEMICAL COMPANY  | 1.G FE                                   | 3,890,536                    | 3,614,130     |
|  |                       |                                       |                 | 2,598,952                    | 2,438,618     |                |               |  |                              |               | 2027A0-JZ-3             | COMMONWEALTH BANK OF AUSTRALIA     | 1.D FE                                   | 2,598,952                    | 2,438,618     |
|  |                       |                                       |                 |                              |               |                |               |  |                              |               |                         | DEUTSCHE TELEKOM INTERNATIONAL FIN |  |                              |               |
|  |                       |                                       |                 | 4,238,101                    | 4,007,623     |                |               |  |                              |               | 25156P-BB-8             |                                    | 2.B FE                                   | 4,238,101                    | 4,007,623     |
|  |                       |                                       |                 | 2,752,716                    | 2,493,590     |                |               |  |                              |               | 30217A-AB-9             | EXPERIAN FINANCE PLC               | 2.A FE                                   | 2,752,716                    | 2,493,590     |
|  |                       |                                       |                 | 1,950,000                    | 1,799,831     |                |               |  |                              |               | 391380-AA-3             | GREAT-WEST LIFECO FINANCE 2018 LP  | 1.F FE                                   | 1,950,000                    | 1,799,831     |
|  |                       |                                       |                 | 1,347,502                    | 1,246,037     |                |               |  |                              |               | 391380-AA-3             | GREAT-WEST LIFECO FINANCE 2018 LP  | 1.F FE                                   | 1,347,502                    | 1,246,037     |
|  |                       |                                       |                 | 1,047,690                    | 969,140       |                |               |  |                              |               | 391380-AA-3             | GREAT-WEST LIFECO FINANCE 2018 LP  | 1.F FE                                   | 1,047,690                    | 969,140       |
|  |                       |                                       |                 | 598,739                      | 553,794       |                |               |  |                              |               | 391380-AA-3             | GREAT-WEST LIFECO FINANCE 2018 LP  | 1.F FE                                   | 598,739                      | 553,794       |
|  |                       |                                       |                 | 1,350,000                    | 1,246,326     |                |               |  |                              |               | 42981C-AA-6             | HIGH STREET FUNDING TRUST I        | 2.A FE                                   | 1,350,000                    | 1,246,326     |
|  |                       |                                       |                 | 4,600,000                    | 3,814,274     |                |               |  |                              |               | 62954W-AD-7             | NTT FINANCE CORP                   | 1.F FE                                   | 4,600,000                    | 3,814,274     |
|  |                       |                                       |                 | 3,149,050                    | 2,564,951     |                |               |  |                              |               | 6944PL-2D-0             | PACIFIC LIFE GLOBAL FUNDING II     | 1.D FE                                   | 3,149,050                    | 2,564,951     |
|  |                       |                                       |                 |                              |               |                |               |  |                              |               |                         | PERNOD RICARD INTERNATIONAL FINANC |  |                              |               |
|  |                       |                                       |                 | 5,832,357                    | 4,790,916     |                |               |  |                              |               | 714270-AA-6             |                                    | 2.A FE                                   | 5,832,357                    | 4,790,916     |
|  |                       |                                       |                 | 4,100,000                    | 3,772,656     |                |               |  |                              |               | 78516F-AA-7             | SABAL TRAIL TRANSMISSION LLC       | 2.A FE                                   | 4,100,000                    | 3,772,656     |
|  |                       |                                       |                 | 22,700,000                   | 20,669,887    |                |               |  |                              |               | 151895-D#-3             | CENTERPOINT PROPERTIES TRUST       | 1.G FE                                   | 22,700,000                   | 20,669,887    |
|  |                       |                                       |                 | 22,700,000                   | 20,669,887    |                |               |  |                              |               | 151895-D#-3             | CENTERPOINT PROPERTIES TRUST       | 1.G FE                                   | 22,700,000                   | 20,669,887    |
|  |                       |                                       |                 |                              |               |                |               |  |                              |               |                         | CLARION LION PROPERTIES FUND HOLDI |  |                              |               |
|  |                       |                                       |                 | 3,200,000                    | 2,861,694     |                |               |  |                              |               | 18055#-AY-8             |                                    | 1.G                                      | 3,200,000                    | 2,861,694     |
|  |                       |                                       |                 | 10,445,185                   | 9,874,344     |                |               |  |                              |               | 41242*-BK-7             | HARDWOOD FUNDING LLC               | 1.G FE                                   | 10,445,185                   | 9,874,344     |
|  |                       |                                       |                 | 6,000,000                    | 5,719,591     |                |               |  |                              |               | 42241#-AJ-8             | HEARST COMMUNICATIONS INC          | 1.G                                      | 6,000,000                    | 5,719,591     |
|  |                       |                                       |                 | 1,100,000                    | 977,380       |                |               |  |                              |               | 458830-E#-9             | INTERMOUNTAIN GAS CO               | 2.A                                      | 1,100,000                    | 977,380       |
|  |                       |                                       |                 | 12,000,000                   | 10,715,198    |                |               |  |                              |               | 46361*-AQ-9             | THE IRVINE COMPANY LLC             | 1.E PL                                   | 12,000,000                   | 10,715,198    |
|  |                       |                                       |                 | 2,800,000                    | 2,518,876     |                |               |  |                              |               | 645869-D*-6             | NEW JERSEY NATURAL GAS CO          | 1.E                                      | 2,800,000                    | 2,518,876     |
|  |                       |                                       |                 | 6,100,000                    | 5,559,580     |                |               |  |                              |               | 74170*-AK-5             | PRIME PROPERTY FUND LLC            | 1.F                                      | 6,100,000                    | 5,559,580     |
|  |                       |                                       |                 | 26,300,000                   | 23,690,745    |                |               |  |                              |               | 74170*-AM-1             | PRIME PROPERTY FUND LLC            | 1.F                                      | 26,300,000                   | 23,690,745    |
|  |                       |                                       |                 | 5,500,000                    | 4,997,440     |                |               |  |                              |               | 74264*-AD-8             | PRISA LHC LLC                      | 1.F                                      | 5,500,000                    | 4,997,440     |
|  |                       |                                       |                 | 4,500,000                    | 4,088,814     |                |               |  |                              |               | 74264*-AD-8             | PRISA LHC LLC                      | 1.F                                      | 4,500,000                    | 4,088,814     |
|  |                       |                                       |                 | 7,000,000                    | 6,603,429     |                |               |  |                              |               | 91319#-AH-4             | VEOLIA UTILITY RESOURCES LLC       | 1.F                                      | 7,000,000                    | 6,603,429     |
|  |                       |                                       |                 | 6,000,000                    | 5,842,588     |                |               |  |                              |               | G1744#-AM-0             | CADOGAN ESTATES LIMITED            | 2.B                                      | 6,000,000                    | 5,842,588     |
|  |                       |                                       |                 | 2,000,000                    | 1,767,390     |                |               |  |                              |               | G7334#-AA-1             | RRPF ENGINE LEASING LIMITED        | 2.C FE                                   | 2,000,000                    | 1,767,390     |
| 9999999999 - Totals                        |                       |                                       |                 | 3,672,857,767                | 2,645,747,103 | XXX            | XXX           | XXX  | 4,696,532                    | (639,138,630) | XXX                     | XXX                                | XXX                                      | 3,668,161,235                | 3,284,885,733 |

STATEMENT AS OF SEPTEMBER 30, 2022 OF THE NEW YORK LIFE INSURANCE COMPANY

**SCHEDULE DB - PART C - SECTION 2**

Replication (Synthetic Asset) Transactions Open

|   | First Quarter                  |  | Second Quarter                 |  | Third Quarter                  |  | Fourth Quarter                 |  | Year To Date                   |   |
|---|--------------------------------|--|--------------------------------|--|--------------------------------|--|--------------------------------|--|--------------------------------|---|
|   | 1<br>Number<br>of<br>Positions | 2<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 3<br>Number<br>of<br>Positions | 4<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 5<br>Number<br>of<br>Positions | 6<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 7<br>Number<br>of<br>Positions | 8<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value | 9<br>Number<br>of<br>Positions | 10<br>Total Replication<br>(Synthetic Asset)<br>Transactions<br>Statement Value |
| 1. Beginning Inventory .....  | 16                             | 3,733,442,271  | 21                             | 4,275,371,156  | 22                             | 4,115,705,944  |                                |  | 16                             | 3,733,442,271   |
| 2. Add: Opened or Acquired Transactions.....  | 7                              | 1,172,951,413  | 3                              | 240,316,957  | 1                              | 7,454,644  |                                |  | 11                             | 1,420,723,014   |
| 3. Add: Increases in Replication (Synthetic Asset)<br>Transactions Statement Value..... | XXX                            | 6,054,176  | XXX                            | 13,473,739   | XXX                            | 72,681,977   | XXX                            |  | XXX                            | 92,209,892  |
| 4. Less: Closed or Disposed of Transactions.....  | 2                              | 566,915,044  | 2                              | 390,157,338  | 2                              | 512,759,226  |                                |  | 6                              | 1,469,831,608   |
| 5. Less: Positions Disposed of for Failing Effectiveness<br>Criteria.....               |                                |  |                                |  |                                |  |                                |  |                                |   |
| 6. Less: Decreases in Replication (Synthetic Asset)<br>Transactions Statement Value     | XXX                            | 70,161,660   | XXX                            | 23,298,570   | XXX                            | 10,225,570   | XXX                            |  | XXX                            | 103,685,800   |
| 7. Ending Inventory   | 21                             | 4,275,371,156  | 22                             | 4,115,705,944  | 21                             | 3,672,857,769  |                                |  | 21                             | 3,672,857,769   |

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.....   | 557,249,994                        |
| 2.  | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance..... | (2,412,699)                        |
| 3.  | Total (Line 1 plus Line 2) .....  | 554,837,295                        |
| 4.  | Part D, Section 1, Column 6 .....   | 2,108,792,688                      |
| 5.  | Part D, Section 1, Column 7 .....   | (1,553,955,386)                    |
| 6.  | Total (Line 3 minus Line 4 minus Line 5) .....  | (7)                                |
|     |   | Fair Value Check                   |
| 7.  | Part A, Section 1, Column 16 .....  | (102,487,504)                      |
| 8.  | Part B, Section 1, Column 13 .....  | (2,412,697)                        |
| 9.  | Total (Line 7 plus Line 8) .....  | (104,900,201)                      |
| 10. | Part D, Section 1, Column 9 .....   | 2,104,406,822                      |
| 11. | Part D, Section 1, Column 10 .....  | (2,209,307,023)                    |
| 12. | Total (Line 9 minus Line 10 minus Line 11) .....  |                                    |
|     |   | Potential Exposure Check           |
| 13. | Part A, Section 1, Column 21 .....  | 804,688,265                        |
| 14. | Part B, Section 1, Column 20 .....  | 23,634,575                         |
| 15. | Part D, Section 1, Column 12 .....  | 828,322,840                        |
| 16. | Total (Line 13 plus Line 14 minus Line 15) .....  |                                    |

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

|   | 1              | 2                               |
|---|----------------|---------------------------------|
|   | Year To Date   | Prior Year Ended<br>December 31 |
| 1. Book/adjusted carrying value, December 31 of prior year .....                          | 2,515,058,584  | 2,588,811,321                   |
| 2. Cost of cash equivalents acquired .....  | 65,884,842,261 | 113,706,110,596                 |
| 3. Accrual of discount .....  | 10,285,338     | 1,536,403                       |
| 4. Unrealized valuation increase (decrease) .....   |                |                                 |
| 5. Total gain (loss) on disposals .....   | (393,515)      | 12,895                          |
| 6. Deduct consideration received on disposals .....                                       | 66,369,144,863 | 113,781,412,631                 |
| 7. Deduct amortization of premium .....   |                |                                 |
| 8. Total foreign exchange change in book/adjusted carrying value .....                    |                |                                 |
| 9. Deduct current year's other than temporary impairment recognized .....                 |                |                                 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) ..... | 2,040,647,806  | 2,515,058,584                   |
| 11. Deduct total nonadmitted amounts .....  |                |                                 |
| 12. Statement value at end of current period (Line 10 minus Line 11)                      | 2,040,647,806  | 2,515,058,584                   |