



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

# QUARTERLY STATEMENT

AS OF JUNE 30, 2022

OF THE CONDITION AND AFFAIRS OF THE

## New York Life Insurance and Annuity Corporation

NAIC Group Code 0826, 0826 NAIC Company Code 91596 Employer's ID No. 13-3044743  
(Current Period) (Prior Period)

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

Country of Domicile United States of America

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

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

### EXECUTIVE OFFICERS

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

**ERIC ANSEL FELDSTEIN**  
*Executive Vice President  
and Chief Financial Officer*

**ELIZABETH KATHERINE BRILL**  
*Senior Vice President  
and Chief Actuary*

**ROBERT MICHAEL GARDNER**  
*Senior Vice President  
and Controller*

**THOMAS ALEXANDER HENDRY**  
*Senior Vice President  
and Treasurer*

**COLLEEN ANNE MEADE**  
*Associate General Counsel  
and Secretary*

### DIRECTORS

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

State of New York }  
County of New York } SS

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

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

DocuSigned by:  
**Thomas A Hendry**  
569AB005FAE404...

DocuSigned by:  
**Robert Gardner**  
872FD5DFE9A045A...

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 August 2022

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

# Officers and Directors who did not occupy the indicated position in the previous annual statement.

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

## ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds .....	92,754,667,942		92,754,667,942	90,767,354,133
2. Stocks:				
2.1 Preferred stocks .....	40,002,795		40,002,795	41,168,369
2.2 Common stocks .....	1,209,107,739		1,209,107,739	1,593,582,240
3. Mortgage loans on real estate:				
3.1 First liens .....	14,865,774,040		14,865,774,040	13,724,777,498
3.2 Other than first liens.....	540,984,593		540,984,593	589,886,302
4. Real estate:				
4.1 Properties occupied by the company (less \$ ..... encumbrances) .....				
4.2 Properties held for the production of income (less \$ .....(68,365,000) encumbrances) .....	94,590,415		94,590,415	95,731,841
4.3 Properties held for sale (less \$ ..... encumbrances) .....				
5. Cash (\$ .....(64,594,171) ), cash equivalents (\$ .....2,357,441,268 ) and short-term investments (\$ .....951,013,626 ) .....	3,243,860,723		3,243,860,723	1,762,777,810
6. Contract loans (including \$ .....373,034 premium notes) .....	874,953,433	20,072,479	854,880,954	856,848,819
7. Derivatives .....	1,103,511,553		1,103,511,553	580,947,822
8. Other invested assets .....	3,412,648,374	449,624	3,412,198,750	3,096,275,241
9. Receivables for securities .....	7,433,649		7,433,649	9,295,742
10. Securities lending reinvested collateral assets .....				
11. Aggregate write-ins for invested assets .....	315,154,490		315,154,490	36,240,540
12. Subtotals, cash and invested assets (Lines 1 to 11) .....	118,462,689,746	20,522,103	118,442,167,643	113,154,886,357
13. Title plants less \$ ..... charged off (for Title insurers only) .....				
14. Investment income due and accrued .....	752,386,659		752,386,659	714,564,801
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection .....	453,564,752	88	453,564,664	387,787,151
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ ..... earned but unbilled premiums) .....	182,894		182,894	182,894
15.3 Accrued retrospective premiums (\$ ..... ) and contracts subject to redetermination (\$ ..... ) .....				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers .....	40,738,400		40,738,400	71,319,901
16.2 Funds held by or deposited with reinsured companies .....				
16.3 Other amounts receivable under reinsurance contracts .....	358,814		358,814	145,551
17. Amounts receivable relating to uninsured plans .....				
18.1 Current federal and foreign income tax recoverable and interest thereon .....	14,095,837		14,095,837	
18.2 Net deferred tax asset .....	865,135,716	331,224,696	533,911,020	403,125,013
19. Guaranty funds receivable or on deposit .....	1,201,994		1,201,994	1,185,084
20. Electronic data processing equipment and software .....				
21. Furniture and equipment, including health care delivery assets (\$ ..... ) .....				
22. Net adjustment in assets and liabilities due to foreign exchange rates .....				
23. Receivables from parent, subsidiaries and affiliates .....	32,886,119		32,886,119	25,194,920
24. Health care (\$ ..... ) and other amounts receivable .....	20,131,495	20,131,495		
25. Aggregate write-ins for other than invested assets .....	10,097,770,175	79,572,503	10,018,197,672	9,888,663,597
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) .....	130,741,142,601	451,450,885	130,289,691,716	124,647,055,269
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	49,558,037,979		49,558,037,979	58,484,108,921
28. Total (Lines 26 and 27) .....	180,299,180,580	451,450,885	179,847,729,695	183,131,164,190
<b>DETAILS OF WRITE-INS</b>				
1101. Derivatives-collateral assets .....	315,154,490		315,154,490	36,240,540
1102. ....				
1103. ....				
1198. Summary of remaining write-ins for Line 11 from overflow page .....				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) .....	315,154,490		315,154,490	36,240,540
2501. Interest in annuity contracts .....	10,005,541,602		10,005,541,602	9,875,306,061
2502. Miscellaneous .....	90,879,730	79,438,321	11,441,409	12,356,608
2503. Administrative and other fees due and unpaid .....	1,214,661		1,214,661	1,000,928
2598. Summary of remaining write-ins for Line 25 from overflow page .....	134,182	134,182		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) .....	10,097,770,175	79,572,503	10,018,197,672	9,888,663,597

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

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$ 104,490,441,202 less \$ included in Line 6.3 (including \$ 63,435,256 Modco Reserve)	104,490,441,202	99,971,778,304
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve)	1,438,912,309	1,482,001,365
4. Contract claims:		
4.1 Life	993,713,614	1,061,788,113
4.2 Accident and health		
5. Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid		
6. Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ Modco)		
6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
6.3 Coupons and similar benefits (including \$ Modco)		
7. Amount provisionally held for deferred dividend policies not included in Line 6		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ accident and health premiums	787	787
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ 53,995,858 ceded	53,995,858	81,405,546
9.4 Interest Maintenance Reserve	(9,450,487)	11,753,035
10. Commissions to agents due or accrued-life and annuity contracts \$ 5,479,775, accident and health \$ and deposit-type contract funds \$	5,479,775	5,559,409
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	4,485,598	6,103,227
13. Transfers to Separate Accounts due or accrued (net) (including \$ (1,068,154,794) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,106,925,590)	(1,218,675,596)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	974,639	8,829,636
15.1 Current federal and foreign income taxes, including \$ on realized capital gains (losses)		3,983,133
15.2 Net deferred tax liability		
16. Unearned investment income	4,870,543	5,762,030
17. Amounts withheld or retained by reporting entity as agent or trustee	1,624,364	2,159,979
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	847,876,130	175,990,096
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	111,350,510	115,637,010
22. Borrowed money \$ 1,138,703 and interest thereon \$	1,138,703	210,281
23. Dividends to stockholders declared and unpaid	400,000,000	
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	1,846,309,582	1,873,870,292
24.02 Reinsurance in unauthorized and certified (\$ ) companies	8,584,672	9,083,359
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ ) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	192,941,227	116,080,078
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	205,509,689	24,812,978
24.09 Payable for securities	508,246,548	117,895,091
24.10 Payable for securities lending	675,076,964	675,168,841
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	10,791,792,649	10,395,378,402
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	121,466,949,286	114,926,575,396
27. From Separate Accounts Statement	49,531,794,222	58,470,227,787
28. Total liabilities (Lines 26 and 27)	170,998,743,508	173,396,803,183
29. Common capital stock	25,000,000	25,000,000
30. Preferred capital stock		
31. Aggregate write-ins for other than special surplus funds		
32. Surplus notes		
33. Gross paid in and contributed surplus	4,457,575,310	4,457,575,310
34. Aggregate write-ins for special surplus funds		
35. Unassigned funds (surplus)	4,366,410,877	5,251,785,697
36. Less treasury stock, at cost:		
36.1 shares common (value included in Line 29 \$ )		
36.2 shares preferred (value included in Line 30 \$ )		
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ 26,243,757 in Separate Accounts Statement)	8,823,986,187	9,709,361,007
38. Totals of Lines 29, 30 and 37	8,848,986,187	9,734,361,007
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	179,847,729,695	183,131,164,190
<b>DETAILS OF WRITE-INS</b>		
2501. Obligations under structured settlement agreements	10,005,541,602	9,875,306,061
2502. Derivatives-collateral liability	766,383,849	505,711,024
2503. Liability for interest on claims	7,450,132	7,603,589
2598. Summary of remaining write-ins for Line 25 from overflow page	12,417,066	6,757,728
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,791,792,649	10,395,378,402
3101.		
3102.		
3103.		
3198. Summary of remaining write-ins for Line 31 from overflow page		
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.		
3402.		
3403.		
3498. Summary of remaining write-ins for Line 34 from overflow page		
3499. Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

## SUMMARY OF OPERATIONS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	10,358,953,211	7,779,079,339	13,964,265,071
2. Considerations for supplementary contracts with life contingencies	18,353,354	26,251,731	47,500,796
3. Net investment income	2,018,633,995	2,144,339,081	4,156,268,954
4. Amortization of Interest Maintenance Reserve (IMR)	17,805,766	17,637,412	48,272,282
5. Separate Accounts net gain from operations excluding unrealized gains or losses	24,358,778	31,656,208	55,979,765
6. Commissions and expense allowances on reinsurance ceded	83,504	14,364	257,369
7. Reserve adjustments on reinsurance ceded	367,431	(1,941,931)	(3,792,927)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	438,869,371	413,359,762	846,441,710
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	110,803,306	110,821,482	226,285,052
9. Totals (Lines 1 to 8.3)	12,988,228,716	10,521,217,448	19,341,478,072
10. Death benefits	1,223,182,461	1,104,416,413	2,339,724,717
11. Matured endowments (excluding guaranteed annual pure endowments)	1,496,843	1,071,502	3,079,180
12. Annuity benefits	1,705,849,067	1,770,410,436	3,429,904,372
13. Disability benefits and benefits under accident and health contracts	(51,132)	193,583	256,632
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	4,451,441,269	5,151,010,147	9,054,066,124
16. Group conversions	50,684	125,640	339,576
17. Interest and adjustments on contract or deposit-type contract funds	16,198,961	12,926,392	38,279,356
18. Payments on supplementary contracts with life contingencies	25,464,815	22,768,887	48,501,993
19. Increase in aggregate reserves for life and accident and health contracts	4,518,662,898	398,838,059	413,466,470
20. Totals (Lines 10 to 19)	11,942,295,866	8,461,761,059	15,327,618,420
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	276,278,364	236,663,311	440,376,487
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	445,838,157	413,130,646	880,822,297
24. Insurance taxes, licenses and fees, excluding federal income taxes	77,850,001	60,524,590	111,090,939
25. Increase in loading on deferred and uncollected premiums			(7,054)
26. Net transfers to or (from) Separate Accounts net of reinsurance	608,414,881	764,282,224	1,908,852,192
27. Aggregate write-ins for deductions	40,177	55,684	65,540
28. Totals (Lines 20 to 27)	13,350,717,446	9,936,417,514	18,668,818,821
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(362,488,730)	584,799,934	672,659,251
30. Dividends to policyholders and refunds to members			
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(362,488,730)	584,799,934	672,659,251
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	15,465,479	110,404,187	187,024,327
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(377,954,209)	474,395,747	485,634,924
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ 2,475,870 (excluding taxes of \$ (903,201) transferred to the IMR)	17,811,896	(142,024,436)	(156,322,272)
35. Net income (Line 33 plus Line 34)	(360,142,313)	332,371,311	329,312,652
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
36. Capital and surplus, December 31, prior year	9,734,361,007	9,447,894,052	9,447,894,052
37. Net income (Line 35)	(360,142,313)	332,371,311	329,312,652
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (64,821,157)	181,580,354	273,999,226	719,279,629
39. Change in net unrealized foreign exchange capital gain (loss)	(388,356,520)	(26,645,050)	(130,436,535)
40. Change in net deferred income tax	121,810,305	110,937,977	106,073,893
41. Change in nonadmitted assets	(77,426,426)	(64,214,213)	(7,374,589)
42. Change in liability for reinsurance in unauthorized and certified companies	498,687	1,216,109	(2,617,406)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			536,474,978
44. Change in asset valuation reserve	27,560,710	(169,608,996)	(270,434,929)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	23,985,151	27,395,611	54,891,358
47. Other changes in surplus in Separate Accounts Statement	(11,996,156)	(19,341,735)	(43,572,428)
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles		13,997,804	13,997,804
50. Capital changes:			
50.1 Paid in			
50.2 Transferred from surplus (Stock Dividend)			
50.3 Transferred to surplus			
51. Surplus adjustment:			
51.1 Paid in			
51.2 Transferred to capital (Stock Dividend)			
51.3 Transferred from capital			
51.4 Change in surplus as a result of reinsurance			
52. Dividends to stockholders	(400,000,000)	(942,000,000)	(942,000,000)
53. Aggregate write-ins for gains and losses in surplus	(2,888,612)	112,925	(77,127,472)
54. Net change in capital and surplus for the year (Lines 37 through 53)	(885,374,820)	(461,779,031)	286,466,955
55. Capital and surplus, as of statement date (Lines 36 + 54)	8,848,986,187	8,986,115,021	9,734,361,007
<b>DETAILS OF WRITE-INS</b>			
08.301. Sundries	110,803,306	110,821,482	226,285,052
08.302.			
08.303.			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page			
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	110,803,306	110,821,482	226,285,052
2701. Fines, penalties and fees from regulatory authorities	39,649	55,684	65,540
2702. Other expenses	528		
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	40,177	55,684	65,540
5301. Correction of errors			(77,240,396)
5302. Change in special reserves on certain group annuity separate accounts	(2,888,612)	112,925	112,924
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(2,888,612)	112,925	(77,127,472)

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

**CASH FLOW**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>Cash from Operations</b>			
1. Premiums collected net of reinsurance .....	10,284,161,356	7,374,519,103	13,622,958,948
2. Net investment income .....	1,807,056,317	2,020,671,285	4,237,392,350
3. Miscellaneous income .....	550,073,330	521,547,277	1,079,319,289
4. Total (Lines 1 to 3) .....	12,641,291,003	9,916,737,665	18,939,670,587
5. Benefit and loss related payments .....	7,495,268,983	7,555,874,019	14,154,472,047
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	501,989,756	815,480,007	2,019,838,136
7. Commissions, expenses paid and aggregate write-ins for deductions .....	768,511,013	686,491,407	1,355,745,591
8. Dividends paid to policyholders .....			
9. Federal and foreign income taxes paid (recovered) net of \$ ..... 16,948,316 tax on capital gains (losses) .....	33,005,942	255,650,312	285,234,827
10. Total (Lines 5 through 9) .....	8,798,775,694	9,313,495,745	17,815,290,601
11. Net cash from operations (Line 4 minus Line 10) .....	3,842,515,309	603,241,920	1,124,379,986
<b>Cash from Investments</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds .....	7,489,859,245	7,620,930,271	17,358,701,370
12.2 Stocks .....	203,606,705	72,215,626	209,512,194
12.3 Mortgage loans .....	579,144,991	679,252,846	3,074,908,365
12.4 Real estate .....			
12.5 Other invested assets .....	230,226,460	651,231,176	702,713,371
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments .....	(3,422,336)	1,518,302	205,608
12.7 Miscellaneous proceeds .....	381,262,228	197,197,307	(98,917,375)
12.8 Total investment proceeds (Lines 12.1 to 12.7) .....	8,880,677,293	9,222,345,528	21,247,123,533
13. Cost of investments acquired (long-term only):			
13.1 Bonds .....	9,796,490,026	8,091,530,569	18,489,696,558
13.2 Stocks .....	23,957,394	88,102,681	217,727,820
13.3 Mortgage loans .....	1,685,347,431	577,326,404	2,492,163,496
13.4 Real estate .....			
13.5 Other invested assets .....	377,177,247	764,339,562	913,901,013
13.6 Miscellaneous applications .....	41,771,286	178,603,819	283,429,370
13.7 Total investments acquired (Lines 13.1 to 13.6) .....	11,924,743,384	9,699,903,035	22,396,918,257
14. Net increase (or decrease) in contract loans and premium notes .....	999,773	(19,094,360)	(34,063,683)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14) .....	(3,045,065,864)	(458,463,147)	(1,115,731,041)
<b>Cash from Financing and Miscellaneous Sources</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes .....			
16.2 Capital and paid in surplus, less treasury stock .....			
16.3 Borrowed funds .....	928,422	170,267	(617,031)
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	(49,774,759)	327,317	(60,833,780)
16.5 Dividends to stockholders .....			942,000,000
16.6 Other cash provided (applied) .....	732,479,805	68,218,673	(41,687,739)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6) .....	683,633,468	68,716,257	(1,045,138,550)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) .....	1,481,082,913	213,495,030	(1,036,489,605)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year .....	1,762,777,810	2,799,267,415	2,799,267,415
19.2 End of period (Line 18 plus Line 19.1) .....	3,243,860,723	3,012,762,445	1,762,777,810

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

20.0001. Transfer/exchange of bond investment to bond investment .....	266,544,165	208,886,462	1,347,756,267
20.0002. Transfer/exchange of bond investment to equity investment .....	66,768,510	2,128,648	
20.0003. Low income housing tax credit unfunded commitments .....	59,512,007	230,525	80,413,699
20.0004. Capitalized interest on bonds/payment in kind .....	48,613,075	62,313,997	115,693,341
20.0005. Depreciation/amortization on fixed assets .....	35,532,817	35,178,079	73,110,710
20.0006. Transfer of other invested assets to bonds .....	28,585,396		
20.0007. Transfer of mortgage loans to other invested assets .....	22,504,983	70,393,290	71,719,049
20.0008. Bonds to be announced commitments-purchased/sold .....	13,983,722	18,936,478	1,535,154,040
20.0009. Transfer/merger/spinoff of equity investment to equity investment .....	9,817,951	909,243	2,991,565
20.0010. Capitalized interest on mortgage loans .....	1,880,007	1,099,216	3,008,544

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

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

20.0011. Distribution of shares from other invested assets to equity .....	(5,774,567)	14,875,641	15,587,613
20.0012. Dividend transfer of bonds to parent company .....			402,145,641
20.0013. Transfer/merger/spinoff of bond investment to equity investment .....			66,382,068
20.0014. Exchange of bonds to stocks .....			2,710,086
20.0015. Transfer of equity to charitable organizations .....		2,043,856	2,043,856
20.0016. Dividend reinvestment of equities .....		15,435	16,539
20.0017. Distribution of shares to operating income .....		135,736	

## EXHIBIT 1

### DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life .....			
2. Ordinary life insurance .....	1,064,070,876	1,352,011,093	3,142,556,043
3. Ordinary individual annuities .....	8,910,511,842	6,090,117,921	10,201,920,705
4. Credit life (group and individual) .....			
5. Group life insurance .....	45,596,037	46,830,329	67,933,896
6. Group annuities .....	(14,500)	179,511	273,838
7. A & H - group .....			
8. A & H - credit (group and individual) .....			
9. A & H - other .....			
10. Aggregate of all other lines of business .....			
11. Subtotal (Lines 1 through 10) .....	10,020,164,255	7,489,138,854	13,412,684,482
12. Fraternal (Fraternal Benefit Societies Only) .....			
13. Subtotal (Lines 11 through 12) .....	10,020,164,255	7,489,138,854	13,412,684,482
14. Deposit-type contracts .....	84,364,173	124,646,777	187,314,916
15. Total (Lines 13 and 14)	10,104,528,428	7,613,785,631	13,599,999,398
DETAILS OF WRITE-INS			
1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page .....			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

## NOTES TO FINANCIAL STATEMENTS

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

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

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

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

	SSAP #	F/S Page	F/S Line #	2022	2021
<b>Net Income</b>					
(1) Net income Delaware state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ (360,142,313)	\$ 329,312,652
(2) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(3) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(4) Net income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ (360,142,313)</u>	<u>\$ 329,312,652</u>
<b>Capital and Surplus</b>					
(5) Statutory capital and surplus Delaware state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 8,848,986,187	\$ 9,734,361,007
(6) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(7) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(8) Capital and surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 8,848,986,187</u>	<u>\$ 9,734,361,007</u>

- B. No change.

- C. (1) No change.

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

- (3) - (5) No change.

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

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

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

- (7) - (13) No change.

### D. Going Concern

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

### 2. Accounting Changes and Corrections of Errors

Accounting changes adopted to conform to the provisions of NAIC SAP or other state prescribed accounting practices are reported as changes in accounting principles. The cumulative effect of changes in accounting principles is generally reported as an adjustment to



## NOTES TO FINANCIAL STATEMENTS

unassigned surplus in the period of the change in accounting principle. Generally, the cumulative effect is the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at that date if the new accounting principles had been applied retroactively for all prior periods.

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

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

### 3. Business Combinations and Goodwill

Not applicable.

### 4. Discontinued Operations

Not applicable.

### 5. Investments

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

No change.

#### B. Debt Restructuring

No change.

#### C. Reverse Mortgages

No change.

#### D. Loan-Backed Securities

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

## NOTES TO FINANCIAL STATEMENTS

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

	Amortized Cost Basis Before OTTI	OTTI Recognized in Loss		Fair Value 1-(2a+2b)
		2a Interest	2b Non-interest	
<b>General Account:</b>				
<b>OTTI recognized 1st Quarter</b>				
a. Intent to sell	\$ —	\$ —	\$ —	\$ —
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st Quarter	—	—	—	—
<b>OTTI recognized 2nd Quarter</b>				
d. Intent to sell	8,403,961	—	1,300,938	7,103,023
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd Quarter	8,403,961	—	1,300,938	7,103,023
<b>OTTI recognized 3rd Quarter</b>				
g. Intent to sell	—	—	—	—
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i. Total 3rd Quarter	—	—	—	—
<b>OTTI recognized 4th Quarter</b>				
j. Intent to sell	—	—	—	—
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l. Total 4th Quarter	—	—	—	—
<b>m. Annual Aggregate Total (General Account)</b>		<b>\$ —</b>	<b>\$ 1,300,938</b>	
<b>Separate Account:</b>				
<b>OTTI recognized 1st Quarter</b>				
a. Intent to sell	\$ —	\$ —	\$ —	\$ —
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st Quarter	—	—	—	—
<b>OTTI recognized 2nd Quarter</b>				
d. Intent to sell	667,694	—	103,638	564,056
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd Quarter	667,694	—	103,638	564,056
<b>OTTI recognized 3rd Quarter</b>				
g. Intent to sell	—	—	—	—
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i. Total 3rd Quarter	—	—	—	—
<b>OTTI recognized 4th Quarter</b>				
j. Intent to sell	—	—	—	—
Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l. Total 4th Quarter	—	—	—	—
<b>m. Annual Aggregate Total (Guaranteed Separate Accounts)</b>		<b>\$ —</b>	<b>\$ 103,638</b>	
<b>Grand Total</b>		<b>\$ —</b>	<b>\$ 1,404,576</b>	

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

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP <sup>1</sup>	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
<b>General Account</b>						
02147QAF9	\$ 177,979	\$ 166,999	\$ 10,980	\$ 166,999	\$ 164,900	6/30/2022
05946XY72	305,233	305,045	188	305,045	286,369	6/30/2022
05951FAK0	193,136	186,856	6,280	186,856	184,702	6/30/2022
05951KAZ6	36,454	36,446	8	36,446	35,528	6/30/2022
05951KBA0	31,476	29,965	1,511	29,965	29,909	6/30/2022
12544ABN4	326,527	315,455	11,072	315,455	310,516	6/30/2022
12544TAH7	253,641	237,907	15,734	237,907	233,857	6/30/2022

## 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
12544VAB5	20,840	19,078	1,762	19,078	18,925	6/30/2022
12667GRG0	1,113,533	1,042,049	71,484	1,042,049	1,029,370	6/30/2022
12667GXM0	856,439	855,184	1,255	855,184	793,479	6/30/2022
12667GXN8	306,323	298,542	7,781	298,542	281,347	6/30/2022
12668AYL3	609,896	591,265	18,631	591,265	578,180	6/30/2022
15132EKT4	11,990	10,102	1,888	10,102	36,192	6/30/2022
17029RAA9	80,988	34,414	46,574	34,414	10,244	6/30/2022
225458XZ6	4,010,315	3,880,148	130,167	3,880,148	3,826,817	6/30/2022
46628BBD1	139,314	138,064	1,250	138,064	134,007	6/30/2022
61750YAB5	651,149	594,139	57,010	594,139	608,462	6/30/2022
61750YAE9	160,242	146,913	13,329	146,913	141,418	6/30/2022
61752RAJ1	669,106	627,892	41,214	627,892	584,991	6/30/2022
69336QAL6	190,679	177,175	13,504	177,175	174,874	6/30/2022
93934FEM0	548,650	542,153	6,497	542,153	529,347	6/30/2022
94988YAC8	3,694,748	2,871,052	823,696	2,871,052	2,879,687	6/30/2022
94988YAD6	811,948	2	811,946	2	158	6/30/2022
94988YAE4	3,684,675	2,870,918	813,757	2,870,918	2,871,099	6/30/2022
94988YAF1	813,041	2	813,039	2	158	6/30/2022
05951KAZ6	40,178	37,894	2,284	37,894	38,233	3/31/2022
12544VAB5	22,147	21,711	436	21,711	21,215	3/31/2022
12667FJ55	845,977	838,023	7,954	838,023	809,162	3/31/2022
15132EKT4	23,273	12,783	10,490	12,783	—	3/31/2022
161546GK6	1,680,293	1,675,563	4,730	1,675,563	1,613,765	3/31/2022
26827EAA3	2,716,733	2,306,864	409,869	2,306,864	2,256,292	3/31/2022
3622ELAG1	213,685	212,805	880	212,805	198,317	3/31/2022
46628SAG8	1,178,731	1,124,307	54,424	1,124,307	1,135,601	3/31/2022
61750YAD1	1,157,918	1,055,747	102,171	1,055,747	1,126,273	3/31/2022
61750YAJ8	312,815	285,053	27,762	285,053	305,872	3/31/2022
61751DAE4	290,376	279,569	10,807	279,569	281,516	3/31/2022
61751JAH4	1,047,824	956,818	91,006	956,818	958,719	3/31/2022
61751JAJ0	1,040,684	952,495	88,189	952,495	963,497	3/31/2022
61752RAH5	314,943	286,637	28,306	286,637	303,481	3/31/2022
61752RAM4	657,930	625,220	32,710	625,220	631,907	3/31/2022
69337AAM8	511,762	506,555	5,207	506,555	457,926	3/31/2022
86359AWR0	142,347	140,865	1,482	140,865	137,294	3/31/2022
94984UAE6	603,804	534,409	69,395	534,409	601,915	3/31/2022
<b>Subtotal - General Account</b>	<b>—</b>	<b>XXX</b>	<b>4,668,659</b>	<b>XXX</b>	<b>XXX</b>	
<b>Guaranteed Separate Accounts</b>						
001406AB3	42,034	31,735	10,299	31,735	32,080	6/30/2022
00256DAB8	104,685	68,215	36,470	68,215	60,060	6/30/2022
02147QAF9	237,306	222,666	14,640	222,666	219,866	6/30/2022
04546KAB4	173,085	149,092	23,993	149,092	149,537	6/30/2022
12544VAB5	7,976	7,631	345	7,631	7,570	6/30/2022
61750YAB5	75,452	68,826	6,626	68,826	70,751	6/30/2022
61750YAE9	40,060	36,728	3,332	36,728	35,355	6/30/2022
94988YAC8	503,829	391,507	112,322	391,507	392,685	6/30/2022
94988YAD6	110,720	0	110,720	0	22	6/30/2022
94988YAE4	502,456	391,489	110,967	391,489	391,513	6/30/2022
94988YAF1	110,868	0	110,868	0	22	6/30/2022
26827EAA3	297,547	252,657	44,890	252,657	247,118	3/31/2022
61750YAJ8	117,306	106,895	10,411	106,895	114,702	3/31/2022
61751DAE4	41,482	39,938	1,544	39,938	40,217	3/31/2022
<b>Subtotal - Guaranteed Separate Accounts</b>	<b>XXX</b>	<b>XXX</b>	<b>597,427</b>	<b>XXX</b>	<b>XXX</b>	
<b>Grand Total</b>	<b>XXX</b>	<b>XXX \$</b>	<b>5,266,086</b>	<b>XXX</b>	<b>XXX</b>	

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

## NOTES TO FINANCIAL STATEMENTS

- (4) The following table presents the Company's gross unrealized losses and fair values for loan-backed and structured securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position at June 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	\$20,813,389,581	\$ 1,342,640,932	\$ 1,827,981,125	\$ 230,807,419	\$22,641,370,706	\$ 1,573,448,351
Guaranteed Separate Accounts	1,178,321,960	83,427,480	130,520,709	31,590,939	1,308,842,669	115,018,419
<b>Total</b>	<b>\$21,991,711,541</b>	<b>\$ 1,426,068,412</b>	<b>\$ 1,958,501,834</b>	<b>\$ 262,398,358</b>	<b>\$23,950,213,375</b>	<b>\$ 1,688,466,770</b>

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

### E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) - (2) No change.

(3) Collateral Received

a. No change.

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

c. No change.

(4) - (7) No change.

### F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

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

- (1) The Company enters into tri-party reverse repurchase agreements to purchase and resell short-term securities. The Company as a cash provider receives securities as collateral, having a fair value at least equal to 102% of the purchase price paid by the Company for the securities and the Company's designated custodian takes possession of this collateral. The Company is not permitted to sell or repledge these securities. The collateral is not recorded on the Company's financial statements. However, if the counterparty defaults, the Company would then exercise its rights with respect to the collateral, including a sale of the collateral. The fair value of the securities held as collateral is monitored daily and additional collateral is obtained, where appropriate, to protect against credit exposure. The Company records the amount paid for securities purchased under agreements to resell in cash, cash equivalents and short-term investments. At June 30, 2022, the carrying value and fair value of securities held under agreements to purchase and resell was \$130,787,000, which were classified as tri-party reverse repurchase agreements and included with cash, cash equivalents and short-term investments on Page 2 - Assets. The securities had a weighted average maturity of one day and a weighted average yield of 1.48%

(2) Type of repo trades used

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

## NOTES TO FINANCIAL STATEMENTS

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

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

(4) Not applicable.

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

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

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

	1	2	3	4	5	6	7	8
Ending Balance	None	NAIC 1	NAIC 2	NAIC 3	NAIC 4	NAIC 5	NAIC 6	Does not qualify for admitted
a. Bonds - FV	\$ —	\$ 130,787,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
b. LB & SS - FV	—	—	—	—	—	—	—	—
c. Preferred stock - FV	—	—	—	—	—	—	—	—
d. Common stock	—	—	—	—	—	—	—	—
e. Mortgage loans - FV	—	—	—	—	—	—	—	—
f. Real estate - FV	—	—	—	—	—	—	—	—
g. Derivatives - FV	—	—	—	—	—	—	—	—
h. Other invested assets - FV	—	—	—	—	—	—	—	—
i. Total assets - FV	\$ —	\$ 130,787,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

## (7) Collateral pledged - secured borrowing

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

## NOTES TO FINANCIAL STATEMENTS

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

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

### H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

### I. Reverse Repurchase Agreements Transactions Accounted for a Sale

Not applicable.

### J. Real Estate

No change.

### K. Low-Income Housing Tax Credits

No change.

### L. Restricted Assets

No change.

### M. Working Capital Finance Investments

Not applicable.

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

Not applicable.

### O. 5GI Securities

No change.

### P. Short Sales

Not applicable.

### Q. Prepayment Penalty and Acceleration Fees

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

	General Account	Separate Account
Number of CUSIPs	109	57
Aggregate Amount of Investment Income	\$ 28,524,318	\$ 1,905,991

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

Not applicable.

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

A. No change.

B. No change.

## 7. Investment Income

A. No change.

B. No change.

## 8. Derivative Instruments

A. No change.

B. Not applicable.

## 9. Income Taxes

A - I. No change.

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

A - C. During the three months ended June 30, 2022, the Company declared and recorded a \$400,000,000 dividend distribution payable to its parent company, New York Life Insurance Company ("New York Life"). The dividend distribution will be paid during the 3rd quarter of 2022.

MCF, a non-insurance affiliate of the Company, made total dividend payments of \$125,000,000 during the three months ended June 30, 2022 of which \$97,620,000 was received by the Company and \$27,380,000 was received by New York Life.

D - O. No change.

## NOTES TO FINANCIAL STATEMENTS

## 11. Debt

A. No change.

## B. Federal Home Loan Bank ("FHLB") Agreements

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

## (2) FHLB of Pittsburgh Capital Stock

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

## 1. Current year

	Total	General Account	Separate Accounts
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	25,000,000	25,000,000	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate Total	<u>\$ 25,000,000</u>	<u>\$ 25,000,000</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by insurer	\$ 6,514,484,586	\$ 6,514,484,586	\$ —

## 2. Prior Year

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

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

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

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

## (3) Collateral pledged to FHLB of Pittsburgh

a. At June 30, 2022, the Company did not have a balance due to the FHLB of Pittsburgh.

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

	Fair Value <sup>1</sup>	Carrying Value <sup>1</sup>	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts	\$ 1,431,557,254	\$ 1,431,557,254	\$ —
2. Current year general account	\$ 1,431,557,254	\$ 1,431,557,254	\$ —
3. Current year separate accounts	\$ —	\$ —	\$ —
4. Prior year total general and separate accounts	\$ 1,665,012,432	\$ 1,665,012,432	\$ —

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

## (4) Borrowing from FHLB of Pittsburgh

a. At June 30, 2022, the Company did not have a balance due to the FHLB of Pittsburgh.

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

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

## NOTES TO FINANCIAL STATEMENTS

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

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

**12. Retirement Plans, Deferred Compensation, Post employment Benefits and Compensated Absences and Other Postretirement Benefit Plans**

**A - I.** No change.

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

(1) - (3) No change.

(4) Not applicable.

(5) - (13) No change.

**14. Liabilities, Contingencies and Assessments**

**A. Contingent Commitments**

No change.

**B. Assessments**

(1) No change.

(2) No change.

(3) Long-term care guarantee fund assessments

Not applicable.

**C. Gain Contingencies**

Not applicable.

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

No change.

**E. Joint and Several Liabilities**

Not applicable.

**F. All Other Contingencies**

No change.

**15. Leases**

**A. Lessee Operating Lease**

No change.

**B. Lessor Leases**

Not applicable.

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

No change.

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

**A. Transfers of Receivables Reported as Sales**

Not applicable.

**B. Transfer and Servicing of Financial Assets**

(1) No change.

(2) - (7) Not applicable.

**C. Wash Sales**

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



## NOTES TO FINANCIAL STATEMENTS

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

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	NAIC 3	—	\$ —	\$ —	\$ —
Bonds	NAIC 4	—	—	—	—
Bonds	NAIC 5	—	—	—	—
Bonds	NAIC 6	—	—	—	—
Preferred Stock	NAIC 3	—	—	—	—
Preferred Stock	NAIC 4	—	—	—	—
Preferred Stock	NAIC 5	—	—	—	—
Preferred Stock	NAIC 6	—	—	—	—
Common Stock		11	1,046,256	1,006,428	(15,913)
		<u>11</u>	<u>\$ 1,046,256</u>	<u>\$ 1,006,428</u>	<u>\$ (15,913)</u>

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

Not applicable.

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

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 June 30, 2022:

	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
1. Preferred stocks	\$ —	\$ 5,922,368	\$ 34,080,427	\$ —	\$ 40,002,795
2. Bonds					
SVO identified bond ETF	411,784,390	—	—	—	411,784,390
U.S. corporate	—	4,741,773	—	—	4,741,773
Foreign Corporate	—	—	—	—	—
Non-agency commercial mortgage-backed securities	—	—	—	—	—
Non-agency residential mortgage-backed securities	—	83,105	—	—	83,105
Non-agency asset-backed securities	—	2,032,434	24,496,773	—	26,529,207
Total bonds	411,784,390	6,857,312	24,496,773	—	443,138,475
3. Common stocks	1,042,244,845	13,129,321	99,577,678	54,155,895	1,209,107,739
4. Derivative assets					
Foreign currency swaps	—	641,866,163	—	—	641,866,163
Interest rate swaps	—	316,170,520	—	—	316,170,520
Equity options	—	8,833,424	—	—	8,833,424
Interest rate options	—	72,994,531	14,616,719	—	87,611,250
Foreign currency forwards	—	20,386,042	—	—	20,386,042
Futures	72,562	—	—	—	72,562
Total derivative assets	72,562	1,060,250,680	14,616,719	—	1,074,939,961
5. Separate accounts assets	41,777,347,810	17,712,687	13,702,059	1,165,422,557	42,974,185,113
6. Other invested assets	—	—	87,210,000	—	87,210,000
Total assets at fair value	\$ 43,231,449,607	\$ 1,103,872,368	\$ 273,683,656	\$ 1,219,578,452	\$ 45,828,584,083
b. Liabilities at fair value					
1. Derivative liabilities					
Interest rate swaps	\$ —	\$ 201,560,495	\$ —	\$ —	\$ 201,560,495
Foreign currency swaps	—	514,903	—	—	514,903
Foreign currency forwards	—	2,612,843	—	—	2,612,843
Futures	6,350	—	—	—	6,350
Total derivative liabilities	6,350	204,688,241	—	—	204,694,591
2. Separate accounts liabilities - derivatives <sup>1</sup>	—	4,007,970	—	—	4,007,970
Total liabilities at fair value	\$ 6,350	\$ 208,696,211	\$ —	\$ —	\$ 208,702,561

<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 June 30, 2022:

	Balance at 04/01/2022	Transfers into Level 3	Transfers out of Level 3	Total gains or (losses) included in Net Income	Total gains or (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 06/30/2022
Assets:										
Preferred stocks	\$ 34,080,427	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 34,080,427
Bonds:										
Non-agency asset-backed securities	14,367,084	1,567,810	(894,231)	62,190	(2,043,541)	11,681,702	—	—	(244,241)	24,496,773
Total Bonds	14,367,084	1,567,810	(894,231)	62,190	(2,043,541)	11,681,702	—	—	(244,241)	24,496,773
Common stocks	90,465,541	6,192,038	(3,177,881)	—	9,886,080	—	—	(3,788,100)	—	99,577,678
Derivatives	2,110,630	—	—	(723,646)	1,839,735	11,390,000	—	—	—	14,616,719
Separate accounts assets	9,774,948	—	—	(264,269)	4,191,380	—	—	—	—	13,702,059
Other invested assets	87,210,000	—	—	—	—	—	—	—	—	87,210,000
Total	\$238,008,630	\$ 7,759,848	\$ (4,072,112)	\$ (925,725)	\$ 13,873,654	\$23,071,702	\$ —	\$ (3,788,100)	\$ (244,241)	\$273,683,656

#### Transfers between levels

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

#### Transfers into and out of Level 3

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

## NOTES TO FINANCIAL STATEMENTS

Transfers into Level 3 totaled \$7,759,848 for the three months ended June 30, 2022, which relates to \$6,192,038 of a common stock security due to a level change and \$1,567,810 of non-agency asset-backed securities that were measured at amortized cost at the beginning of the period and measured at fair value at the end of the period. Transfers out of level 3 totaled \$4,072,112 for the three months ended June 30, 2022, which relates to \$3,177,881 of a common stock security that had a level change due to the use of a quoted price in an active market and \$894,231 of a non-agency asset-backed security that was measured at fair value at the beginning of the period and measured at amortized cost at the end of the period.

### (3) Determination of Fair Value

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

At June 30, 2022, the Company challenged the price it received from third party pricing services on general account securities with a book value of \$25,232,054 and a market value of \$30,606,982. The Company did not have any price challenges on separate account securities for what it received from third party pricing services.

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

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

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

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

#### **Level 1 measurements**

##### *SVO identified bond ETF*

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

##### *Common stocks*

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

##### *Derivatives*

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

##### *Separate accounts assets*

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

#### **Level 2 measurements**

##### *Preferred stocks*

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

##### *Bonds*

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

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

## NOTES TO FINANCIAL STATEMENTS

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

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

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

### *Common Stocks*

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

### *Derivatives (including separate accounts liabilities – derivatives)*

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

### *Separate accounts assets*

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

### **Level 3 measurements**

#### *Bonds*

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

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

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

#### *Preferred and common stocks*

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

#### *Mortgage loans*

The estimated fair value of mortgage loans is determined using an income approach, based upon the present value of the expected cash flows discounted at an interpolated treasury yield plus a spread. The spread is based on management's judgment and assumptions, which takes into account matters such as property type, LTV and remaining term of each loan, etc. The spread is a significant component of the pricing inputs, and therefore, these investments are classified as Level 3.

#### *Derivatives*

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

#### *Other Invested Assets*

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

**B.** Not applicable.

## NOTES TO FINANCIAL STATEMENTS

- C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments at June 30, 2022. Since the SSAP 100 hierarchy only applies to items that are measured at fair value at the reporting date, the items in the tables above are subsets of the amounts reported in the following table.

	Fair Value	Carrying Amount	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
<b>Assets:</b>							
Bonds	\$86,535,074,580	\$92,754,667,942	\$ 411,784,390	\$83,032,016,577	\$ 3,091,273,613	\$ —	\$ —
Preferred stocks	40,002,795	40,002,795	—	5,922,368	34,080,427	—	—
Common stocks	1,209,107,739	1,209,107,739	1,042,244,845	13,129,321	99,577,678	54,155,895	—
Mortgage loans	14,740,609,953	15,406,758,633	—	—	14,740,609,953	—	—
Cash, cash equivalents and short-term investments	3,243,860,723	3,243,860,723	149,235,936	3,094,624,787	—	—	—
Derivatives	1,104,258,907	1,103,511,553	72,562	1,089,569,626	14,616,719	—	—
Derivatives - collateral	315,154,490	315,154,490	—	315,154,490	—	—	—
Other invested assets <sup>1</sup>	426,072,787	436,763,382	—	105,170,356	320,902,431	—	—
Investment income due and accrued	752,386,659	752,386,659	—	752,386,659	—	—	—
Separate accounts assets	49,033,637,528	49,525,788,742	41,791,798,624	5,004,273,047	1,072,143,300	1,165,422,557	—
Total assets	<u>\$157,400,166,161</u>	<u>\$164,788,002,658</u>	<u>\$43,395,136,357</u>	<u>\$93,412,247,231</u>	<u>\$19,373,204,121</u>	<u>\$1,219,578,452</u>	<u>\$ —</u>
<b>Liabilities:</b>							
Deposit fund contracts:							
Annuities certain	\$ 929,763,138	\$ 974,317,313	\$ —	\$ —	\$ 929,763,138	\$ —	\$ —
Derivatives	444,315,688	205,509,689	6,350	444,309,338	—	—	—
Derivatives - collateral	766,383,849	766,383,849	—	766,383,849	—	—	—
Payable to parent and affiliate	192,941,227	192,941,227	—	192,941,227	—	—	—
Borrowed money	1,138,703	1,138,703	—	1,138,703	—	—	—
Amounts payable for securities lending	675,076,964	675,076,964	—	675,076,964	—	—	—
Separate accounts liabilities - derivatives	22,026,316	15,775,175	—	15,775,175	6,251,141	—	—
Total liabilities	<u>\$ 3,031,645,885</u>	<u>\$ 2,831,142,920</u>	<u>\$ 6,350</u>	<u>\$ 2,095,625,256</u>	<u>\$ 936,014,279</u>	<u>\$ —</u>	<u>\$ —</u>

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

### Bonds

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

The pricing service generally uses an income-based approach by using a discounted cash-flow model or it may also use a market approach by looking at recent trades of a specific security to determine fair value on public securities or a combination of the two. Typical inputs used by these pricing services include, but are not limited to; benchmark yields, reported trades, issuer spreads, bids, offers, benchmark securities, estimated cash flows and prepayment speeds.

Independent pricing vendors do not supply prices for private placement bonds. These securities are primarily priced using a market approach such as a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. Any private securities that cannot be priced using this methodology, are priced using an internally developed model based upon assigned comparable public issues adjusted for liquidity, maturity and rating or are priced based on internal calculations. The Company assigns a credit rating based upon internal analysis.

Prices from pricing services and broker quotes are validated on an ongoing basis to ensure the adequacy and reliability of the fair value measurement. The Company performs both quantitative and qualitative analysis of the prices including initial and ongoing review of third-party pricing methodologies, back testing of recent trades, and a thorough review of pricing trends and statistics.

Included in bonds are affiliated bonds from MCF and NYL Investments. The affiliated bond from MCF had a carrying value of \$1,839,606,565 and a fair value of \$1,801,570,860 at June 30, 2022. The fair value of this security is calculated internally and may include inputs that may not be observable. Therefore, this security is classified as Level 3. The affiliated bond from NYL Investments had a carrying value of \$762,000,000 and a fair value of \$742,475,340 at June 30, 2022. The fair value of this security is calculated internally using observable inputs and is therefore classified at Level 2.

### Preferred and common stocks

Preferred stocks valued using prices from third-party pricing services generally use a discounted cash flow model or a market approach to arrive at the security's fair value and are classified as Level 2. Preferred stocks classified as Level 3 are valued based on internal valuations where significant inputs are deemed to be unobservable.

Prices from pricing services and broker quotes are validated on an ongoing basis to ensure the adequacy and reliability of the fair value measurement. The Company performs both quantitative and qualitative analysis of the prices including, initial and ongoing review of third-party pricing methodologies, back testing of recent trades, and a thorough review of pricing trends and statistics.

### Mortgage loans

The estimated fair value of mortgage loans is determined using an income approach, based upon the present value of the expected cash flows discounted at an interpolated treasury yield plus a spread. The spread is based on management's judgment and assumptions and it takes into account property type, LTV and remaining term of each loan. The spread is a significant component of the pricing inputs. These investments are classified as Level 3.

## NOTES TO FINANCIAL STATEMENTS

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

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

### Derivatives (including separate accounts liabilities)

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

### Derivatives - collateral (including separate accounts liabilities - collateral)

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

### Other invested assets

Other invested assets are principally comprised of LIHTC investments, preferred units of a limited partnership, and other investments with characteristics of debt. The fair value of LIHTC investments is derived using an income valuation approach, which is based on a discounted cash flow calculation using a discount rate that is determined internally and therefore classified as Level 3 (refer to Note 5 - Investments, for details on LIHTC investments). The fair value of investments with debt characteristics is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and therefore is classified as Level 3. The fair value of the preferred units in a limited partnership is derived internally based on market comparable preferred units and recent transactions by the limited partnership. The valuation technique used required inputs that were both unobservable and significant and therefore classified as Level 3.

### Separate accounts assets (including separate accounts assets - collateral)

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

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

### Deposit fund contracts

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

### Amounts payable for securities lending

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

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

(1) - (2) Not applicable.

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

6/30/2022					
Category of Investment	Investment Strategy	Fair Value Determined using NAV	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge Fund	Multi-strategy	\$ 1,082,477,423	\$ —	Monthly, Quarterly, Semi-Annually, Annually	180 days or less
Hedge Fund	Fixed Income Arbitrage	29,016,853	—	Quarterly	100 days or less
Hedge Fund	Sector Investing	25,297,731	—	Monthly	30 days
Private Equity	Venture Capital	24,985,151	—	Quarterly	95 days
Hedge Fund	Long/Short Equity	3,645,399	—	Monthly	30 days
Mutual Funds	Multi Strategy, Global Allocation	54,155,895	—	Quarterly, Weekly	5 days - 45 days (Assets subject to lock up periods)
		\$ 1,219,578,452	\$ —		

## 21. Other Items

### A. Unusual or Infrequent Items

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

## NOTES TO FINANCIAL STATEMENTS

**B. Troubled Debt Restructuring: Debtors**

Not applicable.

**C. Other Disclosures**

No change.

**D. Business Interruption Insurance Recoveries**

Not applicable.

**E. State Transferable and Non-transferable Tax Credits**

Not applicable.

**F. Subprime and Midprime Mortgage Related Risk Exposure**

No change.

**G. Retained Assets**

No change.

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

Not applicable.

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

Not applicable.

**22. Events Subsequent**

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

**23. Reinsurance**

**A. Ceded Reinsurance Report**

Section 1 – General Interrogatories

No change.

Section 2 – Ceded Reinsurance Report – Part A

No change.

Section 3 – Ceded Reinsurance Report – Part B

No change.

**B - G.** Not applicable.

**H.** No change.

**24. Retrospectively Rated Contracts and Contracts Subject to Redetermination**

Not applicable.

**25. Change in Incurred Losses and Loss Adjustment Expenses**

Not applicable.

**26. Intercompany Pooling Arrangements**

Not applicable.

**27. Structured Settlements**

No change.

**28. Health Care Receivables**

Not applicable.

**29. Participating Policies**

Not applicable.

**30. Premium Deficiency Reserves**

Not applicable.

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

No change.

## NOTES TO FINANCIAL STATEMENTS

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

No change.

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

No change.

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

No change.

**35. Separate Accounts**

**A. Separate Accounts Activity**

No change.

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

No change.

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

No change.

**36. Loss/Claim Adjustment Expenses**

Not applicable.



STATEMENT AS OF JUNE 30, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [ X ]
- 1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [ X ]
- 2.2 If yes, date of change: .....
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ X ] No [ ]  
 If yes, complete Schedule Y, Parts 1 and 1A.
- 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 Name of Entity	2 NAIC Company Code	3 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? ..... Yes [ ] No [ ] N/A [ X ]  
 If yes, attach an explanation.
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .... 12/31/2019
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .... 12/31/2019
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .... 06/09/2021
- 6.4 By what department or departments?  
 Delaware Department of Insurance
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [ X ]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [ X ]
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [ X ]
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [ X ]
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ X ] No [ ]
- 8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
NYLIFE Securities LLC	New York, NY				YES
NYLIFE Distributors LLC	Jersey City, NJ				YES
Eagle Strategies LLC	New York, NY				YES
New York Life Investment Management LLC	New York, NY				YES
Mackay Shields LLC	New York, NY				YES
NYLIM Service Company LLC	Jersey City, NJ				YES
NYL Investors LLC	New York, NY				YES
IndexIQ Advisors LLC	New York, NY				YES
Flatiron RR LLC	New York, NY				YES
MKS CLO Advisors, LLC	New York, NY				YES
Cascade CLO Manager, LLC	New York, NY				YES
Apogem Capital LLC	New York, NY				YES
Candriam Luxembourg S.C.A.	Strassen, LUX				YES
Candriam France S.A.S.	Paris, FRA				YES
Candriam Belgium S.A.	Brussels, BEL				YES
Ausbil Investment Management Limited	Sydney, AUS				YES

STATEMENT AS OF JUNE 30, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**GENERAL INTERROGATORIES**

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes  No   
 (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;  
 (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;  
 (c) Compliance with applicable governmental laws, rules and regulations;  
 (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and  
 (e) Accountability for adherence to the code.
- 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
- 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
- 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  No
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... \$ ..... 21,614,218

**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
- 11.2 If yes, give full and complete information relating thereto:  
 Dollar Repurchase Agreements 1,138,703
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... \$ ..... 556,215,134
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  No
- 14.2 If yes, please complete the following:
- |   | 1<br>Prior Year-End<br>Book/Adjusted<br>Carrying Value | 2<br>Current Quarter<br>Book/Adjusted<br>Carrying Value |
|---|--|---|
| 14.21 Bonds .....   | \$ 2,895,559,880                                       | \$ 2,601,606,565  |
| 14.22 Preferred Stock .....   | \$ .....   | \$ .....  |
| 14.23 Common Stock .....  | \$ .....   | \$ .....  |
| 14.24 Short-Term Investments .....  | \$ .....   | \$ .....  |
| 14.25 Mortgage Loans on Real Estate .....   | \$ .....   | \$ .....  |
| 14.26 All Other .....   | \$ 1,949,135,276                                       | \$ 2,181,306,854  |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) ..... | \$ 4,844,695,156                                       | \$ 4,782,913,419  |
| 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  No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes  No  N/A   
 If no, attach a description with this statement.
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 ..... \$ ..... 693,321,360
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... \$ ..... 695,234,202
- 16.3 Total payable for securities lending reported on the liability page. .... \$ ..... 675,076,964

STATEMENT AS OF JUNE 30, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**GENERAL INTERROGATORIES**

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

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

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

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

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

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

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

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

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

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

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

1	2	3	4	5
Central Registration Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	Investment Management Agreement (IMA) Filed
169553 .....	NYL Investors LLC .....	5493000EG09W0QURS721 .....	SEC .....	DS .....
284091 .....	Madison Capital Funding LLC (relying on SEC registration of Apogem Capital LLC) .....	N/A .....	N/A .....	NO .....
107717 .....	Mackay Shields LLC .....	549300Y7LLCOFU7R8H16 .....	SEC .....	DS .....
309234 .....	Apogem Capital LLC) .....	549300S5H0LSGCLLY165 .....	SEC .....	DS .....
	Ausbil Investment Management Limited .....	213800CAHL6BV66NEZ11 .....	SEC .....	DS .....
289468 .....	New York Life Investment Management LLC .....	1GJ1X7QLRC5K7CY9GE11 .....	SEC .....	NO .....
154625 .....	Credit Value Partners, LLC .....	PH9L08JDKW4453VQ1706 .....	SEC .....	NO .....
106595 .....	Wellington Management Company LLP .....	549300YHP12TEZNLX41 .....	SEC .....	NO .....
107738 .....	Goldman Sachs Asset Management LP .....	CF5M58QA35CFPUX70H17 .....	SEC .....	NO .....
107038 .....	J.P. Morgan Investment Management Inc. ....	549300W78QH4XMM6K69 .....	SEC .....	NO .....
144790 .....	IndexIQ Advisors LLC .....	549300GES17SMB5H7677 .....	SEC .....	DS .....

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

- 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: 4  
  
 Filings that have been submitted but not yet rated by the SVO: 10
19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:  
 a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.  
 b. Issuer or obligor is current on all contracted interest and principal payments.  
 c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.  
 Has the reporting entity self-designated 5GI securities? ..... Yes [ X ] No [ ]
20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:  
 a. The security was purchased prior to January 1, 2018.  
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
 c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.  
 d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.  
 Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [ X ]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:  
 a. The shares were purchased prior to January 1, 2019.  
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  
 c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.  
 d. The fund only or predominantly holds bonds in its portfolio.  
 e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.  
 f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.  
 Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [ X ]

STATEMENT AS OF JUNE 30, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION  
**GENERAL INTERROGATORIES**

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

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

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories: 1  
Amount
- 1.1 Long-Term Mortgages In Good Standing
- 1.11 Farm Mortgages ..... \$ .....  
 1.12 Residential Mortgages ..... \$ ..... 4,553,072  
 1.13 Commercial Mortgages ..... \$ ..... 15,401,472,189  
 1.14 Total Mortgages in Good Standing ..... \$ ..... 15,406,025,261
- 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 ..... \$ ..... 485,150  
 1.33 Commercial Mortgages ..... \$ .....  
 1.34 Total Mortgages with Interest Overdue more than Three Months ..... \$ ..... 485,150
- 1.4 Long-Term Mortgage Loans in Process of Foreclosure
- 1.41 Farm Mortgages ..... \$ .....  
 1.42 Residential Mortgages ..... \$ ..... 248,222  
 1.43 Commercial Mortgages ..... \$ .....  
 1.44 Total Mortgages in Process of Foreclosure ..... \$ ..... 248,222
- 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2) ..... \$ ..... 15,406,758,633
- 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 ..... \$ ..... (245,017)  
 1.64 Total Mortgages Foreclosed and Transferred to Real Estate ..... \$ ..... (245,017)
2. Operating Percentages:
- 2.1 A&H loss percent ..... %  
 2.2 A&H cost containment percent ..... %  
 2.3 A&H expense percent excluding cost containment expenses ..... %
- 3.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [ X ]
- 3.2 If yes, please provide the amount of custodial funds held as of the reporting date ..... \$ .....
- 3.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [ X ]
- 3.4 If yes, please provide the balance of the funds administered as of the reporting date ..... \$ .....
4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ X ] No [ ]
- 4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

**Fraternal Benefit Societies Only:**

- 5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? ..... Yes [ ] No [ ] N/A [ ]
- 5.2 If no, explain:  
 .....
- 6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
- 6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

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

**SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
<b>NONE</b>									

**STATEMENT AS OF JUNE 30, 2022 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION**  
**SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

States, Etc.	1	Life Contracts		Direct Business Only			
		2	3	4	5	6	7
	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	10,962,502	116,459,997		127,422,499	1,663,914
2. Alaska	AK	L	2,824,729	38,070,457		40,895,186	149,750
3. Arizona	AZ	L	17,998,811	236,701,890		254,700,701	1,852,807
4. Arkansas	AR	L	4,224,890	30,357,384		34,582,274	517,244
5. California	CA	L	156,786,675	1,359,786,864		1,516,573,539	11,052,454
6. Colorado	CO	L	12,068,669	207,955,682		220,024,351	2,689,415
7. Connecticut	CT	L	12,452,451	102,532,399		114,984,850	268,308
8. Delaware	DE	L	4,434,731	23,083,242		27,517,973	463,933
9. District of Columbia	DC	L	3,348,693	10,700,136		14,048,829	
10. Florida	FL	L	67,777,740	732,278,699		800,056,439	5,915,955
11. Georgia	GA	L	17,716,480	166,526,586		184,243,066	1,674,239
12. Hawaii	HI	L	52,474,453	53,983,134		106,457,587	650,201
13. Idaho	ID	L	2,237,692	36,040,371		38,278,063	220,445
14. Illinois	IL	L	94,585,750	234,605,437		329,191,187	2,952,490
15. Indiana	IN	L	6,598,959	72,957,588		79,556,547	475,689
16. Iowa	IA	L	7,835,942	66,014,119		73,850,061	857,673
17. Kansas	KS	L	6,069,157	44,659,794		50,728,951	615,628
18. Kentucky	KY	L	5,006,251	66,826,935		71,833,186	1,391,464
19. Louisiana	LA	L	19,441,202	160,860,736		180,301,938	1,967,154
20. Maine	ME	L	1,538,416	28,422,991		29,961,407	596,729
21. Maryland	MD	L	22,029,924	132,146,308		154,176,232	1,973,282
22. Massachusetts	MA	L	37,384,195	339,880,661		377,264,856	3,675,253
23. Michigan	MI	L	19,811,656	199,682,274		219,493,930	3,021,589
24. Minnesota	MN	L	34,114,748	94,682,596		128,797,344	1,135,733
25. Mississippi	MS	L	7,612,804	38,117,310		45,730,114	978,720
26. Missouri	MO	L	12,481,857	272,907,549		285,389,406	1,336,597
27. Montana	MT	L	2,548,596	26,253,816		28,802,412	461,604
28. Nebraska	NE	L	4,072,668	27,954,272		32,026,940	177,072
29. Nevada	NV	L	7,292,032	76,819,981		84,112,013	67,009
30. New Hampshire	NH	L	4,819,506	54,191,504		59,011,010	763,160
31. New Jersey	NJ	L	32,937,254	422,360,429		455,297,683	2,470,396
32. New Mexico	NM	L	4,150,203	46,400,584		50,550,787	742,905
33. New York	NY	L	119,632,769	910,531,810		1,030,164,579	5,647,744
34. North Carolina	NC	L	17,707,744	191,553,632		209,261,376	2,721,750
35. North Dakota	ND	L	6,171,852	22,916,820		29,088,672	474,138
36. Ohio	OH	L	18,800,979	234,513,075		253,314,054	1,527,408
37. Oklahoma	OK	L	7,091,841	55,951,049		63,042,890	131,263
38. Oregon	OR	L	7,490,757	91,062,084		98,552,841	284,955
39. Pennsylvania	PA	L	33,284,331	273,726,332		307,010,663	2,333,983
40. Rhode Island	RI	L	2,378,649	25,591,532		27,970,181	876,835
41. South Carolina	SC	L	10,612,021	111,296,394		121,908,415	2,208,227
42. South Dakota	SD	L	7,803,798	44,660,842		52,464,640	
43. Tennessee	TN	L	11,986,435	110,754,295		122,740,730	873,166
44. Texas	TX	L	88,715,248	630,359,639		719,074,887	9,285,422
45. Utah	UT	L	5,636,572	68,789,097		74,425,669	281,987
46. Vermont	VT	L	1,745,360	16,104,094		17,849,454	
47. Virginia	VA	L	33,385,098	203,011,706		236,396,804	2,603,708
48. Washington	WA	L	26,618,083	256,898,416		283,516,499	651,498
49. West Virginia	WV	L	1,678,648	28,543,125		30,221,773	534,943
50. Wisconsin	WI	L	7,264,692	76,167,336		83,432,028	810,380
51. Wyoming	WY	L	1,367,494	28,399,078		29,766,572	337,954
52. American Samoa	AS	N					
53. Guam	GU	L	3,030	7,686,421		7,689,451	
54. Puerto Rico	PR	N	56,662			56,662	
55. U.S. Virgin Islands	VI	L	16,882			16,882	
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N	568,168	(4,262)		563,906	
58. Aggregate Other Aliens	OT	XXX	3,373,026	1,762,981		5,136,007	
59. Subtotal	XXX		1,109,029,775	8,910,497,221		10,019,526,996	84,364,173
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX		37,497	121		37,618	
94. Aggregate or other amounts not allocable by State	XXX		599,641			599,641	
95. Totals (Direct Business)	XXX		1,109,666,913	8,910,497,342		10,020,164,255	84,364,173
96. Plus Reinsurance Assumed	XXX		523,081,507			523,081,507	
97. Totals (All Business)	XXX		1,632,748,420	8,910,497,342		10,543,245,762	84,364,173
98. Less Reinsurance Ceded	XXX		277,437,758			277,437,758	
99. Totals (All Business) less Reinsurance Ceded	XXX		1,355,310,662	8,910,497,342		10,265,808,004	84,364,173
<b>DETAILS OF WRITE-INS</b>							
58001. ZZZ Oher Alien	XXX		3,373,026	1,762,981		5,136,007	
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		3,373,026	1,762,981		5,136,007	
9401. Parent Company Contribution for Employee Benefit Plans	XXX		599,641			599,641	
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX		599,641			599,641	

(a) Active Status Counts:

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

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

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

### PART 1 - ORGANIZATIONAL CHART

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

New York Life Insurance and Annuity Corporation (91596) (DE)  
 NYLIFE Insurance Company of Arizona (81353) (AZ)  
 New York Life Enterprises LLC (See page 12.2 for entity's org chart) (DE)  
 NYLIFE LLC (See page 12.2 for entity's org chart) (DE)  
 NYL Investors LLC (See page 12.3 for entity's org chart) (DE)  
 New York Life Investment Management Holdings LLC (See page 12.4 for entity's org chart) (DE)  
 NYLife Real Estate Holdings LLC (See page 12.10 for entity's org chart) (DE)  
 New York Life Group Insurance Company of NY (NY)  
 Life Insurance Company of North America (PA)  
     LINA Benefit Payments, Inc. (DE)  
 New York Life Benefit Payments LLC (DE)  
 NYL Real Assets LLC (DE)  
 NYL Emerging Manager LLC (DE)  
 NYL Wind Investments LLC (DE)  
 NYLIC HKP Member LLC (DE)  
 NYLIM Jacob Ballas India Holdings IV (MUS)  
 Flatiron RR LLC (DE)  
 Flatiron CLO 2013-1 -Ltd. (CYM)  
 Flatiron CLO 2015-1 Ltd (CYM)  
 Flatiron CLO 17 Ltd. (CYM)  
 Flatiron CLO 18 Ltd. (CYM)  
 Flatiron CLO 19 Ltd (CYM)  
 Flatiron CLO 20 Funding Ltd. (CYM)  
 Flatiron CLO 21 Ltd. (CYM)  
 Flatiron RR CLO 22 LLC (CYM)  
 Flatiron CLO 23 Ltd. (CYM)  
 Flatiron CLO 23 LLC. (DE)  
 Flatiron RR CLO 24 Ltd. (CYM)  
 Flatiron RR LLC, Manager Series (DE Series LLC) (DE)  
 Flatiron RR LLC, Retention Series (DE Series LLC) (DE)  
 Stratford CDO 2001-1 Ltd. (CYM)  
 Silver Spring, LLC (DE)  
     Silver Spring Associates, L.P. (PA)  
 SCP 2005-C21-002 LLC (DE)  
 SCP 2005-C21-003 LLC (DE)  
 SCP 2005-C21-006 LLC (DE)  
 SCP 2005-C21-007-LLC (DE)  
 SCP 2005-C21-008 LLC (DE)  
 SCP 2005-C21-009 LLC (DE)  
 SCP 2005-C21-017 LLC (DE)  
 SCP 2005-C21-018 LLC (DE)  
 SCP 2005-C21-021 LLC (DE)  
 SCP 2005-C21-025 LLC (DE)  
 SCP 2005-C21-031 LLC (DE)  
 SCP 2005-C21-036 LLC (DE)  
 SCP 2005-C21-041 LLC (DE)  
 SCP 2005-C21-043 LLC (DE)  
 SCP 2005-C21-044 LLC (DE)

SCP 2005-C21-048 LLC (DE)  
 SCP 2005-C21-061 LLC (DE)  
 SCP 2005-C21-063 LLC (DE)  
 SCP 2005-C21-067 LLC (DE)  
 SCP 2005-C21-069 LLC (DE)  
 SCP 2005-C21-070 LLC (DE)  
 NYMH-Ennis GP, LLC (DE)  
     NYMH-Ennis, L.P. (TX)  
 NYMH-Freeport GP, LLC (DE)  
     NYMH-Freeport, L.P. (TX)  
 NYMH-Houston GP, LLC (DE)  
     NYMH-Houston, L.P. (TX)  
 NYMH-Plano GP, LLC (DE)  
     NYMH-Plano, L.P. (TX)  
 NYMH-San Antonio GP, LLC (DE)  
     NYMH-San Antonio, L.P. (TX)  
 NYMH-Stephenville GP, LLC (DE)  
     NYMH-Stephenville, L.P. (TX)  
 NYMH-Taylor GP, LLC (DE)  
     NYMH-Taylor, L.P. (TX)  
 NYMH-Attleboro MA, LLC (DE)  
 NYMH-Farmingdale, NY, LLC (DE)  
 NYLMDC-King of Prussia GP, LLC (DE)  
     NYLMDC-King of Prussia Realty, LP (DE)  
 REEP-MF Salisbury Square Tower One TAF LLC (DE)  
     REEP-DRP Salisbury Square Tower One TAB JV LLC (DE)  
         Salisbury Square Tower One LLC (DE)  
 2015 DIL PORTFOLIO HOLDINGS LLC (DE)  
     PA 180 KOST RD LLC (DE)  
 2017 CT REO HOLDINGS LLC (DE)  
 Cortlandt Town Center LLC (DE)  
 REEP-HZ SPENCER LLC (DE)  
 REEP-IND 10 WEST AZ LLC (DE)  
 REEP-IND 4700 Nall TX LLC (DE)  
 REEP-IND Aegean MA LLC (DE)  
 REEP-IND Alpha TX LLC (DE)  
 REEP-IND MCP VIII NC LLC (DE)  
 REEP-IND CHINO CA LLC (DE)  
 REEP-IND FRANKLIN MA HOLDER LLC (DE)  
 REEP-IND FREEDOM MA LLC (DE)  
 REEP-IND Fridley MN LLC (MN)  
 REEP-IND 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-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)  
 REEP-IND ROMULUS MI LLC (Delaware)  
     REEP-NPD ROMULUS JV LLC  
 NJIND Raritan Center LLC (DE)

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

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

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New York Life Insurance Company (Parent) (continued)

MSSIV GP LLC (Delaware)  
MSSIV REIT Manager LLC (Delaware)  
MSSIV NYL Investor Member LLC (Delaware)  
Madison Square Strategic Investments Venture LP

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

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**New York Life Enterprises LLC**

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

**NYLIFE LLC**

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

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

### PART 1 - ORGANIZATIONAL CHART

#### NYL Investors LLC

NYL Investors U.K. Limited (GBR)  
 NYL Investors REIT Manager LLC (DE)  
 NYL Investors NCVAD II GP, LLC (DE)  
     McMorgan Northern California Value Add/Development Fund II, LP (DE)  
         MNCVAD II-MF HENLEY CA LLC (DE)  
             MNCVAD II-SP HENLEY JV LLC (DE)  
                 MNCVAD II-SP HENLEY OWNER LLC (DE)  
         MNCVAD II-OFC 770 L Street CA LLC (DE)  
         MNCVAD II-MF UNION CA LLC (DE)  
             MNCVAD II- HOLLIDAY UNION JV LLC (DE)  
         MNCVAD II-OFC HARBORS CA LLC (DE)  
             MNCVAD II-SEAGATE HARBORS LLC (DE)  
         MNCVAD II-OFC 630 K Street CA LLC (DE)  
 MSSDF GP LLC (DE)  
 MSSDF Member LLC (DE)  
     Madison Square Structured Debt Fund LP (DE)  
         MSSDF REIT LLC (DE)  
             MSSDF REIT Funding Sub I LLC (DE)  
             MSSDF REIT Funding Sub II LLC (DE)  
             MSSDF REIT Funding Sub III LLC (DE)  
             MSSDF REIT Funding Sub IV LLC (DE)  
             MSSDF REIT Funding Sub V LLC (DE)  
             MSSDF REIT Funding Sub VI LLC (Delaware)  
             MSSDF REIT Funding Sub VII 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)  
 MIREF Mill Creek, LLC (DE)  
 MIREF Gateway, LLC (DE)  
 MIREF Gateway Phases II and III, LLC (DE)  
 MIREF Delta Court, LLC (DE)  
 MIREF Fremont Distribution Center, LLC (DE)  
 MIREF Century, LLC (DE)  
 MIREF Newpoint Commons, LLC (DE)  
 MIREF Northsight, LLC (DE)  
 MIREF Riverside, LLC (DE)  
 MIREF Corporate Woods, LLC (DE)  
 Barton's Lodge Apartments, LLC (DE)  
 MIREF 101 East Crossroads, LLC (DE)  
     101 East Crossroads, LLC (DE)  
 MIREF Hawthorne, LLC (DE)  
 MIREF Auburn 277, LLC (DE)  
 MIREF Sumner North, LLC (DE)

MIREF Wellington, LLC (DE)  
 MIREF Warner Center, LLC (DE)  
 MADISON-MF Duluth GA LLC (DE)  
 MADISON-OFC Centerstone I CA LLC (DE)  
 MADISON-OFC Centerstone III CA LLC (DE)  
 MADISON-MOB Centerstone IV CA LLC (DE)  
 MADISON-OFC Centerpoint Plaza CA LLC (DE)  
 MADISON-IND Logistics NC LLC (DE)  
     MCPF-LRC Logistics LLC (DE)  
 MADISON-MF Desert Mirage AZ LLC (DE)  
 MADISON-OFC One Main Place OR LLC (DE)  
 MADISON-IND Fenton MO LLC (DE)  
 MADISON-IND Hitzert Roadway MO LLC (DE)  
 MADISON-MF Hoyt OR LLC (DE)  
 MADISON-RTL Clifton Heights PA LLC (DE)  
 MADISON-IND Locust CA LLC (DE)  
 MADISON-OFC Weston Pointe FL LLC (DE)  
 MADISON-SP Henderson LLC (DE)  
 MADISON-MF MCCADDEN CA LLC (DE)  
 MADISON-OFC 1201 WEST IL LLC (DE)  
     MADISON-MCCAFFERY 1201 WEST IL LLC (DE)  
 MADISON-MF CRESTONE AZ LLC (DE)  
 MADISON-MF TECH RIDGE TX LLC (DE)  
 MADISON-RTL SARASOTA FL, LLC (DE)  
 MADISON-MOB CITRACADO CA LLC (DE)  
 MADISON-ACG THE MEADOWS WA LLC (DE)  
     MADISON-MF THE MEADOWS JV LLC (DE)  
         MADISON-ACG THE MEADOWS OWNER LLC (DE)  
 Madison-MF Osprey QRS Inc. (DE)  
     Madison-MF Osprey NC GP LLC (DE)  
         Madison-MF Osprey NC LP (DE)

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

### PART 1 - ORGANIZATIONAL CHART

#### New York Life Investment Management Holdings LLC

## MacKay Shields LLC (DE)

- MacKay Shields Emerging Markets Debt Portfolio (DE)
- MacKay Shields Core Plus Opportunities Fund GP LLC (DE)
  - MacKay Shields Core Plus / Opportunities Fund LP (DE)
- MacKay Municipal Managers Opportunities GP LLC (DE)
  - MacKay Municipal Opportunities Master Fund, L.P. (DE)
  - MacKay Municipal Opportunities Fund, L.P. (DE)
- MacKay Municipal Managers Credit Opportunities GP, LLC (DE)
  - MacKay Municipal Credit Opportunities Master Fund, L.P. (DE)
  - MacKay Municipal Credit Opportunities Fund, L.P. (DE)
  - MacKay Municipal Credit Opportunities HL Fund, L.P. (DE)
- MacKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC (CYM)
  - MacKay Municipal Credit Opportunities HL (Cayman) Fund, LP (CYM)
- MacKay Municipal Short Term Opportunities Fund GP LLC (DE)
  - MacKay Municipal Short Term Opportunities Fund LP (DE)
- Plainview Funds plc (IRL)
- MacKay Shields High Yield Active Core Fund GP LLC (DE)
  - MacKay Shields High Yield Active Core Fund LP (DE)
- MacKay Shields Credit Strategy Fund Ltd (CYM)
- MacKay Shields Credit Strategy Partners LP (DE)
- MacKay Shields Defensive Bond Arbitrage Fund Ltd. (BMU)
- MacKay Shields Core Fixed Income Fund GP LLC (DE)
  - MacKay Shields Core Fixed Income Fund LP (DE)
- MacKay Shields Select Credit Opportunities Fund GP LLC (DE)
  - MacKay Shields Select Credit Opportunities Fund LP (DE)
- MacKay Shields (International) Ltd. (GBR)
- MacKay Shields (Services) Ltd. (GBR)
  - MacKay Shields UK LLP (GBR)
- MacKay Municipal Managers California Opportunities GP LLC (DE)
  - MacKay Municipal California Opportunities Fund, L.P. (DE)
- MacKay Municipal New York Opportunities GP LLC (DE)
  - MacKay Municipal New York Opportunities Fund, L.P. (DE)
  - MacKay Municipal Opportunity HL Fund, L.P. (DE)
- MacKay Municipal Capital Trading GP LLC (DE)
  - MacKay Municipal Capital Trading Master Fund, L.P. (DE)
  - MacKay Municipal Capital Trading Fund, L.P. (DE)
- MacKay Municipal Managers Strategic Opportunities GP LLC (DE)
  - MacKay Municipal Managers Strategic Opportunities Fund, L.P. (DE)
- MacKay Shields US Equity Market Neutral Fund GP LLC (DE)
  - MacKay Cornerstone US Equity Market Neutral Fund LP (DE)
- MacKay Shields Intermediate Bond Fund GP LLC (DE)
  - MacKay Shields Intermediate Bond Fund LP (DE)
- MacKay Municipal Managers Opportunities Allocation GP LLC (DE)
  - MacKay Municipal Opportunities Allocation Master Fund LP (DE)
  - MacKay Municipal Opportunities Allocation Fund A LP (DE)
  - MacKay Municipal Opportunities Allocation Fund B LP (DE)
- MacKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC (DE)
  - MacKay Municipal U.S. Infrastructure Opportunities Fund LP (DE)
- MacKay Municipal Managers High Yield Select GP LLC (DE)

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

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

### PART 1 - ORGANIZATIONAL CHART

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

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

### PART 1 - ORGANIZATIONAL CHART

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

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

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

### PART 1 - ORGANIZATIONAL CHART

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

<p>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)          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)          PASCIF GP, LLC (DE)          Private Advisors Small Company Coinvestment Fund, LP (DE)          Private Advisors Small Company Coinvestment Fund-ERISA, LP (DE)          PASCIF II GP, LLC (DE)          PA Small Company Coinvestment Fund II, LP (DE)          PA Small Company Coinvestment Fund II (Cayman), LP (CYM)          PASCIF Carry Parent, LLC (DE)          PASCIF 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)</p>	<p>NYL Workforce GP LLC (DE)          New York Life Investment Management LLC (DE)          NYLIM Fund II GP, LLC (DE)          NYLIM-TND, LLC (DE)          New York Life Investment Management Hong Kong Limited (CHN)          WFHG, GP LLC (DE)          Workforce Housing Fund I-2007, LP (DE)          Index IQ Holdings Inc. (DE)          IndexIQ LLC (DE)          IndexIQ Advisors LLC (DE)          IndexIQ Active ETF Trust (DE)IQ MacKay ESG Core Plus Bond ETF (DE)              IQ MacKay California Municipal Intermediate ETF (DE)              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 Global Equity R&amp;D Leaders ETF (DE)                      IQ Healthy Hearts ETF (DE)              IQ S&amp;P High Yield Low Volatility Bd ETF (DE)              IQ Candriam ESG International Equity ETF (DE)              IQ Candriam ESG US Equity ETF (DE)              IQ U.S. Large Cap R&amp;D Leaders ETF (DE)              IQ U.S. Mid Cap R&amp;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)</p>
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## SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

### PART 1 - ORGANIZATIONAL CHART

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

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

New York Life Investment Management Holdings LLC (continued)

Candriam Sustainable (LUX)  
    Candriam Sustainable Bond Global (LUX)  
    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 Global Essential Infrastructure Fund (AUS)  
    Ausbil IT - Ausbil Global SmallCap Fund (AUS)  
    Ausbil IT - MacKay Shields Multi-Sector Bond Fund (AUS)  
    Ausbil IT - Ausbil Long Short Focus Fund (AUS)  
NYLIFE Distributors LLC (DE)

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

### PART 1 - ORGANIZATIONAL CHART

#### NYLife Real Estate Holdings LLC

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

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

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

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
.0826	New York Life Group	66915	13-5582869	1583827	0000071633		New York Life Insurance Company	NY	UDP						
.0826	New York Life Group	91596	13-3044743	3683691	0000727136		New York Life Insurance and Annuity Corporation	DE	RE	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
.0826	New York Life Group	81353	52-1530175				NYLIFE Insurance Company of Arizona	AZ	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4199614				New York Life Enterprises LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4081725	2928649	0001270096		NYLIFE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			46-4293486		0001606720		NYL Investors LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206682		0001513831		New York Life Investment Management Holdings LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			27-0166422				NYLIFE Real Estate Holdings, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
.0826	New York Life Group	64548	13-2556568				New York Life Group Insurance Company of NY	NY	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
.0826	New York Life Group	65498	23-1503749				Life Insurance Company of North America	PA	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			06-1252418				LINA Benefit Payments, Inc.	DE	NIA	Life Insurance Company of North America	Ownership	100.000	New York Life Insurance Company	NO	
			47-2379075				New York Life Benefit Payments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2530753				NYL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							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	
							NYLIM Jacob Ballas India Holdings IV	MUS	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Flatiron RR LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			98-1075997				Flatiron CLO 2013-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1180305				Flatiron CLO 2015-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1330289				Flatiron CLO 17 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 18 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 19 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 20 Funding Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 21 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 22 LLC	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	12
							Flatiron CLO 23 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 23 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 24 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR LLC, Manager Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Flatiron RR LLC, Retention Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Stratford CDO 2001-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	8
							Silver Spring, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Silver Spring Associates, L.P.	PA	NIA	Silver Spring, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-002 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-003 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-006 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-007-LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-008 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-009 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-017 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-018 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-021 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-025 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-031 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-036 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-041 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-043 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-048 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							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	
							NVMH-Ennis GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NVMH-Ennis, L.P.	TX	NIA	NVMH-Ennis GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NVMH-Freepport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NVMH-Freepport, L.P.	TX	NIA	NVMH-Freepport GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NVMH-Houston GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NVMH-Houston, L.P.	TX	NIA	NVMH-Houston GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NVMH-Plano GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NVMH-Plano, L.P.	TX	NIA	NVMH-Plano GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NVMH-San Antonio GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NVMH-San Antonio, L.P.	TX	NIA	NVMH-San Antonio GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NVMH-Stephenville GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NVMH-Stephenville, L.P.	TX	NIA	NVMH-Stephenville GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NVMH-Taylor GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NVMH-Taylor, L.P.	TX	NIA	NVMH-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	
							REEP-DRP Salisbury Square Tower One TAB JV LLC	DE	NIA	REEP-DRP Salisbury Square Tower One TAB JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Salisbury Square Tower One LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NVMH-Attleboro MA, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NVMH-Farmingdale, NY, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NVLMDC-King of Prussia GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NVLMDC-King of Prussia Realty, LP	DE	NIA	NVLMDC 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	
							2017 CT REO HOLDINGS LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	37.692	New York Life Insurance Company	NO	
							Cortlandt Town Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HZ SPENCER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 4700 Nail TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			37-1768259				REEP-IND Aegean MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Alpha TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-2598877				REEP-IND MCP V111 NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND CHINO CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF STEWART AZ OLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF STEWART AZ	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND FRANKLIN MA HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			61-1738919				REEP-IND FREEDOM MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Fridley MN LLC	MN	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Kent LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND LYMAN MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			32-0442193				REEP-IND MCP 11 NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4607723				REEP-IND MCP 111 NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4626597				REEP-IND MCP 111 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	

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

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			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	Ownership	1.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	99.000	New York Life Insurance Company	NO	
			84-4028263							New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
							REEP-MF Issaquah WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Mount Vernon GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Mount Laurel NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF NORTH PARK CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AVERY OWNER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC LLC	DE	NIA	New York Life Insurance Company	Ownership	101.000	New York Life Insurance Company	NO	
							REEP-MF 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 11 AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Flemington NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Mill Creek NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			85-3592979				REEP-RTL NPM GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP OFC 515 Post Oak TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance Company	Ownership	39.000	New York Life Insurance Company	NO	
										New York Life Insurance and Annuity Corporation	Ownership	61.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
										New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	REEP-RTL DTC-S VA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND ROMULUS MI LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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

**SCHEDULE Y**

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

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							REEP-IND ROMULUS JV LLC	DE	NIA	REEP-IND ROMULUS MI LLC	Ownership	87.140		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	
							NYLIFE Office Holdings Acquisition REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIFE Office Holdings Acquisition REIT LLC	DE	NIA	NYLIFE Office Holdings Acquisition REIT 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	
							MSVEF Feeder LP	DE	NIA	MSVEF Investor LLC	Ownership	55.560	New York Life Insurance Company	NO	
							MSVEF REIT LP	DE	NIA	MSVEF Feeder LP	Ownership	55.560	New York Life Insurance Company	NO	
							Madison Square Value Enhancement Fund LP	DE	NIA	MSVEF REIT LP	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 WA 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	
							MSVEF-SW Commerce 303 JV LP	DE	NIA	MSVEF-IND Commerce 303 AZ LP	Ownership	95.000	New York Life Insurance Company	NO	
			88-2404158				MSVEF-MF Pembroke Station GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF Pembroke Station PA LP (Delaware)								
			88-2389603				(MSVEFLP: 51%; GPLLC: 0%)	DE	NIA	MSVEF-MF Pembroke 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	

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**SCHEDULE Y**

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			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	
							MNCVAD II-SP HENLEY OWNER 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 OWNER LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-OFI 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 II-OFI 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 II-MF UNION CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II- HOLLIDAY UNION JV LLC	DE	NIA	MNCVAD II-MF UNION CA LLC	Ownership	90.000	New York Life Insurance Company	NO	



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**SCHEDULE Y**

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							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	
			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	
			84-1781419				Madison Square Structured Debt Fund LP	DE	NIA	New York Life Insurance Company	Ownership	14.100	New York Life Insurance Company	NO	
			84-1797003				Madison Square Structured Debt Fund LP	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	26.300	New York Life Insurance Company	NO	
			84-1819107				MSSDF REIT LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1825208				MSSDF REIT Funding Sub I LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4113067				MSSDF REIT Funding Sub II LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4120070				MSSDF REIT Funding Sub III LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub IV LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-3760197				MSSDF REIT Funding Sub V LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	
							Madison Square Strategic Investments Venture LP (Delaware)	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSIV GP LLC (Delaware)	DE	NIA	Madison Square Strategic Investments Venture LP (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MSSIV REIT Manager LLC (Delaware)	DE	NIA	MSSIV GP LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC (Delaware)	DE	NIA	MSSIV REIT Manager LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			94-3390961				Madison Core Property Fund LP	DE	NIA	NYL Investors LLC	Management	0.000	New York Life Insurance Company	NO	9
			83-4025228				MCPF Holdings Manager LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4049223				MCPF MA Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND TAMARAC FL	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC BRICKELL FL LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Mill Creek, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway Phases II and III, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Delta Court, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Fremont Distribution Center, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Century, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Newport Commons, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Northlight, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Riverside, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Corporate Woods, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Bartons Lodge Apartments, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	90.000	New York Life Insurance Company	NO	
							MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Hawthorne, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Auburn 277, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Sumner North, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Wellington, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Warner Center, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Duluth GA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone I CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	

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

**SCHEDULE Y**

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

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							MADISON-OFC Centerstone III CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB Centerstone IV CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerpoint Plaza CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2279230				MADISON-IND Logistics NC LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2283899				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	
			83-4019048				MADISON-MF CRESTONE AZ LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF TECH RIDGE TX LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-RTL SARASOTA FL, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB CITRACADO CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-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	
			87-4097153				Madison-MF Osprey QRS Inc	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			87-4075458				Madison-MF Osprey NC GP LLC	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	99.000	New York Life Insurance Company	NO	
							Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey NC LP	Ownership	1.000	New York Life Insurance Company	NO	
							New York Life Investment Management Asia Limited	CYM	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4080466		0000061227		MackKay Shields LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Shields Emerging Markets Debt Portfolio	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-2850988				MackKay Shields Core Plus Opportunities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-2851036		0001502131		MackKay Shields Core Plus / Opportunities Fund LP	DE	NIA	MackKay Shields Core Plus Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676586				MackKay Municipal Managers Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2332835		0001432467		MackKay Municipal Opportunities Master Fund, L.P.	DE	NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			22-2267512		0001432468		MackKay Municipal Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676650				MackKay Municipal Managers Credit Opportunities GP, LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523736		0001460030		MackKay Municipal Credit Opportunities Master Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523739		0001460023		MackKay Municipal Credit Opportunities Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4019880		0001700102		MackKay Municipal Credit Opportunities HL Fund, L.P.	DE	NIA	MackKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1374021				MackKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	CYM	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	

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

**SCHEDULE Y**

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

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			98-1370729		0001710885		Mackay Municipal Credit Opportunities HL (Cayman) Fund, LP	CYM	NIA	Mackay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3040968				Mackay Municipal Short Term Opportunities Fund GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3041041		0001532022		Mackay Municipal Short Term Opportunities Fund LP	DE	NIA	Mackay Municipal Short Term Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Plainview Funds plc	JRL	NIA	Mackay Shields LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc	JRL	NIA	Mackay Shields LLC	Board of Directors	0.000	New York Life Insurance Company	NO	
			27-3064248				Mackay Shields High Yield Active Core Fund GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Mackay Shields High Yield Active Core Fund LP	DE	NIA	Mackay Shields High Yield Active Core Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4248749		0001502130		Mackay Shields Credit Strategy Fund Ltd	CYM	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-0540507				Mackay Shields Credit Strategy Partners LP	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4357172	3859263			Mackay Shields Defensive Bond Arbitrage Fund Ltd.	BMJ	NIA	Mackay Shields LLC	Ownership	0.160	New York Life Insurance Company	NO	
					0001502133		Mackay Shields Defensive Bond Arbitrage Fund Ltd.	BMJ	NIA	New York Life Insurance Company	Ownership	14.780	New York Life Insurance Company	NO	
			45-2732939				Mackay Shields Core Fixed Income Fund GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2733007		0001529525		Mackay Shields Core Fixed Income Fund LP	DE	NIA	Mackay Shields Core Fixed Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1760156				Mackay Shields Select Credit Opportunities Fund GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4553436		0001703194		Mackay Shields Select Credit Opportunities Fund LP	DE	NIA	Mackay Shields Select Credit Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108933				Mackay Shields (International) Ltd.	GBR	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108959				Mackay Shields (Services) Ltd.	GBR	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108940				Mackay Shields UK LLP	GBR	NIA	Mackay Shields (International) Ltd.	Ownership	99.000	New York Life Insurance Company	NO	
			98-1108940				Mackay Shields UK LLP	GBR	NIA	Mackay Shields (Services) Ltd.	Ownership	1.000	New York Life Insurance Company	NO	
			47-3358622				Mackay Municipal Managers California Opportunities GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Mackay Municipal California Opportunities Fund, L.P.	DE	NIA	Mackay Municipal Managers California Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2401724				Mackay Municipal New York Opportunities GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4002797		0001685030		Mackay Municipal New York Opportunities Fund, L.P.	DE	NIA	Mackay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001700100		Mackay Municipal Opportunity HL Fund LP	DE	NIA	LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2575585				Mackay Municipal Capital Trading GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4846547				Mackay Municipal Capital Trading Master Fund, L.P.	DE	NIA	Mackay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1836504				Mackay Municipal Capital Trading Fund, L.P.	DE	NIA	Mackay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4932734				Mackay Municipal Managers Strategic Opportunities GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1846456		0001701742		Mackay Municipal Strategic Opportunities Fund LP	DE	NIA	Mackay Municipal Managers Strategic Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1728099				Mackay Shields US Equity Market Neutral Fund GP LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-4320205		0001510983		Mackay Cornerstone US Equity Market Neutral Fund LP	DE	NIA	Mackay Shields US Equity Market Neutral Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	

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**SCHEDULE Y**

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

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			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	
							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	
			83-3085547				MackKay Municipal Managers Opportunities Allocation Fund B LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3088001				MackKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	
			83-3010096				MackKay Municipal Managers High Yield Select GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2017635				MackKay Municipal High Yield Select Fund LP	DE	NIA	MackKay Municipal Managers High Yield Select GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2046842		0001783642		MackKay Flexible Income Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-0605318		0001811009		MackKay Multi-Asset Real Return Fund GP LLC	DE	NIA	MackKay Flexible Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Multi-Asset Real Return Fund LP	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Multi-Asset Income Fund GP LLC	DE	NIA	MackKay Multi-Asset Real Return Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Multi-Asset Income Fund LP	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal Managers High Income Opportunities GP LLC	DE	NIA	MackKay Multi-Asset Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal High Income Opportunities Fund LP	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Cascade CLO Manager LLC	DE	NIA	MackKay Municipal Managers High Income Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Holdings GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Holdings, LP	CYM	NIA	Cascade CLO Manager LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Advisors, LLC	DE	NIA	MKS CLO Holdings GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Shields Europe Investment Management Limited	IRL	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Shields European Credit Opportunity Fund Limited	NJ	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.000	New York Life Insurance Company	NO	
							MackKay Shields European Credit Opportunity Fund Limited	NJ	NIA	MackKay Shields LLC	Ownership	67.000	New York Life Insurance Company	NO	
			87-1580419				MKS Global Sustainable Emerging Markets Equities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1621347				Candriam Global Sustainable Emerging Markets Equities Fund LP	DE	NIA	MKS Global Sustainable Emerging Markets Equities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1598388				MKS Global Emerging Markets Equities Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1645818				Candriam Global Emerging Markets Equities Fund LP	DE	NIA	MKS Global Emerging Markets Equities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001453415		Cornerstone Capital Management Holdings LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	

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**SCHEDULE Y**

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

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							Madison Square Investors Asian Equity Market Neutral Fund GP, LLC	DE	NIA	Cornerstone Capital Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Cornerstone Capital Management Large-Cap Enhanced Index Fund GP, LLC	DE	NIA	Cornerstone Capital Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001329043		Cornerstone Capital Management Large-Cap Enhanced Index Fund, LP	DE	NIA	Cornerstone Capital Management Large-Cap Enhanced Index Fund GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Optimum Sub LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-1664787				Apogem Capital LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance Company	Ownership	21.900	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	78.100	New York Life Insurance Company	NO	
			26-2806813				MCF Co-Investment GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806864		0001538585		MCF Co-Investment GP LP	DE	NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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
							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	
							MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							MCF PD Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			98-1450997				MCF PD Fund LP	DE	NIA	MCF PD Fund GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF Senior Debt Fund 2019-I GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			83-4242231				MCF Senior Debt Fund 2019-I LP	DE	NIA	MCF Senior Debt Fund 2019-I GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							Warwick Seller Representative, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Young America Holdings, LLC	DE	NIA	Madison Capital Funding LLC	Ownership	36.350	New York Life Insurance Company	NO	
							YAC.ECOM Incorporated	MN	NIA	Young America Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
				2644154			Young America, LLC	MN	NIA	Young America Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Global Fulfillment Services, Inc.	AZ	NIA	Young America, LLC	Ownership	100.000	New York Life Insurance Company	NO	

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

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							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 EIF LLC	..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	
							GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	..DE	..NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	..NO	
							GPP V ECI Aggregator LP	..DE	..NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	Ownership	100.000	New York Life Insurance Company	..NO	
							GPP V G Blocker Holdco LP	..DE	..NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	..NO	
							GoldPoint Partners Private Debt V GenPar GP, LLC	..DE	..NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	..NO	
							GoldPoint Partners Private Debt Offshore V, LP	..CYM	..NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	..NO	
							GPP Private Debt V RS LP	..DE	..NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	..NO	
							GoldPoint Partners Private Debt V GenPar GP, LP	..DE	..NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	..NO	

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

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							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 Partners Canada III GenPar, Inc	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners 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 Partners 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	
							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	

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

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
							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	
							GPP Co-Invest VII GenPar, GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Co-Invest VII, GenPar LP	DE	NIA	GPP Co-Invest VII GenPar, GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment VII, LP	DE	NIA	GPP Co-Invest VII, GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001718352		GoldPoint Private Credit GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	
					0001441093		NYLCAP Select Manager GenPar, LP	DE	NIA	NYLCAP Select Manager GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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 (FVCI) II, LLC	MUS	NIA	New York Life Investment Management India Fund II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP India Funding III LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-Jacob Ballas Asset Management Co. III, LLC	MUS	NIA	NYLCAP India Funding III LLC	Ownership	24.660	New York Life Insurance Company	NO	3
					0001435025		NYLIM Jacob Ballas India Fund III, LLC	MUS	NIA	NYLIM-Jacob Ballas Asset Management Company III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas Capital India (FVCI) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India (FII) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Evolvement Asset Management, Ltd.	CYM	NIA	Apogem Capital LLC	Ownership	24.500	New York Life Insurance Company	NO	

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

**SCHEDULE Y**

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

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary 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 Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							EIF Managers Limited	MUS	NIA	Evolve Asset Management, Ltd.	Ownership	58.720	New York Life Insurance Company	NO	
							EIF Managers II Limited	MUS	NIA	Evolve Asset Management, Ltd.	Ownership	55.000	New York Life Insurance Company	NO	
							Tetra Opportunities Partners	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2631913				BMG PAMP GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2611868				BMG PA Private Markets (Delaware) LP	DE	NIA	BMG PAMP GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1503475				BMG Private Markets (Cayman) LP	CYM	NIA	BMG PAMP GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2641258				PACD MM, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2106547				PA Capital Direct, LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							ApCap Strategic Partnership I LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Credit Program Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1396530				PA Credit Program Carry, LLC	DE	NIA	PA Credit Program Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2572635				PACIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591793				PACIF Carry, LLC	DE	NIA	PACIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4877177		0001368975		Private Advisors Coinvestment Fund, LP	DE	NIA	PACIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-1662477		0001489910		Private Advisors Coinvestment Fund II, LP	DE	NIA	PACIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591588				PACIF II Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591860				PACIF II GP, LLC	DE	NIA	PACIF II Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-1360141		0001562375		Private Advisors Coinvestment Fund III, LP	DE	NIA	PACIF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2548534				PACIF III Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			80-0916710				PACIF III GP, LLC	DE	NIA	PACIF III Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4247870		0001646588		Private Advisors Coinvestment Fund IV, LP	DE	NIA	PACIF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV GP, LLC	DE	NIA	PACIF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4489053				PACIF IV Carry, LLC	DE	NIA	PACIF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PAMMF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-1689912		0001762448		PA Middle Market Fund, LP	DE	NIA	PAMMF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			03-0532213		0001322607		PA Hedged Equity Fund, L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Hedged Equity Fund (QP), L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			54-2051483		0001459910		Private Advisors Hedged Equity Fund (QP), L.P.	DE	NIA	Private Advisors Hedged Equity Fund (QP), L.P.	Other	0.000	New York Life Insurance Company	NO	7
			20-5904617				PASCF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-0892695				PA Strategic Opportunities Fund, LP	DE	NIA	PASCF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-0875251				PASCBF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Buyout Fund III, LP	DE	NIA	PASCBF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4838202		0001374891		PASCBF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Buyout Fund IV, LP	DE	NIA	PASCBF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-1662399		0001442524		PASCBF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2573409				PASCBF IV GP, LLC	DE	NIA	PASCBF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591925				PASCBF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Buyout Fund V, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-1799496		0001576987		Private Advisors Small Company Buyout V - ERISA Fund, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2714292				PASCBF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			35-2476750				PASCBF V GP, LLC	DE	NIA	PASCBF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCF VI Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4523581				PASCF VI GP, LLC	DE	NIA	PASCF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	

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**SCHEDULE Y**

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

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			46-4301623		0001595889		Private Advisors Small Company Private Equity Fund VI, LP	DE	NIA	PASCOPE 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	PASCOPE VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCOPE 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	PASCOPE 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	PASCOPE VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCOPE VII Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5442078				PASCOPE VII Carry, LLC	DE	NIA	PASCOPE VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCOPE 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	PASCOPE 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	PASCOPE VIII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1939809				PASCOPE 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	PASCOPE IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Private Equity Fund IX, (Cayman), LP	CYM	NIA	PASCOPE IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1516465				APEF X GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund X, LP	DE	NIA	APEF X GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	
			82-2582122				PA Real Assets Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Real Assets Carry II, LLC	DE	NIA	PA Real Assets Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4468334				PA Emerging Manager Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry, LLC	DE	NIA	PA Emerging Manager Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2884836				PA Emerging Manager Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry II, LLC	DE	NIA	PA Emerging Manager Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4146929				RIC I GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Richmond Coinvestment Partners I, LP	DE	NIA	RIC I GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4511149				RIC I Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I Carry, LLC	DE	NIA	RIC I Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4252449		0001646590		PASF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Secondary Fund V, LP	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	
							PARAF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5323045		0001656546		Private Advisors Real Assets Fund, LP	DE	NIA	PARAF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PARAF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5392508				PARAF Carry, LLC	DE	NIA	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	

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

**SCHEDULE Y**

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

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			47-5230804		0001660017		PASCCIF GP, LLC Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4614299		0001691962		Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	
			47-5472308				PASCCIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3120890				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209		0001721164		PARAF II GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1973380				Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1678206				PARAF III GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
					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
			20-1079864		0001459910		Private Advisors Hedged Equity Fund (QP), Ltd.	CYM	NIA	Apogem Capital LLC	Other	0.000	New York Life Insurance Company	NO	7
			98-0626772				Private Advisors Hedged Equity Master Fund, Ltd.	CYM	NIA	Private Advisors Hedged Equity Fund (QP), Ltd.	Other	0.000	New York Life Insurance Company	NO	7
			87-1875231				SAF GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1371149				Social Advancement Fund, LP	DE	NIA	SAF GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-5163324		0001605509		WTP GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1164867		0001605502		West Tower Partners, LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1164329				West Tower Partners, Ltd.	CYM	NIA	Apogem Capital LLC	Other	0.000	New York Life Insurance Company	NO	7
			83-2670366				West Tower Partners SPC	CYM	NIA	West Tower Partners, Ltd.	Other	0.000	New York Life Insurance Company	NO	7
			83-2634832				Washington Pike GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5036706				Washington Pike, LP	DE	NIA	Washington Pike GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5053710				RidgeLake Partners GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RidgeLake Partners, LP	DE	NIA	RidgeLake Partners GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NVLCAP Holdings (Mauritius)	MUS	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Jacob Ballas Capital India Pvt, Ltd.	MUS	NIA	NVLCAP Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company	NO	
							Industrial Assets Holdings Limited	MUS	NIA	NVLCAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	NO	
							JB Ceresra Investment Management LLP	MUS	NIA	NVLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	NO	
			22-3704242		0001103598		NYLIM Service Company LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Workforce GP LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206685		0001133639		New York Life Investment Management LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Fund II GP, LLC	DE	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-TND, LLC	DE	NIA	NYLIM Fund II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management Hong Kong Limited	CHN	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	NO	
					4643807		WIFG, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Workforce Housing Fund I - 2007, LP	DE	NIA	WIFG, GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							IndexIQ Holdings Inc.	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	74.370	New York Life Insurance Company	NO	
			02-0811751		0001483922		IndexIQ LLC	DE	NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company	NO	
			02-0811753		0001415996		IndexIQ Advisors LLC	DE	NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	NO	

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**SCHEDULE Y**

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

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						IndexIQ Active ETF Trust		DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	98.500	New York Life Insurance Company	NO	
						IQ MacKay ESG Core Plus Bond ETF		DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	98.580	New York Life Insurance Company	NO	
						IQ MacKay California Municipal Intermediate ETF		DE	NIA	New York Life Investment Management LLC	Ownership	47.800	New York Life Insurance Company	NO	
						IQ MacKay California Municipal Intermediate ETF		DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	48.780	New York Life Insurance Company	NO	
						IQ Winslow Focused Large Cap Growth ETF		DE	NIA	New York Life Investment Management LLC	Ownership	99.770	New York Life Insurance Company	NO	
						IQ Winslow Large Cap Growth ETF		DE	NIA	New York Life Investment Management LLC	Ownership	66.510	New York Life Insurance Company	NO	
						IndexIQ ETF Trust		DE	NIA	New York Life Insurance Company	Ownership	10.200	New York Life Insurance Company	NO	
						IQ 50 Percent Hedged FTSE International ETF		DE	NIA	New York Life Investment Management LLC	Ownership	51.160	New York Life Insurance Company	NO	
						IQ 500 International ETF		DE	NIA	New York Life Investment Management LLC	Ownership	97.450	New York Life Insurance Company	NO	
						IQ Chaikin US Large Cap ETF		DE	NIA	New York Life Investment Management LLC	Ownership	97.020	New York Life Insurance Company	NO	
						IQ Chaikin US Small Cap ETF		DE	NIA	New York Life Investment Management LLC	Ownership	84.020	New York Life Insurance Company	NO	
						IQ Clean Oceans ETF		DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	76.060	New York Life Insurance Company	NO	
						IQ Cleaner Transport ETF		DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	75.970	New York Life Insurance Company	NO	
						IQ Engender Equality ETF		DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	79.840	New York Life Insurance Company	NO	
						IQ Global Equity R&D Leaders ETF		DE	NIA	New York Life Investment Management LLC	Ownership	95.220	New York Life Insurance Company	NO	
						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		DE	NIA	New York Life Investment Management LLC	Ownership	54.570	New York Life Insurance Company	NO	
						IQ Candriam ESG International Equity ETF		DE	NIA	New York Life Investment Management Holdings LLC	Ownership	93.540	New York Life Insurance Company	NO	
						IQ Candriam ESG US Equity ETF		DE	NIA	New York Life Investment Management LLC	Ownership	84.940	New York Life Insurance Company	NO	
						IQ U.S. Large Cap R&D Leaders ETF		DE	NIA	New York Life Investment Management LLC	Ownership	94.930	New York Life Insurance Company	NO	
						IQ U.S. Mid Cap R&D Leaders ETF		DE	NIA	New York Life Investment Management LLC	Ownership	94.900	New York Life Insurance Company	NO	
						New York Life Investment Management Holdings International		LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
						New York Life Investment Management Holdings II International		LUX	NIA	New York Life Investment Management Holdings International	Ownership	100.000	New York Life Insurance Company	NO	
						Candriam Group		LUX	NIA	New York Life Investment Management Holdings II International	Ownership	100.000	New York Life Insurance Company	NO	
						CGH UK Acquisition Company Limited		GBR	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
						Tristan Capital Partners Holdings Limited		GBR	NIA	CGH UK Acquisition Company Limited	Ownership	49.000	New York Life Insurance Company	NO	
						Tristan Capital Holdings Limited		GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	40.000	New York Life Insurance Company	NO	
						Tristan Capital Partners LLP		GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
						EPI50 4 Co-Investment LLP		GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	50.000	New York Life Insurance Company	NO	
						EPI50 4 (GP) LLP		GBR	NIA	EPI50 4 Co-Investment LLP	Ownership	16.000	New York Life Insurance Company	NO	
						EPI50 4 Incentive Partners LLP		GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	4.700	New York Life Insurance Company	NO	
						CCP 5 Co-Investment LLP		GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	50.000	New York Life Insurance Company	NO	
						Tristan Capital Limited		GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
						Tristan Capital Partners LLP		GBR	NIA	Tristan Capital Limited	Ownership	92.000	New York Life Insurance Company	NO	
						CCP III Co-Investment (GP) Limited		GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
						CCP III Co-Investment LP		GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
						CCP IV Co-Investment LP		GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
						CCP III (GP) LLP		GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
						CCP III Incentive Partners (GP) Limited		GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
						CCP III Incentive Partners LP		GBR	NIA	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	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							CCP III (GP) LLP	.GBR	NIA	Curzon Capital Partners III (GP) Limited	Ownership	100.000	New York Life Insurance Company	.NO	
							EPISO 3 Co-Investment (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.NO	
							EPISO 3 Co-Investment LP	.GBR	NIA	EPISO 3 Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	.NO	
							EPISO 3 Incentive Partners (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.NO	
							EPISO 3 Incentive Partners LP	.GBR	NIA	EPISO 3 Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	.NO	
							EPISO 3 IOM Limited	.IMN	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.NO	
							CCP IV (GP) LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	.NO	
							Curzon Capital Partners IV (GP) Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.NO	
							CCP 5 GP LLP	.GBR	NIA	Tristan Capital Partners LLP	Ownership	33.000	New York Life Insurance Company	.NO	
							CCP 5 Pool Partnership GP Limited	.NJ	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.NO	
							CCP 5 Pool Partnership SLP	.NJ	NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	.NO	
							Tristan Capital Partners Asset Management Limited	.GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.NO	
							TCP Poland Spolka z ograniczona odpowiedzialnoscia	.POL	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	.NO	
							TCP Co-Investment (GP) S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.NO	
							TCP Co-Investment SCSP	.LUX	NIA	TCP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	.NO	
							TCP Incentive Partners SCSP	.LUX	NIA	TCP Co-Investment (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	.NO	
							TCP Incentive Partners (GP) S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.NO	
							German Property Performance Partners Investors Feeder Verwaltungs GmbH	.DEU	NIA	TCP Incentive Partners (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	.NO	
							EPISO 4 (GP) S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.NO	
							EPISO 4 (GP) II S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	.NO	
							Tristan (Holdings) Limited	.GBR	NIA	CGH UK Acquisition Company Limited	Ownership	40.000	New York Life Insurance Company	.NO	
							EPISO 3 Feeder (GP) Limited	.GBR	NIA	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	.NO	
							CCP V Feeder (GP) LLP	.GBR	NIA	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	.NO	
							EPISO 4 Feeder (GP) LLP	.GBR	NIA	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	.NO	
							CCP 5 Feeder LLP	.GBR	NIA	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	.NO	
							Tristan Global Securities GP Limited	.CYM	NIA	Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	.NO	
							Tristan Global Securities LP	.CYM	NIA	Tristan Global Securities GP Limited	Ownership	40.000	New York Life Insurance Company	.NO	
							Candriam Luxco S.á.r.l.	.LUX	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	.NO	
							Candriam Luxembourg	.LUX	NIA	Candriam Group	Ownership	90.504	New York Life Insurance Company	.NO	
							Candriam Belgium	.BEL	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	.NO	
							Candriam France	.FRA	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	.NO	
							Candriam Monétaire SICAV	.FRA	NIA	Candriam Belgium	Ownership	2.750	New York Life Insurance Company	.NO	
							Candriam Monétaire SICAV	.FRA	NIA	Candriam France	Ownership	2.280	New York Life Insurance Company	.NO	
							Candriam Monétaire SICAV	.FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	.NO	
							Candriam Switzerland LLC	.CHE	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	.NO	
							Candriam GP	.LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	.NO	
							KTA Holdco	.LUX	NIA	Candriam Luxembourg	Ownership	66.670	New York Life Insurance Company	.NO	
							KTA Holdco	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	.NO	
							Kartesia Management SA	.LUX	NIA	KTA Holdco	Ownership	33.000	New York Life Insurance Company	.NO	
							Kartesia UK Ltd.	.GBR	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	.NO	
							Kartesia Belgium	.BEL	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	.NO	
							Kartesia Credit FFS	.FRA	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	.NO	
							Kartesia GP III	.LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	.NO	
							Kartesia Credit Opportunities III S.C.A., SICAV-SIF	.LUX	NIA	Kartesia GP III	Ownership	100.000	New York Life Insurance Company	.NO	
							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	

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

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
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							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 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	35.000	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	2.700	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Europe Equity	LUX	NIA	Cordius CIG	Ownership	21.000	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Japan Equity	LUX	NIA	Cordius CIG	Ownership	13.000	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Sovereign Euro Bond	LUX	NIA	Cordius CIG	Ownership	58.000	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	
							Candriam Bonds	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.230	New York Life Insurance Company	NO	
							Candriam Bonds Capital Securities	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Credit Alpha	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	23.060	New York Life Insurance Company	NO	
							Candriam Bonds Credit Alpha	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Debt Local Currencies	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Total Return	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Euro Long Term	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds International	LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Diversified Futures	LUX	NIA	Cordius CIG	Ownership	2.160	New York Life Insurance Company	NO	
							Candriam Equities L	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.090	New York Life Insurance Company	NO	
							Candriam Equities L EMU Innovation	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Risk Arbitrage Opportunities	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	14.090	New York Life Insurance Company	NO	
							Candriam Equities L Risk Arbitrage Opportunities	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam GF	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	52.300	New York Life Insurance Company	NO	



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

**SCHEDULE Y**

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

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							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	
							Ausbil Global Essential Infrastructure Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	17.850	New York Life Insurance Company	NO	
							Ausbil IT - Ausbil Global SmallCap Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	28.230	New York Life Insurance Company	NO	
							Ausbil IT - MacKay Shields Multi-Sector Bond Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	98.740	New York Life Insurance Company	NO	
							Ausbil IT Ausbil Long Short Focus Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	11.600	New York Life Insurance Company	NO	
			56-2412827		0000914898		NYLIFE Distributors LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0169511	3663273			Huntsville NYL LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							CC Acquisitions, LP	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-1724274				REEP-IND Cedar Farms TN LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-3561738				REEP-IND Continental NC LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			35-2496884				LRC-Patriot, 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	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 4 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 1-2-3 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 17, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 20, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Mantua Grove LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Lot 1.01 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND NJ LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND JV LLC	DE	NIA	REEP-IND NJ LLC	Ownership	93.000	New York Life Insurance Company	NO	
							NJIND Hook Road LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue Urban Renewal LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Corbin Street LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2951535				REEP-MF Cumberland TN LLC	DE	NIA	NYLIFE 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	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Marina Landing WA LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SP Marina Landing LLC	DE	NIA	REEP-MF Marina Landing WA LLC	Ownership	98.000	New York Life Insurance Company	NO	
							REEP-MF Mira Loma II TX LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Mira Loma II, LLC	DE	NIA	REEP-MF Mira Loma II TX LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-MF Summitt Ridge CO LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Woodridge IL LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OF Centerpointe VA LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Centerpointe Fairfax Holdings LLC	DE	NIA	REEP-OF Centerpointe VA LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-OFC 575 Lex NY LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 575 Lex NY GP LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Maple REEP-OFC 575 Lex Holdings LP	DE	NIA	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Maple REEP-OFC 575 Lex Owner LLC	DE	NIA	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-RTL SASI GA LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Bradford PA LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Royal Centre GA LLC	DE	NIA	NYLIFE Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	



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

**SCHEDULE Y**

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

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							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	
							3685 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-MJ 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-MJ Fayetteville NC LLC	Ownership	85.000	New York Life Insurance Company	NO	
							501 Fayetteville Owner LLC	DE	NIA	501 Fayetteville JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MJ SOUTH GRAHAM NC LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM JV LLC	DE	NIA	REEP-MJ SOUTH GRAHAM NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM OWNER LLC	DE	NIA	401 SOUTH GRAHAM JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND COMMERCE CITY CO LLC	DE	NIA	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. NYLCAPIA Funding LLC owns 36% of non-voting carry shares.
3	Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAPIA Funding III LLC owns 31.36% of non-voting carry shares.
4	Investment Pool - Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
5	Reliance Relationship - Entire proceeds of the entity are invested in a funding agreement of the Company.
6	Energy Contracts and Aircraft Loans Investments - with 100% of the investments coming from the Company and its wholly owned affiliate New York Life Insurance and Annuity Corporation.
7	Control of this entity is pursuant to an investment management contract with Apogem Capital LLC, or affiliate, not through ownership of voting interests.
8	Investment Pool - Investment pool of mixed assets managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
9	Control of this entity is pursuant to a management contract with NYL Investors LLC.
10	Ausbil Investment Management Limited has sole authority over the management of the fund.
11	Investment Pool - Bankruptcy-remote special purpose investment pool vehicle for issuing notes.

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

Asterisk	Explanation
12 .....	Investment Pool - Investment pool of leveraged loans managed by Flatiron RR LLC, Manager Series. ....

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

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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









**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. ....	NO
--	----

Explanation:

- 1.
- 2.
- 3.
- 5.
- 6.
- 7.
- 8.
- 9.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]	
2. Medicare Part D Coverage Supplement [Document Identifier 365]	
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]	
9. Communication of Internal Control Related Matters Noted in Audit (2nd Quarter Only) [Document Identifier 222]	

**OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Amount due for undelivered securities .....	134,182	134,182		
2597. Summary of remaining write-ins for Line 25 from overflow page	134,182	134,182		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Deferred gains liability .....	5,200,608	5,980,257
2505. Other payable .....	4,327,846	777,471
2506. Reserves required on certain group annuity separate accounts .....	2,888,612	
2597. Summary of remaining write-ins for Line 25 from overflow page	12,417,066	6,757,728

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

**SCHEDULE A - VERIFICATION**

## Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	95,731,842	98,014,693
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....		
2.2 Additional investment made after acquisition .....		
3. Current year change in encumbrances .....		
4. Total gain (loss) on disposals .....		
5. Deduct amounts received on disposals .....		
6. Total foreign exchange change in book/adjusted carrying value .....		
7. Deduct current year's other than temporary impairment recognized .....		
8. Deduct current year's depreciation .....	1,141,426	2,282,851
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) .....	94,590,416	95,731,842
10. Deduct total nonadmitted amounts .....		
11. Statement value at end of current period (Line 9 minus Line 10) .....	94,590,416	95,731,842

**SCHEDULE B - VERIFICATION**

## Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year .....	14,314,663,800	14,955,268,892
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	1,550,029,907	2,292,798,797
2.2 Additional investment made after acquisition .....	135,317,524	199,364,701
3. Capitalized deferred interest and other .....	1,880,007	3,008,543
4. Accrual of discount .....	5,783,393	8,605,253
5. Unrealized valuation increase (decrease) .....	3,575,000	(3,463,266)
6. Total gain (loss) on disposals .....		4,111,710
7. Deduct amounts received on disposals .....	601,649,974	3,144,951,800
8. Deduct amortization of premium and mortgage interest points and commitment fees .....	34,780	79,030
9. Total foreign exchange change in book value/recorded investment excluding accrued interest .....		
10. Deduct current year's other than temporary impairment recognized .....	2,806,244	
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	15,406,758,633	14,314,663,800
12. Total valuation allowance .....		
13. Subtotal (Line 11 plus Line 12) .....	15,406,758,633	14,314,663,800
14. Deduct total nonadmitted amounts .....		
15. Statement value at end of current period (Line 13 minus Line 14) .....	15,406,758,633	14,314,663,800

**SCHEDULE BA - VERIFICATION**

## Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	3,120,163,858	2,318,128,754
2. Cost of acquired:		
2.1 Actual cost at time of acquisition .....	456,859,964	924,293,716
2.2 Additional investment made after acquisition .....	80,938,193	287,386,601
3. Capitalized deferred interest and other .....		397,813
4. Accrual of discount .....		344,912,438
5. Unrealized valuation increase (decrease) .....	52,999,106	731,712
6. Total gain (loss) on disposals .....	(5,653)	718,827,383
7. Deduct amounts received on disposals .....	264,858,676	31,517,697
8. Deduct amortization of premium and depreciation .....	28,023,896	464,291
9. Total foreign exchange change in book/adjusted carrying value .....	(3,150,852)	5,806,386
10. Deduct current year's other than temporary impairment recognized .....	2,273,669	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) .....	3,412,648,375	3,120,163,858
12. Deduct total nonadmitted amounts .....	449,624	23,888,617
13. Statement value at end of current period (Line 11 minus Line 12) .....	3,412,198,751	3,096,275,241

**SCHEDULE D - VERIFICATION**

## Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year .....	92,402,104,684	91,180,953,380
2. Cost of bonds and stocks acquired .....	10,187,991,729	21,727,333,868
3. Accrual of discount .....	74,662,892	152,835,362
4. Unrealized valuation increase (decrease) .....	(259,401,095)	259,530,724
5. Total gain (loss) on disposals .....	50,596,724	259,269,904
6. Deduct consideration for bonds and stocks disposed of .....	8,025,381,139	21,064,244,359
7. Deduct amortization of premium .....	39,592,585	93,732,751
8. Total foreign exchange change in book/adjusted carrying value .....	(382,581,830)	(130,799,214)
9. Deduct current year's other than temporary impairment recognized .....	33,145,223	26,326,197
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees .....	28,524,318	137,283,967
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) .....	94,003,778,475	92,402,104,684
12. Deduct total nonadmitted amounts .....		
13. Statement value at end of current period (Line 11 minus Line 12) .....	94,003,778,475	92,402,104,684

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

**SCHEDULE D - PART 1B**

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a) .....	57,825,404,109	21,531,947,259	18,490,022,641	174,923,604	57,825,404,109	61,042,252,331		58,520,850,216
2. NAIC 2 (a) .....	29,293,068,905	3,453,115,007	1,994,845,438	(323,404,832)	29,293,068,905	30,427,933,642		29,366,847,951
3. NAIC 3 (a) .....	2,601,382,897	57,763,158	121,169,576	(142,253,008)	2,601,382,897	2,395,723,471		2,509,321,454
4. NAIC 4 (a) .....	1,705,778,157	23,964,794	68,669,396	7,902,636	1,705,778,157	1,668,976,191		1,637,413,016
5. NAIC 5 (a) .....	311,731,052	3,873,427	33,543,408	(9,008,724)	311,731,052	273,052,347		398,857,727
6. NAIC 6 (a) .....	104,521,216	12,184,517	13,078,984	4,580,224	104,521,216	108,206,973		113,693,469
7. Total Bonds	91,841,886,336	25,082,848,162	20,721,329,443	(287,260,100)	91,841,886,336	95,916,144,955		92,546,983,833
<b>PREFERRED STOCK</b>								
8. NAIC 1 .....	81,356	2,707		(7,556)	81,356	76,507		
9. NAIC 2 .....	3,299,619	70,583		(763,810)	3,299,619	2,606,392		3,788,023
10. NAIC 3 .....								
11. NAIC 4 .....								
12. NAIC 5 .....								
13. NAIC 6 .....	37,190,834			129,063	37,190,834	37,319,897		37,380,345
14. Total Preferred Stock	40,571,809	73,290		(642,303)	40,571,809	40,002,796		41,168,368
15. Total Bonds and Preferred Stock	91,882,458,145	25,082,921,452	20,721,329,443	(287,902,403)	91,882,458,145	95,956,147,751		92,588,152,201

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

NAIC 1 \$ 2,974,209,346 ; NAIC 2 \$ 187,267,676 ; NAIC 3 \$ ; NAIC 4 \$ ; NAIC 5 \$ ; NAIC 6 \$

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**SCHEDULE DA - PART 1**

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals	951,013,626	xxx	950,288,726		

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	198,683,653	87,814,020
2. Cost of short-term investments acquired .....	952,236,185	463,018,486
3. Accrual of discount .....	799,417	251,610
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	(12,782)	802
6. Deduct consideration received on disposals .....	200,691,591	352,395,764
7. Deduct amortization of premium .....	1,257	5,501
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	951,013,625	198,683,653
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	951,013,625	198,683,653

**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	556,153,206
2. Cost Paid/(Consideration Received) on additions	36,320,441
3. Unrealized Valuation increase/(decrease)	319,727,077
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	11,894,453
6. Considerations received/(paid) on terminations	24,441,750
7. Amortization	(1,717,783)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	
9. Total foreign exchange change in Book/Adjusted Carrying Value	
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	897,935,644
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	897,935,644

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	(18,371)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	84,583
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	(53,644)
3.14 Section 1, Column 18, prior year	87,248 (140,892) (140,892)
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	(53,644)
3.24 Section 1, Column 19, prior year plus	87,248
3.25 SSAP No. 108 adjustments	(140,892) (140,892)
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)	66,212
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	66,212



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

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

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
94978*AT8	Long Bond Replication	1.C	100,000,000	649,381	(24,898,508)	02/27/2020	08/29/2022	Bond Forward		(25,530,483)	023135-BC-9	AMAZON.COM INC	1.E FE	649,381	631,976
				1,149,387	1,128,817						02361D-AS-9	AMEREN ILLINOIS COMPANY	1.F FE	1,149,387	1,128,817
											024836-AD-0	AMERICAN CAMPUS COMMUNITIES OPERAT	2.B FE	399,820	392,480
				399,820	392,480							AMERICAN HONDA FINANCE CORPORATION			
				249,561	240,675						02665W-CE-9	AMERICAN WATER CAPITAL CORP	1.G FE	249,561	240,675
				848,528	797,589						03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2.A FE	848,528	797,589
				149,846	140,751						03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2.A FE	149,846	140,751
				583,560	563,004						03040W-AQ-8	AMERICAN WATER CAPITAL CORP	2.A FE	583,560	563,004
				349,224	333,015						031162-CQ-1	AMGEN INC	2.A FE	349,224	333,015
				349,083	335,528						037735-CW-5	APPALACHIAN POWER CO	2.A FE	349,083	335,528
				349,434	339,031						037833-DK-3	APPLE INC	1.B FE	349,434	339,031
				97,416	96,161						046353-AN-8	ASTRAZENECA PLC	1.G FE	97,416	96,161
				360,202	336,564						046353-AN-8	ASTRAZENECA PLC	1.G FE	360,202	336,564
				205,849	192,322						046353-AN-8	ASTRAZENECA PLC	1.G FE	205,849	192,322
				498,665	480,805						046353-AN-8	ASTRAZENECA PLC	1.G FE	498,665	480,805
				948,704	910,480						049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	948,704	910,480
				100,221	95,840						049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	100,221	95,840
				150,305	143,760						049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	150,305	143,760
				50,086	47,920						049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	50,086	47,920
				250,279	239,600						049560-AN-5	ATMOS ENERGY CORPORATION	1.E FE	250,279	239,600
				149,659	141,278						05348E-BC-2	AVALONBAY COMMUNITIES INC	1.G FE	149,659	141,278
				49,768	47,093						05348E-BC-2	AVALONBAY COMMUNITIES INC	1.G FE	49,768	47,093
				950,000	909,502						055650-DN-5	BP CAPITAL MARKETS PLC	1.F FE	950,000	909,502
				149,957	143,759						06406R-AF-4	BANK OF NEW YORK MELLON/THE	1.E FE	149,957	143,759
				588,593	584,226						09247X-AN-1	BLACKROCK INC	1.D FE	588,593	584,226
				1,197,572	1,168,452						09247X-AN-1	BLACKROCK INC	1.D FE	1,197,572	1,168,452
				447,506	412,970						124857-AT-0	PARAMOUNT GLOBAL	2.B FE	447,506	412,970
				851,476	798,541						125523-AZ-3	CIGNA CORP	2.A FE	851,476	798,541
				1,199,275	1,151,472						126408-HH-9	CSX CORP	2.A FE	1,199,275	1,151,472
				700,000	673,127						14149Y-BJ-6	CARDINAL HEALTH INC	2.B FE	700,000	673,127
				50,246	47,597						142339-AH-3	CARLISLE COMPANIES INCORPORATED	2.B FE	50,246	47,597
				50,227	47,597						142339-AH-3	CARLISLE COMPANIES INCORPORATED	2.B FE	50,227	47,597
				199,549	190,388						142339-AH-3	CARLISLE COMPANIES INCORPORATED	2.B FE	199,549	190,388
				499,735	478,395						171340-AN-2	CHURCH & DWIGHT CO INC	2.A FE	499,735	478,395
				299,958	287,001						189054-AV-1	CLOROX COMPANY	2.A FE	299,958	287,001
				399,868	381,292						20030N-CA-7	COMCAST CORPORATION	1.G FE	399,868	381,292
				99,787	96,935						20030N-CH-2	COMCAST CORPORATION	1.G FE	99,787	96,935
				399,399	380,452						202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	399,399	380,452
												CONSOLIDATED EDISON COMPANY OF NEW			
				599,943	570,522						209111-FM-0	CONSOLIDATED EDISON COMPANY OF NEW	2.A FE	599,943	570,522
				1,149,927	1,129,139						209111-FP-3	CONSOLIDATED EDISON COMPANY OF NEW	1.G FE	1,149,927	1,129,139
				1,895,635	1,888,771						25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	1,895,635	1,888,771
				698,636	667,443						25468P-DV-5	WALT DISNEY CO	2.A FE	698,636	667,443
				249,950	238,813						26138E-AX-7	DR PEPPER SNAPPLE GROUP INC	2.B FE	249,950	238,813
				199,693	188,912						26441C-AX-3	DUKE ENERGY CORP	2.B FE	199,693	188,912
				668,169	614,120						26441Y-BA-4	DUKE REALTY LP	2.A FE	668,169	614,120
				288,597	283,440						26441Y-BA-4	DUKE REALTY LP	2.A FE	288,597	283,440
				499,557	472,680						26884A-BG-7	ERP OPERATING LP	1.G FE	499,557	472,680
				149,470	142,812						26884A-BJ-1	ERP OPERATING LP	1.G FE	149,470	142,812
				1,250,000	1,193,075						278062-AG-9	EATON CORPORATION	2.A FE	1,250,000	1,193,075
				207,544	194,856						278865-BD-1	ECOLAB INC	1.G FE	207,544	194,856
				156,324	146,142						278865-BD-1	ECOLAB INC	1.G FE	156,324	146,142
				415,090	389,712						278865-BD-1	ECOLAB INC	1.G FE	415,090	389,712
				399,874	391,676						28364D-AV-2	ENTERGY ARKANSAS LLC	1.F FE	399,874	391,676
				199,615	188,264						28364N-AU-2	ENTERGY MISSISSIPPI INC	1.F FE	199,615	188,264
				287,732	282,027						313747-AY-3	FEDERAL REALTY INVESTMENT TRUST	2.A FE	287,732	282,027
				1,136,006	1,070,259						369550-AZ-1	GENERAL DYNAMICS CORPORATION	1.G FE	1,136,006	1,070,259
				1,145,967	1,128,541						369550-BC-1	GENERAL DYNAMICS CORPORATION	1.G FE	1,145,967	1,128,541
				649,513	616,707						37045V-AN-0	GENERAL MOTORS CO	2.C FE	649,513	616,707
				950,000	944,823						377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	950,000	944,823
				401,679	397,820						377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	401,679	397,820

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

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

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
				604,462	596,730							377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	604,462	596,730
				700,930	646,458							377372-AN-7	GLAXOSMITHKLINE CAPITAL INC	1.F FE	700,930	646,458
				750,000	712,223							404280-BK-4	HSBC HOLDINGS PLC	1.G FE	750,000	712,223
				528,486	575,355							427866-AL-2	HERSHEY CO	1.E FE	528,486	575,355
				529,977	575,355							427866-AL-2	HERSHEY CO	1.E FE	529,977	575,355
				1,071,245	1,150,710							427866-AL-2	HERSHEY CO	1.E FE	1,071,245	1,150,710
				530,180	575,355							427866-AL-2	HERSHEY CO	1.E FE	530,180	575,355
				99,282	95,594							431282-AQ-5	HIGHWOODS REALTY LP	2.B FE	99,282	95,594
				399,429	381,512							437076-BT-8	HOME DEPOT INC	1.F FE	399,429	381,512
				647,176	613,633							443510-AH-5	HUBBELL INCORPORATED	2.A FE	647,176	613,633
				99,761	94,405							443510-AH-5	HUBBELL INCORPORATED	2.A FE	99,761	94,405
				349,164	330,418							443510-AH-5	HUBBELL INCORPORATED	2.A FE	349,164	330,418
				1,584,285	1,708,080							458180-AD-1	INTER-AMERICAN DEVELOPMENT BANK	1.A FE	1,584,285	1,708,080
				649,270	615,315							45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	1.G FE	649,270	615,315
				438,084	425,987							45866F-AF-1	INTERCONTINENTAL EXCHANGE INC	1.G FE	438,084	425,987
				700,000	663,670							46647P-AF-3	JPMORGAN CHASE & CO	1.F FE	700,000	663,670
				299,812	289,833							478160-CX-8	JOHNSON & JOHNSON	1.A FE	299,812	289,833
				199,695	191,180							487836-BU-1	KELLOGG COMPANY	2.B FE	199,695	191,180
				920,185	985,815							494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	920,185	985,815
				518,030	547,675							494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	518,030	547,675
				1,040,028	1,095,350							494368-AS-2	KIMBERLY-CLARK CORP	1.F FE	1,040,028	1,095,350
				99,766	97,282							49456B-AP-6	KINDER MORGAN INC	2.B FE	99,766	97,282
				49,394	48,121							50540R-AU-6	LABORATORY CORPORATION OF AMERICA	2.B FE	49,394	48,121
				849,358	818,049							50540R-AU-6	LABORATORY CORPORATION OF AMERICA	2.B FE	849,358	818,049
				498,159	477,690							524660-AY-3	LEGGETT & PLATT INC	2.B FE	498,159	477,690
				145,415	143,307							524660-AY-3	LEGGETT & PLATT INC	2.B FE	145,415	143,307
				674,682	668,766							524660-AY-3	LEGGETT & PLATT INC	2.B FE	674,682	668,766
				598,676	582,996							539439-AR-0	LLOYDS BANKING GROUP PLC	1.F FE	598,676	582,996
													MANUFACTURERS AND TRADERS TRUST CO			
				499,938	475,015							55279H-AQ-3	MARATHON OIL CORP	1.G FE	499,938	475,015
				1,447,180	1,415,650							565849-AP-1	MARATHON OIL CORP	2.C FE	1,447,180	1,415,650
				299,643	288,321							570535-AR-5	MARTEL CORPORATION	2.B FE	299,643	288,321
				597,327	573,792							571903-AY-9	MARRIOTT INTERNATIONAL INC	2.C FE	597,327	573,792
				799,312	763,312							573284-AQ-9	MARTIN MARIETTA MATERIALS INC	2.B FE	799,312	763,312
				49,929	49,308							576360-AJ-3	MASTERCARD INC	1.E FE	49,929	49,308
				729,447	715,185							57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC	2.A FE	729,447	715,185
				949,669	905,901							57772K-AD-3	MAXIM INTEGRATED PRODUCTS INC	2.A FE	949,669	905,901
				257,803	238,868							579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2.B FE	257,803	238,868
				401,672	382,188							579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2.B FE	401,672	382,188
				399,274	382,188							579780-AN-7	MCCORMICK & COMPANY INCORPORATED	2.B FE	399,274	382,188
				1,023,948	1,107,120							580135-BY-6	MCDONALD'S CORP	2.A FE	1,023,948	1,107,120
				150,117	144,174							59523U-AN-7	MID-AMERICA APARTMENTS LP	2.A FE	150,117	144,174
				723,482	696,841							59523U-AN-7	MID-AMERICA APARTMENTS LP	2.A FE	723,482	696,841
				260,144	279,733							604059-AE-5	3M COMPANY	1.E FE	260,144	279,733
				511,182	559,465							604059-AE-5	3M COMPANY	1.E FE	511,182	559,465
				103,118	111,893							604059-AE-5	3M COMPANY	1.E FE	103,118	111,893
				400,000	379,328							606822-AR-5	mitsubishi UFJ FINANCIAL GROUP INC	1.G FE	400,000	379,328
													mitsubishi UFJ FINANCIAL GROUP INC			
				100,000	96,427							606822-AV-6	mitsubishi UFJ FINANCIAL GROUP INC	1.G FE	100,000	96,427
				338,867	331,286							615369-AM-7	MOODYS CORPORATION	2.A FE	338,867	331,286
				1,047,627	984,932							637417-AK-2	NATIONAL RETAIL PROPERTIES INC	2.A FE	1,047,627	984,932
													NATIONAL RURAL UTILITIES COOPERATI			
				149,747	143,421							637432-NP-6	NATIONAL RURAL UTILITIES COOPERATI	1.E FE	149,747	143,421
				200,000	189,004							66765R-CE-4	NORTHWEST NATURAL GAS COMPANY	1.F FE	200,000	189,004
				299,835	276,681							68389X-BN-4	ORACLE CORPORATION	2.B FE	299,835	276,681
				249,801	245,033							683506-BP-1	PPG INDUSTRIES INC	2.A FE	249,801	245,033
				649,907	616,902							69353R-FG-8	PNC BANK NATIONAL ASSOCIATION	1.F FE	649,907	616,902
				249,398	238,250							69353R-FJ-2	PNC BANK NATIONAL ASSOCIATION	1.F FE	249,398	238,250
				867,131	819,936							695156-AT-6	PACKAGING CORP OF AMERICA	2.B FE	867,131	819,936
				648,995	632,710							713448-DY-1	PEPSICO INC	1.E FE	648,995	632,710
				200,554	193,546							742718-EV-7	PROCTER & GAMBLE COMPANY	1.D FE	200,554	193,546
				599,339	580,638							742718-EV-7	PROCTER & GAMBLE COMPANY	1.D FE	599,339	580,638

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

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

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
				878,000	857,209							74432Q-CC-7	PRUDENTIAL FINANCIAL INC	1.G FE	878,000	857,209
				598,567	584,928							74456Q-BU-9	PUBLIC SERVICE ELECTRIC AND GAS CO	1.F FE	598,567	584,928
				600,000	569,778							74460D-AC-3	PUBLIC STORAGE	1.F FE	600,000	569,778
				497,881	476,050							75973Q-AA-5	RENAISSANCE FINANCE INC	1.G FE	497,881	476,050
				398,451	380,840							75973Q-AA-5	RENAISSANCE FINANCE INC	1.G FE	398,451	380,840
				249,484	238,025							75973Q-AA-5	RENAISSANCE FINANCE INC	1.G FE	249,484	238,025
				199,822	190,976							760759-AS-9	REPUBLIC SERVICES INC	2.B FE	199,822	190,976
				1,149,865	1,136,660							79466L-AF-1	SALESFORCE INC	1.F FE	1,149,865	1,136,660
				485,487	477,935							808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	485,487	477,935
				339,875	334,555							808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	339,875	334,555
				698,871	663,922							816851-BA-6	SEMPRA ENERGY	2.B FE	698,871	663,922
				499,060	476,540							82434B-AW-6	SHERWIN-WILLIAMS COMPANY (THE)	2.B FE	499,060	476,540
				104,928	94,375							845011-AA-3	SOUTHWEST GAS CORP	2.A FE	104,928	94,375
				1,348,605	1,274,063							845011-AA-3	SOUTHWEST GAS CORP	2.A FE	1,348,605	1,274,063
				400,000	379,912							86562M-AR-1	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	400,000	379,912
				50,000	47,472							86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	50,000	47,472
				99,911	94,944							86562M-AY-6	SUMITOMO MITSUI FINANCIAL GROUP IN	1.G FE	99,911	94,944
				398,876	380,800							871829-BF-3	SYSCO CORPORATION	2.B FE	398,876	380,800
				400,985	391,612							87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	400,985	391,612
				175,454	171,330							87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	175,454	171,330
				1,000,000	979,030							87938W-AT-0	TELEFONICA EMISIONES SAU	2.C FE	1,000,000	979,030
				1,998,994	1,968,160							87971M-BF-9	TELLUS CORPORATION	2.A FE	1,998,994	1,968,160
				577,854	573,870							882508-BC-7	TEXAS INSTRUMENTS INC	1.E FE	577,854	573,870
				96,262	95,645							882508-BC-7	TEXAS INSTRUMENTS INC	1.E FE	96,262	95,645
				1,046,398	1,009,775							88579Y-AY-7	3M CO	1.E FE	1,046,398	1,009,775
				726,707	709,320							89236T-EM-3	TOYOTA MOTOR CREDIT CORP	1.E FE	726,707	709,320
				747,427	726,653							893574-AK-9	TRANSCONTINENTAL GAS PIPE LINE COM	2.A FE	747,427	726,653
				49,832	48,118							902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	49,832	48,118
				344,450	336,826							902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	344,450	336,826
				50,087	48,118							902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	50,087	48,118
				150,000	144,354							902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	150,000	144,354
				99,983	96,236							902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	99,983	96,236
				497,858	481,180							902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	497,858	481,180
				49,849	48,118							902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	49,849	48,118
				348,940	336,826							902133-AU-1	TYCO ELECTRONICS GROUP SA	1.G FE	348,940	336,826
				201,106	191,650							902494-BC-6	TYSON FOODS INC	2.B FE	201,106	191,650
				549,597	527,038							902494-BC-6	TYSON FOODS INC	2.B FE	549,597	527,038
				699,124	667,233							90265E-AM-2	UDR INC	2.A FE	699,124	667,233
				49,090	47,229							90265E-AN-0	UDR INC	2.A FE	49,090	47,229
				1,981,432	1,949,360							904764-BC-0	UNILEVER CAPITAL CORP	1.E FE	1,981,432	1,949,360
				695,643	682,276							904764-BC-0	UNILEVER CAPITAL CORP	1.E FE	695,643	682,276
				948,369	907,288							906548-CM-2	UNION ELECTRIC CO	1.F FE	948,369	907,288
				339,843	340,925							911312-BM-7	UNITED PARCEL SERVICE INC	1.F FE	339,843	340,925
				299,262	292,221							911312-BM-7	UNITED PARCEL SERVICE INC	1.F FE	299,262	292,221
				949,775	914,176							91159H-HR-4	US BANCORP	1.F FE	949,775	914,176
				1,697,180	1,680,501							91159H-HS-2	US BANCORP	1.F FE	1,697,180	1,680,501
				1,196,846	1,180,440							91324P-CY-6	UNITEDHEALTH GROUP INC	1.F FE	1,196,846	1,180,440
				752,352	748,185							92343V-DY-7	VERIZON COMMUNICATIONS INC	2.A FE	752,352	748,185
				746,918	716,775							92826C-AH-5	VISA INC	1.D FE	746,918	716,775
				649,993	623,142							94106L-BE-8	WASTE MANAGEMENT INC	2.A FE	649,993	623,142
				402,172	379,484							95000U-2A-0	WELLS FARGO & COMPANY	2.A FE	402,172	379,484
				699,697	677,439							961214-DK-6	WESTPAC BANKING CORP	1.D FE	699,697	677,439
				149,683	143,645							961214-DW-0	WESTPAC BANKING CORP	1.D FE	149,683	143,645
				199,947	189,604							96145D-AD-7	WESTROCK CO	2.B FE	199,947	189,604
				649,893	616,213							96145D-AD-7	WESTROCK CO	2.B FE	649,893	616,213
				1,098,925	1,073,072							96145D-AH-8	WESTROCK CO	2.B FE	1,098,925	1,073,072
				449,274	425,903							976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1.G FE	449,274	425,903

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

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

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
				200,577	189,290							976826-BL-0	WISCONSIN POWER AND LIGHT COMPANY	1.G FE	200,577	189,290
				624,955	612,645							98978V-AL-7	ZOETIS INC	2.A FE	624,955	612,645
				847,404	801,151							98978V-AL-7	ZOETIS INC	2.A FE	847,404	801,151
				2,100,000	2,103,398							649840-B#-1	NEW YORK STATE ELECTRIC & GAS CORP	1.G	2,100,000	2,103,398
				3,500,000	3,398,523							83569C-A*-3	SONOVA HOLDING AG	2.A	3,500,000	3,398,523
949746K(89)	Long Bond Replication	1.F	250,000,000	498,239	(48,418,656)	07/26/2021	04/19/2024	Bond Forward	(48,915,006)			0010EP-AN-8	JEP TEXAS INC	2.A FE	498,239	496,350
				4,322,096	4,282,010							05523U-AK-6	BAE SYSTEMS HOLDINGS INC	2.B FE	4,322,096	4,282,010
				1,400,000	1,340,934							114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,400,000	1,340,934
				1,831,774	1,716,396							114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,831,774	1,716,396
				2,997,001	2,957,640							195869-AP-7	COLONIAL PIPELINE CO	1.G FE	2,997,001	2,957,640
				1,000,000	940,830							225401-AM-0	CREDIT SUISSE GROUP AG	2.A FE	1,000,000	940,830
				1,649,034	1,617,677							233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC	1.G FE	1,649,034	1,617,677
				747,685	736,523							268317-AS-3	ELECTRICITE DE FRANCE SA	2.A FE	747,685	736,523
												276480-AJ-9	EASTERN GAS TRANSMISSION AND STORA	1.G FE	105,731	99,036
				105,731	99,036							276480-AJ-9	EASTERN GAS TRANSMISSION AND STORA	1.G FE	105,731	99,036
				34,891	32,682							276480-AJ-9	EASTERN GAS TRANSMISSION AND STORA	1.G FE	34,891	32,682
				999,150	991,320							46849L-TC-5	JACKSON NATIONAL LIFE GLOBAL FUND I	1.F FE	999,150	991,320
				1,049,366	1,016,663							60920L-AF-1	MONDELEZ INTERNATIONAL HOLDINGS NE	2.B FE	1,049,366	1,016,663
				1,498,099	1,485,120							638602-BP-6	NATIONWIDE BUILDING SOCIETY	1.E FE	1,498,099	1,485,120
				2,790,305	2,694,776							649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP	1.G FE	2,790,305	2,694,776
				2,549,196	2,151,665							6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II	1.D FE	2,549,196	2,151,665
				999,084	978,790							709599-BF-0	PENSKE TRUCK LEASING CO LP	2.B FE	999,084	978,790
				1,398,535	1,335,768							74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	1.E FE	1,398,535	1,335,768
				2,041,643	1,967,980							771196-BK-7	ROCHE HOLDINGS INC	1.C FE	2,041,643	1,967,980
				2,498,080	2,410,375							78462Q-AE-9	SP POWERASSETS LTD	1.B FE	2,498,080	2,410,375
				799,150	764,560							806213-AD-6	SCENTRE GROUP TRUST 1 / SCENTRE GR	1.F FE	799,150	764,560
				399,530	427,920							826200-AD-9	SIEMENS FINANCIERINGSMAT	1.E FE	399,530	427,920
				799,403	789,232							82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	799,403	789,232
				1,498,059	1,398,810							82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,498,059	1,398,810
				449,797	446,418							90351D-AB-3	UBS GROUP FUNDING JERSEY LTD	1.G FE	449,797	446,418
				1,348,900	1,328,603							90351D-AF-4	UBS GROUP FUNDING JERSEY LTD	1.G FE	1,348,900	1,328,603
				199,930	189,212							928668-BB-7	VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	199,930	189,212
				599,816	578,280							980236-AN-3	WOODSIDE FINANCE LTD	2.A FE	599,816	578,280
				9,500,000	9,222,350							02401B-AF-6	AMERICAN ASSETS TRUST LP	2.B FE	9,500,000	9,222,350
				5,000,000	5,045,024							05279H-AG-4	AUTOLIV ASP INC	2.B FE	5,000,000	5,045,024
				3,200,000	3,170,687							23357*-AB-7	DTE GAS COMPANY	1.F	3,200,000	3,170,687
				3,200,000	3,169,421							23386#-AH-5	DAIRY FARMERS OF AMERICA	2.B	3,200,000	3,169,421
				5,500,000	5,436,951							23386#-AK-8	DAIRY FARMERS OF AMERICA	2.B	5,500,000	5,436,951
				3,800,000	3,679,075							27731#-AF-2	EASTGROUP PROPERTIES INC	2.B	3,800,000	3,679,075
				900,000	899,386							34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	900,000	899,386
				5,900,000	5,883,253							353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	5,900,000	5,883,253
				8,000,000	7,861,422							37636#-AL-4	GIVALDAN UNITED STATES INC	2.C	8,000,000	7,861,422
				1,000,000	1,000,091							41242*-AT-9	HARDWOOD FUNDING LLC	1.G FE	1,000,000	1,000,091
				12,000,000	12,212,868							42241B-AD-1	HEARST COMMUNICATIONS INC	1.G	12,000,000	12,212,868
				14,400,000	13,955,694							45167R-B*-4	IDEX CORPORATION	2.A FE	14,400,000	13,955,694
				800,000	780,366							53700B-C*-3	LITTELFUSE INC	2.C	800,000	780,366
				1,600,000	1,596,587							553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	1,600,000	1,596,587
				100,000	98,317							56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	98,317
				600,000	589,902							56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	589,902
				2,200,000	2,224,880							56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,200,000	2,224,880
				3,000,000	2,935,124							56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,000,000	2,935,124
				1,300,000	1,258,762							59450#-AD-9	MICHIGAN GAS UTILITIES CORP	1.G	1,300,000	1,258,762
				1,100,000	1,065,107							60402#-AD-6	MINNESOTA ENERGY RESOURCES CORP	1.G	1,100,000	1,065,107
				1,400,000	1,402,344							70432*-AA-9	PAYCHEX OF NEW YORK LLC	2.A	1,400,000	1,402,344
				5,000,000	4,869,194							720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	5,000,000	4,869,194

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

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

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				11,000,000	10,761,964						720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	11,000,000	10,761,964
				3,043,798	2,935,081						720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	3,043,798	2,935,081
				2,600,000	2,528,699						74170*-AL-3	PRIME PROPERTY FUND LLC	1.F	2,600,000	2,528,699
				400,000	391,343						74264*-AC-0	PRISA LHC LLC	1.F	400,000	391,343
				900,000	880,523						74264*-AC-0	PRISA LHC LLC	1.F	900,000	880,523
				14,000,000	13,152,258						74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	14,000,000	13,152,258
				600,000	525,777						749868-BB-6	RREEF AMERICA REIT II INC	1.G	600,000	525,777
				1,400,000	1,398,422						775198-AP-5	ROGERS GROUP INC	2.C	1,400,000	1,398,422
				3,800,000	3,755,922						775198-AQ-3	ROGERS GROUP INC	2.C	3,800,000	3,755,922
				2,000,000	1,984,060						81725T-F#-2	SENSIENT TECHNOLOGIES CORPORATION	2.B	2,000,000	1,984,060
				800,000	818,027						864688-AG-7	SUEZ WATER RESOURCES LLC	1.F	800,000	818,027
				5,800,000	5,557,398						864688-AH-5	SUEZ WATER RESOURCES LLC	1.F	5,800,000	5,557,398
				5,100,000	4,795,763						87305N-A#-5	TTX COMPANY	1.F	5,100,000	4,795,763
				4,500,000	4,265,440						88259#-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	4,500,000	4,265,440
				3,750,000	3,702,197						91319#-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	3,750,000	3,702,197
				2,400,000	2,389,623						941848-DA-1	WATERS CORPORATION	2.B	2,400,000	2,389,623
				1,300,000	1,280,600						97670M-A*-7	WISCONSIN GAS LLC	1.F	1,300,000	1,280,600
				1,500,000	1,482,201						97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000	1,482,201
				6,000,000	5,815,717						F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	6,000,000	5,815,717
				5,000,000	4,942,134						F85688-AD-1	SONEPAR SA	2.A	5,000,000	4,942,134
				1,500,000	1,442,357						G03688-AW-6	ANGLIAN WATER SERVICES FINANCING P	1.G FE	1,500,000	1,442,357
				5,000,000	4,951,143						G1108#-AG-3	THE BRITISH LAND COMPANY PLC	1.F	5,000,000	4,951,143
				9,000,000	8,894,846						G2044#-BC-8	COMPASS GROUP PLC	1.G	9,000,000	8,894,846
				8,500,000	8,588,658						G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	8,500,000	8,588,658
				8,000,000	7,857,820						G5147*-AC-0	JOHNSON MATTHEY PLC	1.G	8,000,000	7,857,820
				16,000,000	15,875,390						G8228*-AD-4	SMITH & NEPHEW PLC	2.B	16,000,000	15,875,390
				1,500,000	1,487,324						Q3393*-AH-4	ELECTRANET PTY LTD	2.B	1,500,000	1,487,324
				700,000	693,412						Q3917#-AA-2	FLINDERS PORT HOLDINGS	2.B PL	700,000	693,412
				2,500,000	2,377,773						Q3920#-AJ-8	FONTERRA COOPERATIVE GROUP LIMITED	1.G FE	2,500,000	2,377,773
				9,000,000	8,974,734						Q39588-AJ-5	GAIF BOND ISSUER PTY LTD	1.G FE	9,000,000	8,974,734
				800,000	788,743						Q3971#-AA-7	GPT RE LTD	1.F FE	800,000	788,743
				6,500,000	6,314,031						Q3977*-AA-3	GENESIS ENERGY LIMITED	2.A FE	6,500,000	6,314,031
				4,400,000	4,432,597						Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	4,400,000	4,432,597
				1,000,000	982,594						Q6235#-AL-6	MIRVAC GROUP FINANCE LTD	1.G PL	1,000,000	982,594
94978*BE0	Long Bond Replication	1.G	300,000,000	4,043,360	(73,728,038)	10/05/2020	04/04/2023	Bond Forward	(77,771,315)		05583J-AF-9	BPCE SA	2.A FE	4,043,360	4,043,277
				3,597,816	3,596,760						22535W-AE-7	CREDIT AGRICOLE SA (LONDON BRANCH)	1.G FE	3,597,816	3,596,760
				3,718,993	3,656,081						23636T-AD-2	DANONE SA	2.A FE	3,718,993	3,656,081
				3,944,667	3,930,606						26874R-AG-3	ENI SPA	2.A FE	3,944,667	3,930,606
				2,250,000	2,262,375						33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	2,250,000	2,262,375
				3,599,304	3,607,128						40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	3,599,304	3,607,128
				4,994,404	5,030,050						5006EP-AJ-0	KOREA EAST-WEST POWER CO LTD	1.C FE	4,994,404	5,030,050
				5,998,424	6,005,940						65557C-AY-9	NORDEA BANK ABP	1.F FE	5,998,424	6,005,940
				9,300,000	9,190,446						74368C-AP-9	PROTECTIVE LIFE GLOBAL FUNDING	1.E FE	9,300,000	9,190,446
				807,426	802,984						756250-AB-5	RECKITT BENCKISER PLC	1.G FE	807,426	802,984
				499,198	503,725						82460C-AM-6	SHINHAN BANK	1.E FE	499,198	503,725
				3,294,274	3,299,637						928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	3,294,274	3,299,637
				3,500,000	3,488,178						038336-DB-9	APTARGROUP INC	2.B	3,500,000	3,488,178
				5,000,000	4,990,875						12541W-A*-1	CH ROBINSON WORLDWIDE INC	2.B	5,000,000	4,990,875
				12,300,000	12,412,902						18055#-AT-9	CLARION LION PROPERTIES FUND HOLDI	1.G	12,300,000	12,412,902
				3,100,000	3,122,370						220068-AB-2	CORPORATION SERVICE COMPANY	2.B	3,100,000	3,122,370
				4,987,880	5,001,456						278058-F*-8	EATON CORP	2.A	4,987,880	5,001,456
				5,300,000	5,287,249						311900-A#-1	FASTENAL COMPANY	1.G	5,300,000	5,287,249
				29,500,000	29,389,950						349553-BE-5	FORTIS INC	2.A	29,500,000	29,389,950
				2,000,000	1,996,933						44929#-AG-9	ICRE REIT HOLDINGS	2.B	2,000,000	1,996,933
				21,600,000	21,389,087						45167R-A#-1	IDEX CORPORATION	2.A FE	21,600,000	21,389,087
				12,000,000	12,020,677						46112T-C8-9	INTERTEK FINANCE PLC	2.A	12,000,000	12,020,677
				15,700,000	15,532,715						553530-A*-7	MSC INDUSTRIAL DIRECT CO INC	2.B	15,700,000	15,532,715

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

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

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
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
				5,900,000	5,978,026						775199-AM-2	ROGERS GROUP INC	2.C	5,900,000	5,978,026
				8,000,000	8,083,482						786584-AF-9	SAFRAN	2.A	8,000,000	8,083,482
				3,000,000	3,008,466						910637-T8-6	THE UNITED ILLUMINATING COMPANY	1.G	3,000,000	3,008,466
				12,000,000	11,940,793						G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	12,000,000	11,940,793
				90,000,000	89,912,817						G7332F-AD-5	RRPF ENGINE LEASING LIMITED AND RR	2.C FE	90,000,000	89,912,817
				1,800,000	1,802,750						G8781F-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2.A	1,800,000	1,802,750
				3,200,000	3,214,319						Q7724F-AE-8	POWERCO LIMITED	2.B FE	3,200,000	3,214,319
				98,507	98,195						07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	98,507	98,195
				49,254	49,098						07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	49,254	49,098
				49,254	49,098						07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	49,254	49,098
				1,975,000	1,985,863						33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	1,975,000	1,985,863
				99,981	100,198						40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	99,981	100,198
				519,781	516,921						75625Q-AB-5	RECKITT BENCKISER PLC	1.G FE	519,781	516,921
				549,118	554,098						82460C-AM-6	SHINHAN BANK	1.E FE	549,118	554,098
				1,547,311	1,549,830						928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	1,547,311	1,549,830
				9,000,000	8,983,575						12541W-A*-1	CH ROBINSON WORLDWIDE INC	2.B	9,000,000	8,983,575
				6,200,000	6,244,739						220068-AB-2	CORPORATION SERVICE COMPANY	2.B	6,200,000	6,244,739
				14,400,000	14,259,391						45167R-AF-1	IDEX CORPORATION	2.A FE	14,400,000	14,259,391
				10,400,000	10,289,187						553530-A*-7	MSC INDUSTRIAL DIRECT CO INC	2.B	10,400,000	10,289,187
				7,000,000	7,044,572						F85688-AB-5	SONEPAR SA	2.A	7,000,000	7,044,572
				2,500,000	2,518,309						G4622F-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	2,500,000	2,518,309
				8,000,000	7,960,529						G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	8,000,000	7,960,529
				16,000,000	16,036,947						G8228*-AC-6	SMITH & NEPHEW PLC	2.B	16,000,000	16,036,947
				14,000,000	13,915,926						G8228*-AJ-1	SMITH & NEPHEW PLC	2.B	14,000,000	13,915,926
				1,700,000	1,702,597						G8781F-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2.A	1,700,000	1,702,597
				3,000,000	3,005,161						G98508-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	3,000,000	3,005,161
				6,200,000	6,227,743						Q7724F-AE-8	POWERCO LIMITED	2.B FE	6,200,000	6,227,743
				3,000,000	3,005,501						Q91948-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	3,000,000	3,005,501
94978*BF7	Long Bond Replication	1.G	50,000,000	450,000	(12,048,689)	10/06/2020	04/04/2023	Bond Forward		(12,501,164)		FIVE CORNERS FUNDING TRUST	1.G FE	450,000	452,475
				799,868	791,488						46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	799,868	791,488
				5,000,000	4,990,875						12541W-A*-1	CH ROBINSON WORLDWIDE INC	2.B	5,000,000	4,990,875
				2,800,000	2,820,205						220068-AB-2	CORPORATION SERVICE COMPANY	2.B	2,800,000	2,820,205
				1,200,000	1,200,349						278058-F*-8	EATON CORP	2.A	1,200,000	1,200,349
				6,500,000	6,475,752						349553-B8-5	FORTIS INC	2.A	6,500,000	6,475,752
				2,945,000	3,102,466						42210*-BD-9	HE BUTT GROCERY	1.G	2,945,000	3,102,466
				294,000	301,769						42251F-AH-7	HEB GROCERY COMPANY, L.P.	1.G	294,000	301,769
				294,000	301,769						42251F-AH-7	HEB GROCERY COMPANY, L.P.	1.G	294,000	301,769
				1,800,000	1,797,240						449298-AG-9	ICRE REIT HOLDINGS	2.B	1,800,000	1,797,240
				10,000,000	10,017,231						461127-C8-9	INTERTEK FINANCE PLC	2.A	10,000,000	10,017,231
				1,300,000	1,317,192						775199-AM-2	ROGERS GROUP INC	2.C	1,300,000	1,317,192
				600,000	601,693						910637-T8-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000	601,693
				6,000,000	6,048,277						G20448-AY-1	COMPASS GROUP PLC	1.G	6,000,000	6,048,277
				3,500,000	3,525,632						G4622F-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000	3,525,632
				4,000,000	3,980,264						G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	4,000,000	3,980,264
				4,000,000	4,009,237						G8228*-AC-6	SMITH & NEPHEW PLC	2.B	4,000,000	4,009,237
				1,800,000	1,803,096						G98508-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,800,000	1,803,096
12607@NUO	Corporate Bond Replication	2.B	50,000,000	53,997,203	36,680,692	12/07/2021	12/20/2026	CD SWAP	921,736	99,292	912803-FT-5	TRANSPOWER NEW ZEALAND LIMITED	1.A	53,075,467	36,581,400
12607@VB3	Corporate Bond Replication	2.B	50,000,000	30,986,793	20,774,742	03/24/2022	06/20/2027	CD SWAP	671,035	(24,758)	912803-FM-0	TREASURY STRIP (PRIN)	1.A	30,315,758	20,799,500
				10,201,846	7,226,630						912810-SS-8	TREASURY STRIP	1.A	10,201,846	7,226,630
				24,311,042	17,583,000						912810-SS-8	TREASURY BOND	1.A	24,311,042	17,583,000
CDX 11	Treasury Bond	1.AZ	50,000,000	49,367,567	35,141,242	05/20/2022	06/20/2027	CD SWAP	173,582	(24,758)	912810-SS-8	TREASURY BOND	1.A	49,193,985	35,166,000
				28,759,516	20,197,944						912810-SS-8	TREASURY BOND	1.A	28,759,516	20,197,944
12607@RX0	Corporate Bond Replication	2.B	50,000,000	19,932,367	13,626,124	01/20/2022	12/20/2026	CD SWAP	955,125	99,292	912810-SS-8	TREASURY BOND	1.A	19,977,241	13,526,832
				20,218,604	14,453,260						912810-SS-8	TREASURY BOND	1.A	20,218,604	14,453,260
				19,834,115	14,066,400						912810-SS-8	TREASURY BOND	1.A	19,834,115	14,066,400
94978*BG5	Long Bond Replication	1.F	300,000,000	1,000,000	(73,857,342)	10/21/2020	04/18/2023	Bond Forward		(74,853,611)		FORTIS INC	2.A	1,000,000	996,270
				500,000	504,023						G20448-AY-1	COMPASS GROUP PLC	1.G	500,000	504,023

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

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

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions								
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held					
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value	
				500,000	503,662							G4622F-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000	503,662
				400,000	401,790							Q7724F-AE-8	POWERCO LIMITED	2.B FE	400,000	401,790
				200,000	200,367							Q9194B-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	200,000	200,367
				900,000	899,897							06659F-AC-1	BANNER SEVENTEEN LLC	2.B PL	900,000	899,897
				900,000	901,256							06659F-AD-9	BANNER SEVENTEEN LLC	2.B PL	900,000	901,256
				3,500,000	3,477,181							N1492B-AE-6	BOSKALIS FINANCE BV	2.B	3,500,000	3,477,181
				4,100,000	4,118,346							Q7724F-AE-8	POWERCO LIMITED	2.B FE	4,100,000	4,118,346
				500,000	499,943							06659F-AC-1	BANNER SEVENTEEN LLC	2.B PL	500,000	499,943
				500,000	500,698							06659F-AD-9	BANNER SEVENTEEN LLC	2.B PL	500,000	500,698
				6,000,000	5,977,617							349553-BB-5	FORTIS INC	2.A	6,000,000	5,977,617
				206,000	211,443							42251F-AH-7	HEB GROCERY COMPANY, L.P.	1.G	206,000	211,443
				206,000	211,443							42251F-AH-7	HEB GROCERY COMPANY, L.P.	1.G	206,000	211,443
				1,000,000	1,002,822							910637-TB-6	THE UNITED ILLUMINATING COMPANY	1.G	1,000,000	1,002,822
				6,000,000	6,048,277							G2044B-AY-1	COMPASS GROUP PLC	1.G	6,000,000	6,048,277
				3,500,000	3,525,632							G4622F-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000	3,525,632
				3,000,000	2,985,198							G5147F-AB-2	JOHNSON MATTHEY PLC	1.G	3,000,000	2,985,198
				1,800,000	1,803,096							G9850B-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,800,000	1,803,096
				2,000,000	1,986,961							N1492B-AE-6	BOSKALIS FINANCE BV	2.B	2,000,000	1,986,961
				3,900,000	3,917,451							Q7724F-AE-8	POWERCO LIMITED	2.B FE	3,900,000	3,917,451
				2,400,000	2,404,400							Q9194B-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,400,000	2,404,400
				2,700,000	2,699,691							06659F-AC-1	BANNER SEVENTEEN LLC	2.B PL	2,700,000	2,699,691
				2,700,000	2,703,768							06659F-AD-9	BANNER SEVENTEEN LLC	2.B PL	2,700,000	2,703,768
				6,906,021	6,927,816							57169F-AV-9	MARS INC	1.F	6,906,021	6,927,816
				3,000,000	2,947,978							63486F-AA-9	NATIONAL BASKETBALL ASSOCIATION IN	1.G FE	3,000,000	2,947,978
				7,500,000	7,560,346							G2044B-AY-1	COMPASS GROUP PLC	1.G	7,500,000	7,560,346
				5,000,000	5,036,618							G4622F-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	5,000,000	5,036,618
				10,500,000	10,431,543							N1492B-AE-6	BOSKALIS FINANCE BV	2.B	10,500,000	10,431,543
				3,000,000	3,024,138							G2044B-AY-1	COMPASS GROUP PLC	1.G	3,000,000	3,024,138
				2,000,000	2,014,647							G4622F-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	2,000,000	2,014,647
				1,800,000	1,803,096							G9850B-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,800,000	1,803,096
				1,200,000	1,202,200							Q9194B-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	1,200,000	1,202,200
				1,349,368	1,333,260							00913R-AC-0	AIR LIQUIDE FINANCE SA	1.G FE	1,349,368	1,333,260
				1,445,945	1,400,004							05565E-AT-2	BMW US CAPITAL LLC	1.F FE	1,445,945	1,400,004
				647,968	617,026							05583J-AG-7	BPOE SA	2.A FE	647,968	617,026
				4,438,844	4,341,999							07274E-AG-8	BAYER US FINANCE LLC	2.B FE	4,438,844	4,341,999
				246,268	245,488							07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	246,268	245,488
				246,268	245,488							07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	246,268	245,488
				288,701	287,439							07274N-AX-1	BAYER US FINANCE II LLC	2.B FE	288,701	287,439
				1,033,134	1,003,660							07274N-AY-9	BAYER US FINANCE II LLC	2.B FE	1,033,134	1,003,660
				999,351	976,650							09659H-2D-5	BNP PARIBAS SA	1.G FE	999,351	976,650
				2,000,000	1,998,960							09659H-2G-8	BNP PARIBAS SA	1.G FE	2,000,000	1,998,960
				475,000	438,506							09659H-2L-7	BNP PARIBAS SA	1.G FE	475,000	438,506
				645,478	647,881							111013-AL-2	SKY PLC	1.G FE	645,478	647,881
				1,224,596	1,217,981							12626P-AM-5	CRH AMERICA INC	2.A FE	1,224,596	1,217,981
				2,091,958	2,003,253							12636Y-AA-0	CRH AMERICA INC	2.A FE	2,091,958	2,003,253
				1,299,932	1,339,572							166754-AW-1	CHEVRON PHILLIPS CHEMICAL CO LLC /	1.G FE	1,299,932	1,339,572
				749,876	745,950							2027A0-KB-4	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	749,876	745,950
				1,099,243	1,075,921							233851-DX-9	DAIMLER FINANCE NORTH AMERICA LLC	1.G FE	1,099,243	1,075,921
				4,541,723	4,481,250							26867L-AL-4	EMD FINANCE LLC	1.G FE	4,541,723	4,481,250
				2,324,132	2,293,310							26884T-AL-6	ERAC USA FINANCE LLC	2.A FE	2,324,132	2,293,310
				2,754,695	2,712,518							26884T-AL-6	ERAC USA FINANCE LLC	2.A FE	2,754,695	2,712,518
				324,868	320,268							40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING JACKSON NATIONAL LIFE GLOBAL FUNDI	1.B FE	324,868	320,268
				1,699,719	1,681,912							46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	1,699,719	1,681,912
				598,890	589,020							500631-AT-3	KOREA ELECTRIC POWER CORP	1.C FE	598,890	589,020
				1,249,216	1,234,675							501955-AA-6	LG CHEM LTD	2.A FE	1,249,216	1,234,675
				1,349,886	1,323,149							57629H-CE-8	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,349,886	1,323,149
				1,099,182	1,080,772							57629H-CG-3	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,099,182	1,080,772
				698,993	652,512							57629H-CQ-1	MASSMUTUAL GLOBAL FUNDING II	1.B FE	698,993	652,512
				1,749,090	1,742,965							60688X-AG-5	MIZUHO BANK LTD	1.F FE	1,749,090	1,742,965
				1,549,101	1,511,514							60688X-AU-4	MIZUHO BANK LTD	1.F FE	1,549,101	1,511,514

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

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

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
				4,300,000	4,213,570						65364U-AK-2	NIAGARA MOHAWK POWER CORPORATION	2.A FE	4,300,000	4,213,570
				1,396,607	1,372,378						693483-AE-9	POSCO HOLDINGS INC	2.A FE	1,396,607	1,372,378
				996,965	961,550						693483-AH-2	POSCO HOLDINGS INC	2.A FE	996,965	961,550
				649,350	629,142						74977R-DF-8	COOPERATIVE RABOBANK UA	1.G FE	649,350	629,142
				399,535	387,164						74977R-DF-8	COOPERATIVE RABOBANK UA	1.G FE	399,535	387,164
				1,399,570	1,369,802						75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICE	1.G FE	1,399,570	1,369,802
				3,594,338	3,405,132						75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICE	1.G FE	3,594,338	3,405,132
				5,346,835	5,328,814						771196-BE-1	ROCHE HOLDINGS INC	1.C FE	5,346,835	5,328,814
				1,343,001	1,274,603						771196-BL-5	ROCHE HOLDINGS INC	1.C FE	1,343,001	1,274,603
				1,048,908	1,000,220						771367-CD-9	ROCHESTER GAS AND ELECTRIC CORPORA	1.F FE	1,048,908	1,000,220
				1,096,277	1,054,174						80622G-AC-8	SCENTRE MGMT LTD/REI LTD	1.F FE	1,096,277	1,054,174
				1,199,429	1,159,716						82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,199,429	1,159,716
				1,249,958	1,239,075						88032W-AL-0	TENCENT HOLDINGS LTD	1.E FE	1,249,958	1,239,075
				1,498,947	1,461,060						92866B-BA-9	VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	1,498,947	1,461,060
				2,249,762	2,210,670						980236-AM-5	WOODSIDE FINANCE LTD	2.A FE	2,249,762	2,210,670
				6,000,000	5,986,933						00003H-AC-7	A&E TELEVISION NETWORKS LLC	1.G	6,000,000	5,986,933
				7,000,000	6,965,734						015823-AA-5	ALGONQUIN GAS TRANSMISSION LLC	1.G	7,000,000	6,965,734
				500,000	499,943						06659H-AC-1	BANNER SEVENTEEN LLC	2.B PL	500,000	499,943
				500,000	500,698						06659H-AD-9	BANNER SEVENTEEN LLC	2.B PL	500,000	500,698
				5,000,000	5,018,364						07132H-AE-2	BATTELLE MEMORIAL INSTITUTE	1.E	5,000,000	5,018,364
				3,700,000	3,642,279						151895-D*-7	CENTERPOINT PROPERTIES TRUST	1.G FE	3,700,000	3,642,279
				900,000	869,196						18055H-AX-0	CLARION LION PROPERTIES FUND HOLDI	1.G	900,000	869,196
				8,000,000	7,816,368						27556*-AA-9	EAST TENNESSEE NATURAL GAS LLC	1.G	8,000,000	7,816,368
				2,000,000	1,994,017						34486*-AA-0	FOOTBALL CLUB TERM NOTES 2024 TRUST	1.F FE	2,000,000	1,994,017
				5,900,000	5,901,179						34488*-AA-6	FOOTBALL CLUB TERM NOTES 2024 TRUS	1.F FE	5,900,000	5,901,179
				1,000,000	989,774						34502*-AA-0	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	1,000,000	989,774
				900,000	901,137						34502*-AA-8	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	900,000	901,137
				272,727	276,080						41242*-AQ-5	HARDWOOD FUNDING LLC	1.G FE	272,727	276,080
				727,273	736,213						41242*-AQ-5	HARDWOOD FUNDING LLC	1.G FE	727,273	736,213
				2,800,000	2,818,824						41242*-AV-4	HARDWOOD FUNDING LLC	1.G FE	2,800,000	2,818,824
				200,000	198,931						41242*-BE-1	HARDWOOD FUNDING LLC	1.G FE	200,000	198,931
				9,000,000	9,062,596						42241*-AE-9	HEARST COMMUNICATIONS INC	1.G	9,000,000	9,062,596
				5,053,000	4,868,258						42241*-AH-2	HEARST COMMUNICATIONS INC	1.G	5,053,000	4,868,258
				4,100,000	4,093,713						44929*-AG-9	ICRE REIT HOLDINGS	2.B	4,100,000	4,093,713
				510,751	510,138						450319-AF-5	ITC MIDWEST LLC	1.F	510,751	510,138
				933,333	952,257						450319-AF-5	ITC MIDWEST LLC	1.F	933,333	952,257
				1,066,667	1,088,295						450319-AF-5	ITC MIDWEST LLC	1.F	1,066,667	1,088,295
				7,000,000	7,012,062						461127-C*-9	INTERTEK FINANCE PLC	2.A	7,000,000	7,012,062
				18,400,000	18,358,823						46361*-BE-5	THE IRVINE COMPANY LLC	1.E PL	18,400,000	18,358,823
				5,600,000	5,521,186						46659*-AA-5	JM FAMILY ENTERPRISES INC	2.B	5,600,000	5,521,186
				10,000,000	9,997,006						57169*-AT-4	MARS INC	1.F	10,000,000	9,997,006
				6,400,000	6,111,183						74170*-AG-4	PRIME PROPERTY FUND LLC	1.F	6,400,000	6,111,183
				2,300,000	2,294,828						74273*-AC-7	PRIT CORE REALTY HOLDINGS LLC	2.A	2,300,000	2,294,828
				8,000,000	8,083,482						786584-AF-9	SAFRAN	2.A	8,000,000	8,083,482
				10,000,000	9,037,226						88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY	1.D	10,000,000	9,037,226
				4,400,000	4,427,132						882884-A*-0	TEXAS NEW MEXICO POWER COMPANY	1.F	4,400,000	4,427,132
				2,600,000	2,607,337						910637-T*-6	THE UNITED ILLUMINATING COMPANY	1.G	2,600,000	2,607,337
				1,500,000	1,543,087						91319H-AG-6	SUEZ WATER RESOURCES INC	1.F	1,500,000	1,543,087
				1,000,000	1,004,653						955306-B*-1	WEST PHARMACEUTICAL SERVICES INC	1.G	1,000,000	1,004,653
				900,000	891,764						97786H-AN-2	WOLSELEY CAPITAL INC	2.A FE	900,000	891,764
				1,000,000	968,047						98478*-AV-9	YANKEE GAS SERVICES CO	1.F	1,000,000	968,047
				3,000,000	2,969,211						F0164H-AC-6	AIR LIQUIDE FINANCE	1.G	3,000,000	2,969,211
				500,000	501,857						G0646H-AN-9	ASSOCIATED BRITISH FOODS PLC	1.F	500,000	501,857
				4,600,000	4,578,121						G1696H-BA-3	BUNZL FINANCE PLC	2.A	4,600,000	4,578,121

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

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

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory .....	6	1,280,239,177	8	1,404,204,588					6	1,280,239,177
2. Add: Opened or Acquired Transactions.....	2	123,700,702	1	77,953,501					3	201,654,203
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	10,964,088	XXX	5,628,826	XXX		XXX		XXX	16,592,914
4. Less: Closed or Disposed of Transactions.....										
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	10,699,379	XXX	9,207,901	XXX		XXX		XXX	19,907,280
7. Ending Inventory .....	8	1,404,204,588	9	1,478,579,014					9	1,478,579,014

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

**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.....	897,935,653
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	66,212
3. Total (Line 1 plus Line 2).....	898,001,865
4. Part D, Section 1, Column 6.....	1,103,511,553
5. Part D, Section 1, Column 7.....	(205,509,689)
6. Total (Line 3 minus Line 4 minus Line 5).....	1
	Fair Value Check
7. Part A, Section 1, Column 16.....	659,864,749
8. Part B, Section 1, Column 13.....	66,212
9. Total (Line 7 plus Line 8).....	659,930,961
10. Part D, Section 1, Column 9.....	1,104,255,157
11. Part D, Section 1, Column 10.....	(444,324,196)
12. Total (Line 9 minus Line 10 minus Line 11).....	1
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	359,315,889
14. Part B, Section 1, Column 20.....	168,350
15. Part D, Section 1, Column 12.....	359,484,239
16. Total (Line 13 plus Line 14 minus Line 15).....	1

**SCHEDULE E - PART 2 - VERIFICATION**

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year .....	1,747,991,569	2,863,388,864
2. Cost of cash equivalents acquired .....	40,567,436,814	96,555,803,593
3. Accrual of discount .....	4,374,197	1,259,684
4. Unrealized valuation increase (decrease) .....		
5. Total gain (loss) on disposals .....	(71,466)	54,038
6. Deduct consideration received on disposals .....	39,962,289,846	97,672,514,610
7. Deduct amortization of premium .....		
8. Total foreign exchange change in book/adjusted carrying value .....		
9. Deduct current year's other than temporary impairment recognized .....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) .....	2,357,441,268	1,747,991,569
11. Deduct total nonadmitted amounts .....		
12. Statement value at end of current period (Line 10 minus Line 11)	2,357,441,268	1,747,991,569