

QUARTERLY STATEMENT

OF THE

NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

TO THE

Insurance Department

OF THE

STATE OF

**FOR THE QUARTER ENDED
MARCH 31, 2023**

LIFE, ACCIDENT AND HEALTH

FRATERNAL BENEFIT SOCIETIES

2023



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2023

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.....	212-576-7811.....

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...

ERIC ANSEL FELDSTEIN
Executive Vice President
and Chief Financial Officer

DocuSigned by:
Thomas A Hendry
569AB0805FAE404...

THOMAS ALEXANDER HENDRY
Senior Vice President
and Treasurer

DocuSigned by:
Robert Gardner
672FD5DFE9A045A...

ROBERT MICHAEL GARDNER
Senior Vice President
and Controller

Subscribed and sworn to before me this
___ day of May 2023

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

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

STATEMENT AS OF MARCH 31, 2023 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	99,083,905,663		99,083,905,663	93,816,866,141
2. Stocks:				
2.1 Preferred stocks	43,716,258		43,716,258	49,218,802
2.2 Common stocks	1,247,374,161		1,247,374,161	1,235,674,603
3. Mortgage loans on real estate:				
3.1 First liens	15,073,177,339		15,073,177,339	15,027,338,571
3.2 Other than first liens.....	516,677,576		516,677,576	516,874,938
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)	92,878,276		92,878,276	93,448,989
4.3 Properties held for sale (less \$ encumbrances)				
5. Cash (\$(232,078,673)), cash equivalents (\$2,042,000,705) and short-term investments (\$1,297,716,458)	3,107,638,490		3,107,638,490	6,400,794,180
6. Contract loans (including \$336,024 premium notes)	885,691,377	21,639,080	864,052,297	862,222,852
7. Derivatives	1,271,158,033		1,271,158,033	1,360,005,309
8. Other invested assets	3,372,872,668	9,022,576	3,363,850,092	3,311,608,253
9. Receivables for securities	77,966,508		77,966,508	9,801,295
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	362,822,075	74,289,079	288,532,996	306,127,919
12. Subtotals, cash and invested assets (Lines 1 to 11)	125,135,878,424	104,950,735	125,030,927,689	122,989,981,852
13. Title plants less \$ charged off (for Title insurers only)				
14. Investment income due and accrued	918,647,684	334,319	918,313,365	850,812,382
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	419,457,608	1,171	419,456,437	418,122,649
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums)	170,717		170,717	170,717
15.3 Accrued retrospective premiums (\$) and contracts subject to redetermination (\$)				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	58,275,180		58,275,180	44,897,601
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	12,350,010		12,350,010	9,910,101
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	1,151,292,006	604,072,000	547,220,006	548,956,798
19. Guaranty funds receivable or on deposit	946,107		946,107	946,107
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	15,579,550		15,579,550	55,081,841
24. Health care (\$) and other amounts receivable	17,754,242	17,754,242		
25. Aggregate write-ins for other than invested assets	10,591,315,117	171,428,770	10,419,886,347	10,259,644,414
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	138,321,666,645	898,541,237	137,423,125,408	135,178,524,462
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	51,411,063,072		51,411,063,072	49,807,950,030
28. Total (Lines 26 and 27)	189,732,729,717	898,541,237	188,834,188,480	184,986,474,492
DETAILS OF WRITE-INS				
1101. Derivatives-collateral assets	288,532,996		288,532,996	306,127,919
1102. Interest maintenance reserve asset	74,289,079	74,289,079		
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	362,822,075	74,289,079	288,532,996	306,127,919
2501. Interest in annuity contracts	10,407,634,749		10,407,634,749	10,235,624,129
2502. Miscellaneous	182,112,713	171,179,958	10,932,755	22,661,186
2503. Administrative and other fees due and unpaid	1,318,843		1,318,843	1,359,099
2598. Summary of remaining write-ins for Line 25 from overflow page	248,812	248,812		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	10,591,315,117	171,428,770	10,419,886,347	10,259,644,414

STATEMENT AS OF MARCH 31, 2023 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 \$ 111,853,958,773 less \$ included in Line 6.3 (including \$ 65,081,396 Modco Reserve)	111,853,958,773	109,694,990,481
2. Aggregate reserve for accident and health contracts (including \$ Modco Reserve)		
3. Liability for deposit-type contracts (including \$ Modco Reserve).....	1,522,966,726	1,441,162,084
4. Contract claims:		
4.1 Life	1,115,868,225	1,049,026,777
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	627	627
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts		
9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health Service Act		
9.3 Other amounts payable on reinsurance, including \$ assumed and \$ 39,675,979 ceded	39,675,979	73,344,407
9.4 Interest Maintenance Reserve	(7,284,946)	(7,715,885)
10. Commissions to agents due or accrued-life and annuity contracts \$ 5,768,796 , accident and health \$ and deposit-type contract funds \$	5,768,796	5,465,790
11. Commissions and expense allowances payable on reinsurance assumed		
12. General expenses due or accrued	2,432,090	12,618,656
13. Transfers to Separate Accounts due or accrued (net) (including \$ (1,080,746,491) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,119,544,675)	(1,104,238,168)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	(12,857,204)	(9,003,108)
15.1 Current federal and foreign income taxes, including \$ 1,090,888 on realized capital gains (losses)	59,509,928	30,985,509
15.2 Net deferred tax liability		
16. Unearned investment income	23,998,876	20,933,005
17. Amounts withheld or retained by reporting entity as agent or trustee	1,205,203	2,249,165
18. Amounts held for agents' account, including \$ agents' credit balances		
19. Remittances and items not allocated	782,548,596	855,438,254
20. Net adjustment in assets and liabilities due to foreign exchange rates		
21. Liability for benefits for employees and agents if not included above	97,009,261	99,232,010
22. Borrowed money \$ and interest thereon \$		
23. Dividends to stockholders declared and unpaid		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	2,067,737,907	1,890,042,616
24.02 Reinsurance in unauthorized and certified (\$) companies	12,227,948	10,999,440
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.04 Payable to parent, subsidiaries and affiliates	170,075,431	140,481,701
24.05 Drafts outstanding		
24.06 Liability for amounts held under uninsured plans		
24.07 Funds held under coinsurance		
24.08 Derivatives	250,923,254	326,255,949
24.09 Payable for securities	465,532,055	405,038,203
24.10 Payable for securities lending	677,306,387	675,387,835
24.11 Capital notes \$ and interest thereon \$		
25. Aggregate write-ins for liabilities	11,209,762,029	11,059,895,927
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	129,218,821,266	126,672,591,275
27. From Separate Accounts Statement	51,384,006,654	49,777,431,818
28. Total liabilities (Lines 26 and 27)	180,602,827,920	176,450,023,093
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)	3,748,785,250	4,053,876,089
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 \$ 27,056,418 in Separate Accounts Statement)	8,206,360,560	8,511,451,399
38. Totals of Lines 29, 30 and 37	8,231,360,560	8,536,451,399
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	188,834,188,480	184,986,474,492
DETAILS OF WRITE-INS		
2501. Obligations under structured settlement agreements	10,407,634,749	10,235,624,129
2502. Derivatives-collateral liability	788,362,406	813,438,117
2503. Liability for interest on claims	7,706,834	7,252,816
2598. Summary of remaining write-ins for Line 25 from overflow page	6,058,040	3,580,865
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,209,762,029	11,059,895,927
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	5,014,522,068	4,112,193,652	20,991,410,895
2. Considerations for supplementary contracts with life contingencies	13,754,584	8,141,943	41,516,292
3. Net investment income	1,243,071,461	957,552,339	4,230,898,285
4. Amortization of Interest Maintenance Reserve (IMR)	1,870,906	8,729,015	27,566,359
5. Separate Accounts net gain from operations excluding unrealized gains or losses	12,857,920	13,784,780	45,629,262
6. Commissions and expense allowances on reinsurance ceded	93,753	22,778	430,196
7. Reserve adjustments on reinsurance ceded	(1,712,924)	(213,376)	2,703,834
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	219,205,920	219,945,980	876,408,169
8.2 Charges and fees for deposit-type contracts			
8.3 Aggregate write-ins for miscellaneous income	57,941,402	56,720,698	216,633,693
9. Totals (Lines 1 to 8.3)	6,561,605,090	5,376,877,809	26,433,196,985
10. Death benefits	621,561,746	699,205,566	2,342,176,087
11. Matured endowments (excluding guaranteed annual pure endowments)	1,084,214	661,795	3,160,620
12. Annuity benefits	916,569,018	846,402,733	3,431,175,929
13. Disability benefits and benefits under accident and health contracts	15,248	(119,176)	3,690
14. Coupons, guaranteed annual pure endowments and similar benefits			
15. Surrender benefits and withdrawals for life contracts	2,652,562,652	2,673,870,196	9,256,005,124
16. Group conversions	32,557	17,588	96,411
17. Interest and adjustments on contract or deposit-type contract funds	11,534,674	4,867,110	43,308,364
18. Payments on supplementary contracts with life contingencies	12,281,918	12,668,697	50,075,383
19. Increase in aggregate reserves for life and accident and health contracts	2,158,968,292	499,929,320	9,723,212,177
20. Totals (Lines 10 to 19)	6,374,610,319	4,737,503,829	24,849,213,785
21. Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	173,638,180	120,455,944	594,828,640
22. Commissions and expense allowances on reinsurance assumed			
23. General insurance expenses and fraternal expenses	253,009,219	216,717,686	946,852,504
24. Insurance taxes, licenses and fees, excluding federal income taxes	32,771,955	34,511,471	103,290,087
25. Increase in loading on deferred and uncollected premiums			(181)
26. Net transfers to or (from) Separate Accounts net of reinsurance	(316,566,136)	295,562,176	443,946,881
27. Aggregate write-ins for deductions	75,647	16,720	64,559
28. Totals (Lines 20 to 27)	6,517,539,184	5,404,767,826	26,938,196,275
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	44,065,906	(27,890,017)	(504,999,290)
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)	44,065,906	(27,890,017)	(504,999,290)
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	39,910,363	563,591	114,253,974
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)	4,155,543	(28,453,608)	(619,253,264)
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$ (7,768,797) (excluding taxes of \$ (3,550,713) transferred to the IMR)	(53,240,040)	52,703,090	(36,694,971)
35. Net income (Line 33 plus Line 34)	(49,084,497)	24,249,482	(655,948,235)
CAPITAL AND SURPLUS ACCOUNT			
36. Capital and surplus, December 31, prior year	8,536,451,398	9,734,361,007	9,734,361,007
37. Net income (Line 35)	(49,084,497)	24,249,482	(655,948,235)
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ 11,162,565	(59,724,071)	(35,579,548)	220,451,700
39. Change in net unrealized foreign exchange capital gain (loss)	86,845,950	(81,688,974)	(373,925,119)
40. Change in net deferred income tax	68,453,157	13,063,236	311,023,728
41. Change in nonadmitted assets	(168,207,340)	(73,918,220)	(300,463,981)
42. Change in liability for reinsurance in unauthorized and certified companies	(1,228,509)	273,537	(1,916,080)
43. Change in reserve on account of change in valuation basis, (increase) or decrease			
44. Change in asset valuation reserve	(177,695,291)	24,394,123	(16,172,324)
45. Change in treasury stock			
46. Surplus (contributed to) withdrawn from Separate Accounts during period	11,869,474	16,205,936	48,032,887
47. Other changes in surplus in Separate Accounts Statement	(16,319,712)	(12,004,456)	(28,992,185)
48. Change in surplus notes			
49. Cumulative effect of changes in accounting principles			
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)
53. Aggregate write-ins for gains and losses in surplus		(229,815)	
54. Net change in capital and surplus for the year (Lines 37 through 53)	(305,090,839)	(125,234,699)	(1,197,909,609)
55. Capital and surplus, as of statement date (Lines 36 + 54)	8,231,360,560	9,609,126,308	8,536,451,398
DETAILS OF WRITE-INS			
08.301. Intercompany income other	21,474,965	23,937,197	89,147,647
08.302. Sundry income	18,040,804	19,891,229	75,997,686
08.303. Fee income from deposit contract	17,906,742	12,865,550	54,625,959
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	518,892	26,721	(3,137,599)
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	57,941,402	56,720,698	216,633,693
2701. Fines, penalties and fees from regulatory authorities	75,647	16,720	64,032
2702. Other expenses			527
2703.			
2798. Summary of remaining write-ins for Line 27 from overflow page			
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	75,647	16,720	64,559
5301. Change in special reserves on certain group annuity separate accounts		(229,815)	
5302.			
5303.			
5398. Summary of remaining write-ins for Line 53 from overflow page			
5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)		(229,815)	

STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	4,992,991,220	3,790,354,480	20,995,040,220
2. Net investment income	1,131,956,763	829,203,996	3,888,392,152
3. Miscellaneous income	278,969,513	276,696,790	1,094,501,688
4. Total (Lines 1 to 3)	6,403,917,496	4,896,255,266	25,977,934,060
5. Benefit and loss related payments	4,151,352,853	3,828,111,474	15,140,239,064
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(300,093,117)	280,246,172	333,640,434
7. Commissions, expenses paid and aggregate write-ins for deductions	440,563,995	379,396,236	1,579,252,204
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	66,434	77,253	101,371,390
10. Total (Lines 5 through 9)	4,291,890,165	4,487,831,135	17,154,503,092
11. Net cash from operations (Line 4 minus Line 10)	2,112,027,331	408,424,132	8,823,430,968
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	2,296,036,146	3,778,461,891	12,156,790,079
12.2 Stocks	37,237,906	185,191,143	305,200,376
12.3 Mortgage loans	172,373,142	167,076,228	1,366,478,254
12.4 Real estate			
12.5 Other invested assets	29,822,519	19,339,305	350,844,791
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	425,587	(549,800)	1,405,936,728
12.7 Miscellaneous proceeds	(9,236,941)	191,285,175	301,855,639
12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,526,658,359	4,340,803,941	15,887,105,867
13. Cost of investments acquired (long-term only):			
13.1 Bonds	7,465,493,782	3,272,775,841	16,779,961,031
13.2 Stocks	14,935,169	12,349,964	124,431,775
13.3 Mortgage loans	211,627,305	1,116,175,898	2,631,633,399
13.4 Real estate			
13.5 Other invested assets	117,741,780	129,155,183	624,829,198
13.6 Miscellaneous applications	30,248,564	182,743,592	75,667,525
13.7 Total investments acquired (Lines 13.1 to 13.6)	7,840,046,600	4,713,200,478	20,236,522,928
14. Net increase (or decrease) in contract loans and premium notes	2,522,093	580,344	9,242,790
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(5,315,910,334)	(372,976,880)	(4,358,659,851)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds		613,444	(210,281)
16.4 Net deposits on deposit-type contracts and other insurance liabilities	76,386,823	(35,215,835)	(65,030,685)
16.5 Dividends to stockholders			400,000,000
16.6 Other cash provided (applied)	(165,659,509)	(47,977,735)	638,486,218
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(89,272,686)	(82,580,127)	173,245,252
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(3,293,155,689)	(47,132,875)	4,638,016,369
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	6,400,794,180	1,762,777,810	1,762,777,810
19.2 End of period (Line 18 plus Line 19.1)	3,107,638,491	1,715,644,935	6,400,794,179

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

20.0001. Bonds to be announced commitments – purchased/sold		4,382,706	19,345,991
20.0002. Low income housing tax credit unfunded commitments	38,292,297	38,093,829	67,815,612
20.0003. Capitalized interest on bonds	17,526,824	24,792,686	88,071,344
20.0004. Transfer of other invested assets to bonds	15,148,323		
20.0005. Capitalized interest on mortgage loans	3,645,860	798,179	7,149,765
20.0006. Transfer of mortgage loans to other invested assets	481,372	22,750,000	44,158,245
20.0007. Transfer between equity investment to equity investment	61,207	3,310,334	34,377,839
20.0008. Transfer of bond investment to bond investment		84,336,124	6,759,939,028
20.0009. Depreciation/amortization on fixed assets		8,944,369	72,815,561
20.0010. Capital contribution to affiliated other invested asset			250,000,000

STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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

20.0011. Dividend reinvestment of equities			16,157
20.0012. Distribution of shares from other invested assets to equity	(61,207)		6,046,110
20.0013. Transfer of equity to charitable organizations	(9,251,480)		
20.0014. Transfer/exchange of bond investment to equity investment	(15,148,323)	66,769,220	145,645,029

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	445,474,518	497,950,201	1,908,017,719
3. Ordinary individual annuities	4,360,255,371	3,383,526,039	18,359,059,285
4. Credit life (group and individual)			
5. Group life insurance	26,050,012	40,542,353	70,634,008
6. Group annuities	23,500	(16,000)	29,000
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)	4,831,803,401	3,922,002,593	20,337,740,012
12. Fraternal (Fraternal Benefit Societies Only)			
13. Subtotal (Lines 11 through 12)	4,831,803,401	3,922,002,593	20,337,740,012
14. Deposit-type contracts	163,798,255	38,427,581	308,075,289
15. Total (Lines 13 and 14)	4,995,601,656	3,960,430,174	20,645,815,301
DETAILS OF WRITE-INS			
1001.			
1002.			
1003.			
1098. Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

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

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

A reconciliation of the Company's net income and capital and surplus at March 31, 2023 and December 31, 2022 between practices prescribed or permitted by the State of Delaware and NAIC SAP is shown below:

	SSAP #	F/S Page	F/S Line #	2023	2022
Net Income					
(1) Net income Delaware state basis (Page 4, Line 35, Columns 1 & 2)	XXX	4	35	\$ (49,084,497)	\$ (655,948,235)
(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>\$ (49,084,497)</u>	<u>\$ (655,948,235)</u>
Capital and Surplus					
(5) Statutory capital and surplus Delaware state basis (Page 3, Line 38, Columns 1 & 2)	XXX	3	38	\$ 8,231,360,560	\$ 8,536,451,399
(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>\$ 8,231,360,560</u>	<u>\$ 8,536,451,399</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.

NOTES TO FINANCIAL STATEMENTS

2. Accounting Changes and Corrections of Errors

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

There were no significant accounting changes or error corrections that occurred during the period ended March 31, 2023 that would require an adjustment to beginning of period unassigned surplus.

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

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

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No change.

B. Debt Restructuring

No change.

C. Reverse Mortgages

No change.

D. Loan-Backed Securities

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

NOTES TO FINANCIAL STATEMENTS

- (2) The Company has the following loan-backed and structured securities, which are other-than-temporarily impaired where the Company intends to sell, or does not have the intent and ability to hold until recovery, at March 31, 2023.

	Amortized Cost Basis Before OTTI	OTTI Recognized in Loss		Fair Value 1-(2a+2b)
		2a Interest	2b Non-interest	
General Account:				
OTTI recognized 1st Quarter				
a. Intent to sell	\$ 1,864,113	\$ 31,763	\$ —	\$ 1,832,350
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st Quarter	1,864,113	31,763	—	1,832,350
OTTI recognized 2nd Quarter				
d. Intent to sell	—	—	—	—
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd Quarter	—	—	—	—
OTTI recognized 3rd Quarter				
g. Intent to sell	—	—	—	—
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i. Total 3rd Quarter	—	—	—	—
OTTI recognized 4th Quarter				
j. Intent to sell	—	—	—	—
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l. Total 4th Quarter	—	—	—	—
m. Annual Aggregate Total (General Account)		<u>\$ 31,763</u>	<u>\$ —</u>	
Separate Account:				
OTTI recognized 1st Quarter				
a. Intent to sell	\$ —	\$ —	\$ —	\$ —
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
c. Total 1st Quarter	—	—	—	—
OTTI recognized 2nd Quarter				
d. Intent to sell	—	—	—	—
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
f. Total 2nd Quarter	—	—	—	—
OTTI recognized 3rd Quarter				
g. Intent to sell	—	—	—	—
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
i. Total 3rd Quarter	—	—	—	—
OTTI recognized 4th Quarter				
j. Intent to sell	—	—	—	—
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	—	—	—	—
l. Total 4th Quarter	—	—	—	—
m. Annual Aggregate Total (Guaranteed Separate Accounts)		<u>\$ —</u>	<u>\$ —</u>	
Grand Total		<u>\$ 31,763</u>	<u>\$ —</u>	

NOTES TO FINANCIAL STATEMENTS

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

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR						
(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP ¹	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
General Account						
3623416X2	\$ 138,778	\$ 138,001	\$ 777	\$ 138,001	\$ 140,426	3/31/2023
38237KAA8	11,217,390	11,204,858	12,532	11,204,858	10,190,611	3/31/2023
61946TAA3	3,297,372	3,287,892	9,480	3,287,892	2,771,328	3/31/2023
69336QAL6	415,907	414,696	1,211	414,696	400,368	3/31/2023
93934FEM0	524,277	522,392	1,885	522,392	500,905	3/31/2023
93934FLW0	614,908	572,444	42,464	572,444	533,839	3/31/2023
Subtotal - General Account	XXX	XXX	68,349	XXX	XXX	
Guaranteed Separate Accounts						
38237KAA8	556,235	555,613	622	555,613	505,320	3/31/2023
61946TAA3	384,488	383,383	1,105	383,383	323,149	3/31/2023
Subtotal - Guaranteed Separate Accounts	XXX	XXX	1,727	XXX	XXX	
Grand Total	XXX	XXX	\$ 70,076	XXX	XXX	

¹ Only the impaired lots within each CUSIP are included within this table.

- (4) The following table presents the Company's gross unrealized losses and fair values for loan-backed and structured securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position at March 31, 2023:

	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	\$10,332,089,162	\$ 633,708,584	\$14,376,647,634	\$ 1,651,827,358	\$24,708,736,796	\$ 2,285,535,942
Guaranteed Separate Accounts	541,841,641	31,303,416	809,930,137	134,214,971	1,351,771,778	165,518,387
Total	\$10,873,930,803	\$ 665,012,000	\$15,186,577,771	\$ 1,786,042,329	\$26,060,508,574	\$ 2,451,054,329

- (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 March 31, 2023, the carrying value and fair value of securities held under agreements to purchase and resell was \$206,055,000, which were classified as tri-party reverse repurchase agreements and included with cash, cash equivalents and short-term investments on Page 2 - Assets. The securities had a weighted average maturity of three days and a weighted average yield of 4.79%.

NOTES TO FINANCIAL STATEMENTS

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

	<u>First Quarter 2023</u>	
a. Maximum Amount		
1. Open - no maturity	\$	—
2. Overnight	\$	—
3. 2 days to 1 week	\$	220,821,000
4. > 1 week to 1 month	\$	—
5. > 1 month to 3 months	\$	—
6. > 3 months to 1 year	\$	—
7. > 1 year	\$	—
b. Ending Balance		
1. Open - no maturity	\$	—
2. Overnight	\$	—
3. 2 days to 1 week	\$	206,055,000
4. > 1 week to 1 month	\$	—
5. > 1 month to 3 months	\$	—
6. > 3 months to 1 year	\$	—
7. > 1 year	\$	—

(4) Not applicable.

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

	<u>First Quarter 2023</u>	
a. Maximum Amount	\$	220,821,000
b. Ending Balance	\$	206,055,000

(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	\$ —	\$ 206,055,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
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	\$ —	\$ 206,055,000	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —

(7) Collateral pledged - secured borrowing

	<u>First Quarter 2023</u>	
a. Maximum Amount		
1. Cash	\$	—
2. Securities (FV)	\$	225,237,420
3. Securities (BACV)		XXX
4. Nonadmitted subset (BACV)		XXX
b. Ending Balance		
1. Cash	\$	—
2. Securities (FV)	\$	210,176,806
3. Securities (BACV)		—
4. Nonadmitted subset (BACV)		—

NOTES TO FINANCIAL STATEMENTS

(8) Allocation of aggregate collateral pledged by remaining contractual maturity

	Amortized Cost		Fair Value	
a. Overnight and continuous	\$	—	\$	—
b. 30 days or less	\$	—	\$	—
c. 31 to 90 days	\$	—	\$	—
d. > 90 days	\$	210,176,806	\$	210,176,806

(9) At March 31, 2023, the Company did not have a recognized receivable for return of collateral.

(10) At March 31, 2023, 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	9	5
Aggregate Amount of Investment Income	\$ 1,886,370	\$ 176,668

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

Not applicable.

6. Joint Ventures, Partnerships and Limited Liability Companies

No change.

7. Investment Income

No change.

8. Derivative Instruments

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

9. Income Taxes

A - I. No change.

NOTES TO FINANCIAL STATEMENTS

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

A - O. No change.

11. Debt

A. No change.

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

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

(2) FHLB of Pittsburgh Capital Stock

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

1. Current year

	Total	General Account	Separate Accounts
Membership stock - Class A	\$ —	\$ —	\$ —
Membership stock - Class B	25,000,000	25,000,000	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate Total	<u>\$ 25,000,000</u>	<u>\$ 25,000,000</u>	<u>\$ —</u>
Actual or estimated borrowing capacity as determined by insurer	\$ 6,871,156,270	\$ 6,871,156,270	\$ —

2. Prior 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	\$ 6,758,926,223	\$ 6,758,926,223	\$ —

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 March 31, 2023, the Company did not have a balance due to the FHLB of Pittsburgh.

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

	Fair Value ¹	Carrying Value ¹	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts	\$ 3,395,655,922	\$ 3,395,655,922	\$ —
2. Current year general account	\$ 3,395,655,922	\$ 3,395,655,922	\$ —
3. Current year separate accounts	\$ —	\$ —	\$ —
4. Prior year total general and separate accounts	\$ 1,175,107,913	\$ 1,175,107,913	\$ —

¹ Includes amounts in excess of minimum requirements.

(4) Borrowing from FHLB of Pittsburgh

a. At March 31, 2023, 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. Defined Benefit Plans

(1) - (3) No change.

(4) No change.

B - E. No change.

F. Not applicable.

G - I. No change.

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

A - M. No change.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No change.

B. Assessments

(1) No change.

(2) No change.

(3) Long-term care 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.

NOTES TO FINANCIAL STATEMENTS

C. Wash Sales

- (1) In the course of the Company's investment management activities, securities may be sold and repurchased within 30 days of the sale date to meet individual portfolio objectives and to achieve the ongoing rebalancing of exposure.
- (2) The details by NAIC designation of 3 or below, or unrated, of securities sold during the three months ended March 31, 2023 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		2	69,092	69,425	(2,952)
		<u>2</u>	<u>\$ 69,092</u>	<u>\$ 69,425</u>	<u>\$ (2,952)</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 March 31, 2023:

	Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
1. Preferred stocks	\$ —	\$ 15,250,104	\$ 28,466,154	\$ —	\$ 43,716,258
2. Bonds					
SVO identified bond ETF	999,417,940	—	—	—	999,417,940
U.S. corporate	—	324,327	—	—	324,327
Non-agency commercial mortgage-backed securities	—	—	—	—	—
Non-agency residential mortgage-backed securities	—	70,961	—	—	70,961
Non-agency asset-backed securities	—	—	19,108,156	—	19,108,156
Total bonds	999,417,940	395,288	19,108,156	—	1,018,921,384
3. Common stocks	1,092,538,757	6,554,590	101,772,499	46,508,315	1,247,374,161
4. Derivative assets					
Foreign currency swaps	—	668,992,156	—	—	668,992,156
Interest rate swaps	—	443,113,059	—	—	443,113,059
Equity options	—	108,042,862	—	—	108,042,862
Interest rate options	—	23,059,435	2,304,291	—	25,363,726
Foreign currency forwards	—	1,731,201	—	—	1,731,201
Futures	292,802	—	—	—	292,802
Total derivative assets	292,802	1,244,938,713	2,304,291	—	1,247,535,806
5. Separate accounts assets	43,588,328,815	8,107,992	15,938,800	1,192,359,262	44,804,734,869
6. Other invested assets	—	—	131,028,797	—	131,028,797
Total assets at fair value	\$ 45,680,578,314	\$ 1,275,246,687	\$ 298,618,697	\$ 1,238,867,577	\$ 48,493,311,275
b. Liabilities at fair value					
1. Derivative liabilities					
Interest rate swaps	\$ —	\$ 241,311,593	\$ —	\$ —	\$ 241,311,593
Foreign currency swaps	—	6,916,057	—	—	6,916,057
Foreign currency forwards	—	2,206,744	—	—	2,206,744
Futures	32,345	—	—	—	32,345
Total derivative liabilities	32,345	250,434,394	—	—	250,466,739
2. Separate accounts liabilities - derivatives ¹	—	3,163,678	—	—	3,163,678
Total liabilities at fair value	\$ 32,345	\$ 253,598,072	\$ —	\$ —	\$ 253,630,417

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

(2) The table below presents a rollforward of Level 3 assets and liabilities for the three months ended March 31, 2023:

	Balance at 01/01/2023	Transfers into Level 3	Transfers out of Level 3	Total gains or (losses) included in Net Income	Total gains or (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 03/31/2023
Assets:										
Preferred stocks	\$ 34,080,427	\$ —	\$ —	\$ —	\$ (5,614,273)	\$ —	\$ —	\$ —	\$ —	\$ 28,466,154
Bonds:										
U.S. corporate	126,624	—	(126,624)	—	—	—	—	—	—	—
Non-agency CMBS	—	—	—	—	—	—	—	—	—	—
Non-agency asset-backed securities	6,079,336	22,096,383	(6,067,651)	2,553	(2,592,226)	38,602	—	—	(448,841)	19,108,156
Non-agency RMBS	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —	\$ —
Total Bonds	6,205,960	22,096,383	(6,194,275)	2,553	(2,592,226)	38,602	—	—	(448,841)	19,108,156
Common stocks	115,671,256	—	—	—	(13,898,757)	—	—	—	—	101,772,499
Derivatives	3,506,265	—	—	(146,616)	(1,055,358)	—	—	—	—	2,304,291
Separate accounts assets	17,383,161	2,202,173	—	(261,230)	(3,356,137)	—	—	—	(29,167)	15,938,800
Other invested assets	87,210,000	43,818,797	—	—	—	—	—	—	—	131,028,797
Total	\$264,057,069	\$ 68,117,353	\$ (6,194,275)	\$ (405,293)	\$ (26,516,751)	\$ 38,602	\$ —	\$ —	\$ (478,008)	\$298,618,697

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.

NOTES TO FINANCIAL STATEMENTS

Transfers into and out of Level 3

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

Transfers into Level 3 totaled \$68,117,353 for the three months ended March 31, 2023, which relates to \$43,818,797 of residual tranches of securitizations that were transferred from bonds to other invested assets and are measured at fair value at the end of the period; \$22,096,383 of non-agency asset-backed securities and \$2,190,552 of separate account 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; and \$11,621 of separate account common stock securities that had a price level change from 1 to 3. Transfers out of level 3 totaled \$6,194,275 for the three months ended March 31, 2023, which relates to \$6,067,651 of non-agency asset-backed securities and \$126,624 of a U.S. corporate security that were measured at fair value at the beginning of the period and measured at amortized cost at the end of the period.

(3) Determination of Fair Value

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

At March 31, 2023, the Company challenged the price it received from third party pricing services on general account securities with a book value of \$28,935,359 and a market value of \$29,857,961 and separate account securities with a book value of \$2,299,980 and a market value of \$2,373,313.

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

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,

NOTES TO FINANCIAL STATEMENTS

offers, benchmark securities, estimated cash flows and prepayment speeds, which the Company has determined are observable inputs.

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

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

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

Common Stocks

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

Derivatives (including separate accounts liabilities – derivatives)

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

Separate accounts assets

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

Level 3 measurements

Bonds

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

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

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

Preferred and common stocks

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

Derivatives

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

Other Invested Assets

Other invested assets include preferred units of a limited partnership and residual tranches of securitizations. The fair value of the preferred units is derived internally based on market comparables and recent transactions by the limited partnership. This valuation technique used required inputs that were both unobservable and significant and therefore classified as Level 3. The fair value of the residual tranches of securitizations is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and is classified as Level 3.

B. Not applicable.

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- C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments at March 31, 2023. Since the SSAP 100 hierarchy only applies to items that are measured at fair value at the reporting date, the items in the tables above are subsets of the amounts reported in the following table.

	Fair Value	Carrying Amount	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Bonds	\$90,892,080,804	\$99,083,905,663	\$ 999,417,940	\$86,434,819,331	\$ 3,457,843,533	\$ —	\$ —
Preferred stocks	43,716,258	43,716,258	—	15,250,104	28,466,154	—	—
Common stocks	1,247,374,161	1,247,374,161	1,092,538,757	6,554,590	101,772,499	46,508,315	—
Mortgage loans	14,665,200,717	15,589,854,915	—	—	14,665,200,717	—	—
Cash, cash equivalents and short-term investments	3,107,638,490	3,107,638,490	201,091,029	2,906,547,461	—	—	—
Derivatives	1,278,358,145	1,271,158,033	292,802	1,275,761,052	2,304,291	—	—
Derivatives - collateral	288,532,991	288,532,991	—	288,532,991	—	—	—
Other invested assets ¹	608,660,818	602,076,313	—	123,389,636	485,271,182	—	—
Investment income due and accrued	918,313,365	918,313,365	—	918,313,365	—	—	—
Separate accounts assets	50,776,393,791	51,411,063,072	43,605,666,749	4,984,508,057	993,859,723	1,192,359,262	—
Total assets	<u>\$163,826,269,540</u>	<u>\$173,563,633,261</u>	<u>\$45,899,007,277</u>	<u>\$96,953,676,587</u>	<u>\$19,734,718,099</u>	<u>\$1,238,867,577</u>	<u>\$ —</u>
Liabilities:							
Deposit fund contracts:							
Annuities certain	\$ 1,121,574,615	\$ 1,173,276,085	\$ —	\$ —	\$ 1,121,574,615	\$ —	\$ —
Derivatives	524,375,226	250,923,254	32,345	524,342,881	—	—	—
Derivatives - collateral	788,362,406	788,362,406	—	788,362,406	—	—	—
Payable to parent and affiliate	170,075,431	—	—	170,075,431	—	—	—
Borrowed money	—	—	—	—	—	—	—
Amounts payable for securities lending	677,306,387	677,306,387	—	677,306,387	—	—	—
Separate accounts liabilities - derivatives	20,219,046	14,757,375	—	14,757,375	5,461,671	—	—
Total liabilities	<u>\$ 3,301,913,111</u>	<u>\$ 2,904,625,507</u>	<u>\$ 32,345</u>	<u>\$ 2,174,844,480</u>	<u>\$ 1,127,036,286</u>	<u>\$ —</u>	<u>\$ —</u>

¹ Excludes investments accounted for under the equity method.

Bonds

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

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

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

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

Included in bonds are affiliated bonds from MCF and NYL Investments. The affiliated bond from MCF had a carrying value of \$2,176,407,802 and a fair value of \$2,145,938,092 at March 31, 2023. 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 \$731,736,360 at March 31, 2023. The fair value of this security is calculated internally using observable inputs and is therefore classified at Level 2.

Preferred and common stocks

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

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

Mortgage loans

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

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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 and are classified as Level 2.

Other invested assets

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

Separate accounts assets (including separate accounts assets - collateral)

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

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

Deposit fund contracts

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

Amounts payable for securities lending

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

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

(1) - (2) Not applicable.

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

3/31/2023					
Category of Investment	Investment Strategy	Fair Value Determined using NAV	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge Fund	Multi-Strategy	\$ 1,098,786,678	\$ —	Monthly, Quarterly, Semi-Annually and Annually	180 days or less
Hedge Fund	Fixed Income Arbitrage	41,076,742	—	Quarterly	100 days or less
Hedge Fund	Sector Investing	23,655,373	—	Monthly	30 days
Hedge Fund	Long/Short Equity	4,207,944	—	Monthly	30 days
Private Equity	Venture Capital	24,632,525	—	Quarterly	95 days
Mutual Funds	Multi Strategy, Global Allocation	46,508,315	—	Quarterly, Weekly	5 days - 45 days (Assets subject to lock up periods)
		\$ 1,238,867,577	\$ —		

21. Other Items

- A. No change.
 B. Not applicable.
 C. No change.
 D - E. Not applicable.
 F - G. No change.
 H - I. Not applicable.

NOTES TO FINANCIAL STATEMENTS

22. Events Subsequent

At May 12, 2023, the date the financial statements were available to be issued, there have been no events occurring subsequent to the close of the Company's books or accounts 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 - H. Not applicable.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

25. Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

No change.

28. Health Care Receivables

Not applicable.

29. Participating Policies

Not applicable.

30. Premium Deficiency Reserves

Not applicable.

31. Reserves for Life Contracts and Annuity Contracts

No change.

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

No change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No change.

34. Premium and Annuity Considerations Deferred and Uncollected

No change.

35. Separate Accounts

No change.

36. Loss/Claim Adjustment Expenses

Not applicable.

STATEMENT AS OF MARCH 31, 2023 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	2	3
Name of Entity	NAIC Company Code	State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? 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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
NYLIFE Securities LLC	New York, NY				YES
NYLIFE Distributors LLC	Jersey City, NJ				YES
Eagle Strategies LLC	New York, NY				YES
New York Life Investment Management LLC	New York, NY				YES
MacKay Shields LLC	New York, NY				YES
Apogem Capital LLC	New York, NY				YES
NYL Investors LLC	New York, NY				YES
IndexIQ Advisors LLC	New York, NY				YES
NYLIM Service Company LLC	Jersey City, NJ				YES
Flatiron RR LLC	New York, NY				YES
MKS CLO Manager, LLC	New York, NY				YES
Cascade CLO Manager, LLC	New York, NY				YES
Candriam	Strassen, LUX				YES
Ausbil Investment Management Limited	Sydney, AUS				YES

STATEMENT AS OF MARCH 31, 2023 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 [X] 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 [X]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
- 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 33,228,638

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 638,342,507
13. Amount of real estate and mortgages held in short-term investments: \$
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []
- 14.2 If yes, please complete the following:
- | | 1
Prior Year-End
Book/Adjusted
Carrying Value | 2
Current Quarter
Book/Adjusted
Carrying Value |
|---|--|---|
| 14.21 Bonds | \$ 3,149,044,376 | \$ 3,173,369,950 |
| 14.22 Preferred Stock | \$ | \$ |
| 14.23 Common Stock | \$ | \$ |
| 14.24 Short-Term Investments | \$ | \$ |
| 14.25 Mortgage Loans on Real Estate | \$ | \$ |
| 14.26 All Other | \$ 2,005,491,074 | \$ 2,003,058,804 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 5,154,535,450 | \$ 5,176,428,754 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ | \$ |
- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No []
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] 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. \$ 699,653,709
- 16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 \$ 700,811,624
- 16.3 Total payable for securities lending reported on the liability page. \$ 677,306,387

STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
GENERAL INTERROGATORIES

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

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

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

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

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

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

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

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

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
169553	NYL Investors LLC	5493000EG09W0QURS721	SEC	DS.....
144790	IndexIQ Advisors LLC	549300GES17SMB5H7677	SEC	DS.....
107717	Mackay Shields LLC	549300Y7LLCOFU7R8H16	SEC	DS.....
309234	Apogem Capital LLC	549300S5H0L5GCLLY165	SEC	DS.....
289468	Ausbil Investment Management Limited	213800CAHL6BV66NEZ11	SEC	DS.....
109591	New York Life Investment Management LLC	1GJ1X7QLRC5K7CY9GE11	SEC	NO.....
154625	Credit Value Partners, LLC	PH9L08JDKW4453VQ1706	SEC	NO.....
106595	Wellington Management Company LLP	549300YHP12TEZNLX41	SEC	NO.....
107738	Goldman Sachs Asset Management LP	CF5M58QA35CFPUX70H17	SEC	NO.....
107038	J.P. Morgan Investment Management Inc.	549300W78QH4XMM6K69	SEC	NO.....

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

- 18.2 If no, list exceptions:
 Filings that have been submitted but not yet rated by the SVO: 1

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 MARCH 31, 2023 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\$..... 4,795,863
- 1.13 Commercial Mortgages\$..... 15,475,559,052
- 1.14 Total Mortgages in Good Standing\$..... 15,480,354,915
- 1.2 Long-Term Mortgages In Good Standing with Restructured Terms
- 1.21 Total Mortgages in Good Standing with Restructured Terms.....\$.....
- 1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months
- 1.31 Farm Mortgages\$.....
- 1.32 Residential Mortgages\$.....
- 1.33 Commercial Mortgages\$.....
- 1.34 Total Mortgages with Interest Overdue more than Three Months\$.....
- 1.4 Long-Term Mortgage Loans in Process of Foreclosure
- 1.41 Farm Mortgages\$.....
- 1.42 Residential Mortgages\$.....
- 1.43 Commercial Mortgages\$..... 109,500,000
- 1.44 Total Mortgages in Process of Foreclosure\$..... 109,500,000
- 1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)\$..... 15,589,854,915
- 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\$..... (481,372)
- 1.64 Total Mortgages Foreclosed and Transferred to Real Estate\$..... (481,372)
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
NONE									

STATEMENT AS OF MARCH 31, 2023 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	6,244,506	52,663,387		58,907,893	1,276,601
2. Alaska	AK	L	1,700,980	16,093,893		17,794,873	634,457
3. Arizona	AZ	L	5,948,842	88,485,401		94,434,243	4,346,256
4. Arkansas	AR	L	1,897,174	13,576,824		15,473,998	341,787
5. California	CA	L	82,713,105	500,074,982		582,788,087	15,264,762
6. Colorado	CO	L	5,139,771	84,027,224		89,166,995	7,323,531
7. Connecticut	CT	L	4,281,203	63,198,430		67,479,633	1,096,580
8. Delaware	DE	L	2,066,856	13,903,747		15,970,603	149,750
9. District of Columbia	DC	L	1,310,819	7,997,298		9,308,117	
10. Florida	FL	L	21,542,305	271,707,148		293,249,453	13,815,659
11. Georgia	GA	L	9,604,858	71,321,151		80,926,009	2,471,559
12. Hawaii	HI	L	1,752,383	26,313,275		28,065,658	674,087
13. Idaho	ID	L	1,180,002	16,682,854		17,862,856	167,630
14. Illinois	IL	L	17,151,608	123,198,664		140,350,272	3,704,958
15. Indiana	IN	L	3,124,289	32,782,717		35,907,006	1,382,167
16. Iowa	IA	L	4,652,756	65,814,639		70,467,395	2,172,090
17. Kansas	KS	L	2,820,809	30,312,847		33,133,656	2,142,559
18. Kentucky	KY	L	2,693,183	23,691,027		26,384,210	2,538,892
19. Louisiana	LA	L	7,883,924	64,469,201		72,353,125	2,125,153
20. Maine	ME	L	903,404	20,101,393		21,004,797	2,104,739
21. Maryland	MD	L	8,977,555	70,561,074		79,538,629	2,795,960
22. Massachusetts	MA	L	19,956,330	218,250,991		238,207,321	9,026,482
23. Michigan	MI	L	10,180,801	94,667,674		104,848,475	2,213,366
24. Minnesota	MN	L	16,032,320	58,555,454		74,587,774	2,761,443
25. Mississippi	MS	L	3,695,560	14,856,584		18,552,144	1,508,338
26. Missouri	MO	L	4,439,380	85,674,963		90,114,343	6,379,596
27. Montana	MT	L	992,371	10,927,551		11,919,922	414,839
28. Nebraska	NE	L	1,874,628	21,503,703		23,378,331	129,756
29. Nevada	NV	L	3,253,137	29,975,447		33,228,584	1,146,072
30. New Hampshire	NH	L	2,206,288	28,835,705		31,041,993	2,117,523
31. New Jersey	NJ	L	16,602,277	204,628,578		221,230,855	6,729,446
32. New Mexico	NM	L	1,543,377	34,120,343		35,663,720	3,204,725
33. New York	NY	L	65,306,734	530,067,685		595,374,419	11,837,112
34. North Carolina	NC	L	6,723,400	110,317,759		117,041,159	3,007,334
35. North Dakota	ND	L	1,994,211	8,891,647		10,885,858	560,515
36. Ohio	OH	L	8,398,466	150,153,609		158,552,075	3,238,174
37. Oklahoma	OK	L	2,724,681	40,783,918		43,508,599	2,202,448
38. Oregon	OR	L	3,541,501	50,446,224		53,987,725	1,498,136
39. Pennsylvania	PA	L	12,091,974	146,076,994		158,168,968	5,411,910
40. Rhode Island	RI	L	1,502,442	23,952,196		25,454,638	927,343
41. South Carolina	SC	L	4,070,840	50,841,296		54,912,136	806,175
42. South Dakota	SD	L	3,950,884	21,551,416		25,502,300	55,962
43. Tennessee	TN	L	4,312,037	64,382,064		68,694,101	1,838,549
44. Texas	TX	L	44,442,181	344,234,364		388,676,545	13,641,286
45. Utah	UT	L	2,767,101	26,646,416		29,413,517	1,002,541
46. Vermont	VT	L	673,666	10,320,768		10,994,434	
47. Virginia	VA	L	17,792,760	122,489,227		140,281,987	7,094,646
48. Washington	WA	L	10,014,972	122,593,826		132,608,798	4,229,871
49. West Virginia	WV	L	824,619	8,854,406		9,679,025	370,324
50. Wisconsin	WI	L	2,558,824	55,035,122		57,593,946	3,915,166
51. Wyoming	WY	L	622,565	10,904,528		11,527,093	
52. American Samoa	AS	N					
53. Guam	GU	L	1,515	2,727,372		2,728,887	
54. Puerto Rico	PR	N	15,429	900		16,329	
55. U.S. Virgin Islands	VI	L	5,430			5,430	
56. Northern Mariana Islands	MP	N					
57. Canada	CAN	N	488,827	16,908		505,735	
58. Aggregate Other Aliens	OT	XXX	1,706,483	16,058		1,722,541	
59. Subtotal	XXX		470,898,343	4,360,278,872		4,831,177,215	163,798,255
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		15,317			15,317	
94. Aggregate or other amounts not allocable by State	XXX		610,869			610,869	
95. Totals (Direct Business)	XXX		471,524,529	4,360,278,872		4,831,803,401	163,798,255
96. Plus Reinsurance Assumed	XXX		298,794,346			298,794,346	
97. Totals (All Business)	XXX		770,318,875	4,360,278,872		5,130,597,747	163,798,255
98. Less Reinsurance Ceded	XXX		151,361,111			151,361,111	
99. Totals (All Business) less Reinsurance Ceded	XXX		618,957,764	4,360,278,872		4,979,236,636	163,798,255
DETAILS OF WRITE-INS							
58001. Aggregate Other Alien	XXX		1,706,483	16,058		1,722,541	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		1,706,483	16,058		1,722,541	
9401. Parent Company Contribution for Employee Benefit Plans	XXX		610,869			610,869	
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		610,869			610,869	

(a) Active Status Counts:

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

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Direct Ordinary premiums and annuity considerations are allocated by states on the basis of the address to which the premium notice is sent. Corporate Owned Life Insurance and Single premiums are allocated to the residence of the insured, owner, or annuitant or the address designated as the one to which business communication should be sent.

*Premium or annuities considerations waived under disability or other contract provisions are shown in one sum on Line 93, Columns 2, 3, 4, 5, 6, and 7. **All US business must be allocated by state regardless of license status. Life Insurance and Multi Funded Annuity considerations included above are actual amounts received by the Company whereas in the Separate Account the amounts may differ because of fluctuations in unit values between the record date and processing date. 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)
 Cortlandt Town Center LLC (DE)
 REEP-1250 Forest LLC
 REEP-HZ SPENCER LLC (DE)
 REEP-IND 10 WEST AZ LLC (DE)
 REEP-IND 4700 Nall TX LLC (DE)
 REEP-IND Aegean MA LLC (DE)
 REEP-IND Alpha TX LLC (DE)
 REEP-IND MCP VIII NC LLC (DE)
 REEP-IND CHINO CA LLC (DE)
 REEP-IND FRANKLIN MA HOLDER LLC (DE)
 REEP-IND FREEDOM MA LLC (DE)
 REEP-IND Fridley MN LLC (MN)
 REEP-IND Kent LLC (DE)
 REEP-IND LYMAN MA LLC (DE)
 REEP-IND MCP II NC LLC (DE)
 REEP-IND MCP III NC LLC (DE)
 REEP-IND MCP IV NC LLC (DE)
 REEP-IND MCP V NC LLC (DE)

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

PART 1 - ORGANIZATIONAL CHART

New York Life Insurance Company (Parent) (continued)

REEP-IND MCP VII NC LLC (DE)
 REEP-IND MCP III OWNER NC LLC (DE)
 REEP-IND MCP West 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 (DE)
 REEP-MF Verde NC LLC (DE)
 REEP-MF Wallingford WA LLC (DE)
 REEP-MF STEWART AZ OLDER LLC (DE)
 REEP-MF STEWART AZ (DE)
 REEP-OFC Aspect OR LLC (DE)
 REEP-OFC Bellevue WA LLC (DE)
 REEP-OFC Financial Center FL LLC (DE)
 REEP-OFC WATER RIDGE NC HOLDCO LLC (DE)
 REEP-OFC ONE WATER RIDGE NC LLC (DE)
 REEP-OFC TWO WATER RIDGE NC LLC (DE)
 REEP-OFC FOUR WATER RIDGE NC LLC (DE)
 REEP-OFC FIVE WATER RIDGE NC LLC (DE)
 REEP-OFC SIX WATER RIDGE NC LLC (DE)
 REEP-OFC SEVEN WATER RIDGE NC LLC (DE)
 REEP-OFC EIGHT WATER RIDGE NC LLC (DE)
 REEP-OFC NINE WATER RIDGE NC LLC (DE)
 REEP-OFC TEN WATER RIDGE NC LLC (DE)
 REEP-OFC ELEVEN WATER RIDGE NC LLC (DE)
 REEP-MF FOUNTAIN PLACE MN LLC (DE)
 REEP-MF FOUNTAIN PLACE LLC (DE)
 REEP-MF Park-Line FL LLC (DE)
 REEP-OFC 2300 Empire CA LLC (DE)
 REEP-IND 10 WEST II AZ LLC (DE)
 REEP-IND MCP WEST NC LLC
 Cumberland Properties LLC
 REEP-RTL Flemington NJ LLC (DE)
 REEP-RTL Mill Creek NJ LLC (DE)
 REEP-RTL NPM GA LLC (DE)
 REEP OFC 515 Post Oak TX LLC (DE)
 REEP-RTL DTC VA LLC (DE)

REEP-RTL DTC-S VA LLC (DE)
 NJIND Raritan Center LLC (DE)
 NJIND Talmadge Road LLC (DE)
 NJIND Melrich Road LLC (DE)
 FP Building 18, LLC (DE)
 FP Building 19, LLC (DE)
 Enclave CAF, LLC (DE)
 Summitt Ridge Apartments, LLC (DE)
 PTC Acquisitions, LLC (DE)
 Martingale Road LLC (DE)
 NYLIC HKP MEMBER LLC (DE)
 NYLIC HKP VENTURE LLC (DE)
 NYLIC HKP REIT LLC (DE)
 New York Life Funding (CYM)
 New York Life Global Funding (DE)
 Government Energy Savings Trust 2003-A (NY)
 UFI-NOR Federal Receivables Trust, Series 2009B (NY)
 JREP Fund Holdings I, L.P. (CYM)
 Jaguar Real Estate Partners L.P. (CYM)
 NYLIFE Office Holdings Member LLC (DE)
 NYLIFE Office Holdings LLC (DE)
 NYLIFE Office Holdings REIT LLC (DE)
 REEP-OFC DRAKES LANDING CA LLC (DE)
 REEP-OFC CORPORATE POINTE CA LLC (DE)
 REEP-OFC VON KARMAN CA LLC (DE)
 REEP-OFC ONE BOWDOIN SQUARE MA LLC (DE)
 REEP-OFC 525 N Tryon NC LLC (DE)
 525 Charlotte Office LLC (DE)
 REEP-IMPIC OFC PROMINENCE ATLANTA LLC (DE)
 REEP-IMPIC OFC 24th CAMELBACK AZ LLC (DE)
 NYLIFE Office Holdings Acquisition REIT LLC (DE)
 REEP-OFC Westory DC LLC (DE)
 Skyhigh SPV Note Issuer 2020 Parent Trust (DE)
 Skyhigh SPV Note Issuer 2020 LLC (DE)
 Sol Invictus Note Issuer 2021-1 LLC (DE)
 Veritas Doctrina Note Issuer SPV LLC (DE)
 MSSIV NYL Investor Member LLC (DE)
 MSVEF Investor LLC (DE)
 MSVEF Feeder LP (DE)
 MSVEF REIT LLC (DE)
 Madison Square Value Enhancement Fund LP (DE)
 MSVEF-MF Evanston GP LLC (DE)
 MSVEF-MF Evanston IL LP (DE)
 MSVEF-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)

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

New York Life Insurance Company (Parent) (continued)

MSVEF-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- Pennbrook Station PA LP (DE)
MSVEF-MF Burrough's Mill GP LLC (DE)
 MSVEF-MF Burrough's Mill NJ LP (DE)

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

New York Life Enterprises LLC

SEAF Sichuan SME Investment Fund LLC (DE)
New York Life International Holdings Limited (MUS)
MAX Ventures and Industries Limited (IND)
Max I Ltd. (IND)
Max Assets Services Ltd. (IND)
Max Estates Ltd. (IND)
Max Square Limited (IND)
Pharmax Corporation Ltd. (IND)
Max Towers Pvt. Ltd. (IND)
Max Estates 128 Pvt. Ltd. (IND)
Max Estates Gurgaon Ltd. (India)
Acreage Builders Pvt. Ltd. (IND)
NYL Cayman Holdings Ltd. (CYM)
NYL Worldwide Capital Investments LLC (DE)
Seguros Monterrey New York Life, S.A. de C.V. (MEX)
Administradora de Conductos SMNYL, S.A. de C.V. (MEX)
Agencias de Distribucion SMNYL, S.A. de C.V. (MEX)
Inmobiliaria SMNYL, S.A. de C.V. (MEX)

NYLIFE LLC

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

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

PART 1 - ORGANIZATIONAL CHART

NYL Investors LLC

NYL Investors U.K. Limited (GBR)
 NYL Investors REIT Manager LLC (DE)
 NYL Investors NCVAD II GP, LLC (DE)
 McMorgan Northern California Value Add/Development Fund II, LP (DE)
 MNCVAD II-MF HENLEY CA LLC (DE)
 MNCVAD II-SP HENLEY JV LLC (DE)
 MNCVAD II-SP HENLEY OWNER LLC (DE)
 MNCVAD II-OFC 770 L Street CA LLC (DE)
 MNCVAD II-MF UNION CA LLC (DE)
 MNCVAD II- HOLLIDAY UNION JV LLC (DE)
 MNCVAD II-OFC HARBORS CA LLC (DE)
 MNCVAD II-SEAGATE HARBORS LLC (DE)
 MNCVAD II-OFC 630 K Street CA LLC (DE)
 MNCVAD II-IND SHILOH CA LLC (DE)
 MNCVAD II-BIG SHILOH JV LLC (DE)
 MSSDF GP LLC (DE)
 MSSDF Member LLC (DE)
 Madison Square Structured Debt Fund LP (DE)
 MSSDF REIT LLC (DE)
 MSSDF REIT Funding Sub I LLC (DE)
 MSSDF REIT Funding Sub II LLC (DE)
 MSSDF REIT Funding Sub III LLC (DE)
 MSSDF REIT Funding Sub IV LLC (DE)
 MSSDF REIT Funding Sub V LLC (DE)
 MSSDF REIT Funding Sub VI LLC (Delaware)
 MSSDF REIT Funding Sub VII LLC (Delaware)
 MSSIV GP LLC (DE)
 Madison Square Strategic Investments Venture LP (DE)
 MSSIV REIT Manager LLC (DE)
 Madison Square Strategic Investments Venture REIT LLC (Delaware)
 MSVEF GP LLC (DE)
 MCPF GP LLC (DE)
 Madison Core Property Fund LP (DE)
 MCPF Holdings Manager LLC (DE)
 MCPF MA Holdings LLC (DE)
 MCPF Holdings LLC (DE)
 MADISON-IND TAMARAC FL LLC (DE)
 MADISON-OFC BRICKELL FL LLC (DE)
 MADISON-IND POWAY CA LLC (DE)
 MADISON-LPC POWAY JV LLC (DE)
 MADISON-MF GRANARY FLATS TX LLC (DE)
 MADISON-AO GRANARY FLATS JV LLC (DE)
 MADISON-AO GRANARY FLATS OWNER LLC (DE)
 MADISON-IND 2080 ENTERPRISE CA LLC (DE)
 MADISON-IND CLAWITER CA LLC (DE)
 MADISON-REDCO CLAWITER JV LLC (DE)
 MADISON-IND ENTERPRISE RIALTO CA 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-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

<p>MacKay Shields LLC (DE)</p> <ul style="list-style-type: none"> MacKay Shields Emerging Markets Debt Portfolio (DE) MacKay Shields Core Plus Opportunities Fund GP LLC (DE) <ul style="list-style-type: none"> MacKay Shields Core Plus / Opportunities Fund LP (DE) MacKay Municipal Managers Opportunities GP LLC (DE) <ul style="list-style-type: none"> MacKay Municipal Opportunities Master Fund, L.P. (DE) MacKay Municipal Opportunities Fund, L.P. (DE) MacKay Municipal Managers Credit Opportunities GP, LLC (DE) <ul style="list-style-type: none"> MacKay Municipal Credit Opportunities Master Fund, L.P. (DE) MacKay Municipal Credit Opportunities Fund, L.P. (DE) MacKay Municipal Credit Opportunities HL Fund, L.P. (DE) MacKay Municipal Managers Credit Opportunities HL (Cayman) GP LLC (CYM) <ul style="list-style-type: none"> MacKay Municipal Credit Opportunities HL (Cayman) Fund, LP (CYM) MacKay Municipal Short Term Opportunities Fund GP LLC (DE) <ul style="list-style-type: none"> MacKay Municipal Short Term Opportunities Fund LP (DE) Plainview Funds plc (IRL) <ul style="list-style-type: none"> Plainview Funds plc-MacKay Shields Structured Products Opportunities Portfolio (IRL) Plainview Funds plc – MacKay Shields Emerging Markets Debt Portfolio (IRL) MacKay Shields High Yield Active Core Fund GP LLC (DE) <ul style="list-style-type: none"> MacKay Shields High Yield Active Core Fund LP (DE) MacKay Shields Credit Strategy Fund Ltd (CYM) MacKay Shields Credit Strategy Partners LP (DE) MacKay Shields Defensive Bond Arbitrage Fund Ltd. (BMU) MacKay Shields Core Fixed Income Fund GP LLC (DE) <ul style="list-style-type: none"> MacKay Shields Core Fixed Income Fund LP (DE) MacKay Shields Select Credit Opportunities Fund GP LLC (DE) <ul style="list-style-type: none"> MacKay Shields Select Credit Opportunities Fund LP (DE) MacKay Shields (International) Ltd. (GBR) MacKay Shields (Services) Ltd. (GBR) <ul style="list-style-type: none"> MacKay Shields UK LLP (GBR) MacKay Municipal Managers California Opportunities GP LLC (DE) <ul style="list-style-type: none"> MacKay Municipal California Opportunities Fund, L.P. (DE) MacKay Municipal New York Opportunities GP LLC (DE) <ul style="list-style-type: none"> MacKay Municipal New York Opportunities Fund, L.P. (DE) MacKay Municipal Opportunity HL Fund, L.P. (DE) MacKay Municipal Capital Trading GP LLC (DE) <ul style="list-style-type: none"> MacKay Municipal Capital Trading Master Fund, L.P (DE) MacKay Municipal Capital Trading Fund, L.P. (DE) MacKay Municipal Managers Strategic Opportunities GP LLC (DE) <ul style="list-style-type: none"> MacKay Municipal Strategic Opportunities Fund, L.P. (DE) MacKay Shields US Equity Market Neutral Fund GP LLC (DE) <ul style="list-style-type: none"> MacKay Cornerstone US Equity Market Neutral Fund LP (DE) MacKay Shields Intermediate Bond Fund GP LLC (DE) <ul style="list-style-type: none"> MacKay Shields Intermediate Bond Fund LP (DE) MacKay Municipal Managers Opportunities Allocation GP LLC (DE) <ul style="list-style-type: none"> MacKay Municipal Opportunities Allocation Master Fund LP (DE) MacKay Municipal Opportunities Allocation Fund A LP (DE) MacKay Municipal Opportunities Allocation Fund B LP (DE) MacKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC (DE) 	<ul style="list-style-type: none"> MacKay Municipal U.S. Infrastructure Opportunities Fund LP (DE) MacKay Municipal Managers High Yield Select GP LLC (DE) <ul style="list-style-type: none"> MacKay Municipal High Yield Select Fund LP (DE) MacKay Flexible Income Fund GP LLC (DE) <ul style="list-style-type: none"> MacKay Flexible Income Fund LP (DE) MacKay Multi-Asset Real Return Fund GP LLC (DE) <ul style="list-style-type: none"> MacKay Multi-Asset Real Return Fund LP (DE) MacKay Multi-Asset Income Fund GP LLC (DE) <ul style="list-style-type: none"> MacKay Multi-Asset Income Fund LP (DE) MacKay Municipal Managers High Income Opportunities GP LLC (DE) <ul style="list-style-type: none"> MacKay Municipal High Income Opportunities Fund LP (DE) Cascade CLO Manager LLC (DE) <ul style="list-style-type: none"> MKS CLO Holdings GP LLC (DE) MKS CLO Holdings, LP (CYM) MKS CLO Advisors, LLC (DE) MacKay Shields Europe Investment Management Limited (IRL) MacKay Shields European Credit Opportunity Fund Limited (NJ) MKS Global Sustainable Emerging Markets Equities Fund GP LLC (DE) <ul style="list-style-type: none"> Candriam Global Sustainable Emerging Markets Equities Fund LP (DE) MKS Global Emerging Markets Equities Fund GP LLC (DE) <ul style="list-style-type: none"> Candriam Global Emerging Markets Equities Fund LP (DE) New York Life Investment Management Asia Limited (Cayman Islands) MCF Optimum Sub LLC (DE) Apogem Capital LLC (DE) <ul style="list-style-type: none"> Madison Capital Funding LLC (DE) <ul style="list-style-type: none"> MCF Co-Investment GP LLC (DE) <ul style="list-style-type: none"> MCF Co-Investment GP LP (DE) <ul style="list-style-type: none"> Madison Capital Funding Co-Investment Fund LP (DE) Madison Avenue Loan Fund GP LLC (DE) <ul style="list-style-type: none"> Madison Avenue Loan Fund LP (DE) MCF Fund I LLC (DE) MCF Hanwha Fund LLC (DE) Ironshore Investment BL I Ltd. (BMU) MCF CLO IV LLC (DE) MCF CLO V LLC (DE) MCF CLO VI LLC (DE) MCF CLO VII LLC (DE) MCF CLO VIII Ltd. (DE) <ul style="list-style-type: none"> MCF CLO VIII LLC (DE) MCF CLO IX Ltd. (CYM) <ul style="list-style-type: none"> MCF CLO IX LLC (DE) MCF CLO 10 Ltd. (NJ) <ul style="list-style-type: none"> MCF CLO 10 LLC (DE) MCF KB Fund LLC (DE) MCF KB Fund II LLC (DE) MC KB Fund III LLC (DE) MCF Hyundai Fund LLC (DE) <ul style="list-style-type: none"> Apogem Direct Lending Hyundai Fund 2 LLC (DE) Apogem Direct Lending Levered Fund 2023-1 LLC (DE)
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SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

Apogem Direct Lending Loan Portfolio 2023 LLC (DE)	GPP PD V A Blocker LLC (DE)
MCF Senior Debt Fund – 2020 LP (CYM)	GPP Private Debt V-ECI Aggregator LP (DE)
Montpelier Carry Parent, LLC (DE)	GPP PD V B Blocker LLC (DE)
Montpelier Carry, LLC (DE)	GPP PD V D Blocker LLC (DE)
Montpelier GP, LLC (DE)	GPP LuxCo V GP Sarl (LUX)
Montpelier Fund, L.P. (DE)	GoldPoint Partners Select Manager III GenPar GP, LLC (DE)
MCF Mezzanine Carry I LLC (DE)	GoldPoint Partners Select Manager III GenPar, L.P. (CYM)
MCF Mezzanine Fund I LLC (DE)	GoldPoint Partners Select Manager Fund III, L.P. (CYM)
MCF PD Fund GP LLC (DE)	GoldPoint Partners Select Manager Fund III AIV, L.P. (DE)
MCF PD Fund LP (DE)	GoldPoint Partners Select Manager IV GenPar GP, LLC (DE)
MCF Senior Debt Funds 2019-I GP LLC (DE)	GoldPoint Partners Select Manager IV GenPar, L.P. (DE)
MCF Senior Debt Fund 2019-I LP (DE)	GoldPoint Partners Select Manager Fund IV, L.P. (DE)
Warwick Seller Representative, LLC (DE)	GoldPoint Partners Select Manager V GenPar GP, LLC (DE)
Young America Holdings, LLC (DE)	GoldPoint Partners Select Manager V GenPar, L.P. (DE)
YA Canada Corporation (CAN)	GoldPoint Partners Select Manager Fund V, L.P. (DE)
New York Life Capital Partners III GenPar GP, LLC (DE)	GoldPoint Partners Canada V GenPar Inc. (CAN)
New York Life Capital Partners IV GenPar GP, LLC (DE)	GoldPoint Partners Select Manager Canada Fund V, L.P. (CAN)
New York Life Capital Partners IV GenPar, L.P. (DE)	GoldPoint Partners Canada III GenPar Inc (CAN)
New York Life Capital Partners IV, L.P. (DE)	GoldPoint Partners Select Manager Canada Fund III, L.P. (CAN)
GoldPoint Core Opportunities Fund, L.P. (DE)	GoldPoint Partners Canada IV GenPar Inc. (CAN)
GoldPoint Core Opportunities Fund II L.P. (DE)	GoldPoint Partners Select Manager Canada Fund IV, L.P. (CAN)
GoldPoint Mezzanine Partners IV GenPar GP, LLC (DE)	GoldPoint Partners Co-Investment VI GenPar GP LLC (DE)
GoldPoint Mezzanine Partners IV GenPar, LP (DE)	GoldPoint Partners Co-Investment VI GenPar, LP (DE)
GoldPoint Mezzanine Partners Co-Investment Fund A, LP (DE)	GoldPoint Partners Co-Investment VI, LP (DE)
GoldPoint Mezzanine Partners IV, LP (DE) (“GPPIVLP”)	GPP VI – ECI Aggregator LP (DE)
GPP Mezz IV A Blocker LP (DE) (“GPPMBA”)	GPP VI Blocker A LLC (DE)
GPP Mezz IV A Preferred Blocker LP (DE)	GPP VI Blocker B LLC (DE)
GPP Mezz IV B Blocker LP (DE) (“GPPMBB”)	GPP VI Blocker C LLC (DE)
GPP Mezz IV C Blocker LP (DE) (“GPPMBC”)	GPP VI Blocker D LLC (DE)
GPP Mezz IV D Blocker LP (DE) (“GPPMBD”)	GPP VI Blocker E LLC (DE)
GPP Mezz IV E Blocker LP (DE)	GPP VI Blocker F LLC (DE)
GPP Mezz IV ECI Aggregator, LP (DE)	GPP VI Blocker G LLC (DE)
GPP Mezz IV F Blocker LP (DE)	GPP VI Blocker H LLC (DE)
GPP Mezz IV G Blocker LP (DE)	GPP VI Blocker I LLC (DE)
GPP Mezz IV H Blocker LP (DE)	Apogem Co-Invest VII GenPar, GP LLC (DE)
GPP Mezz IV I Blocker LP (DE)	Apogem Co-Invest VII GenPar, LP (DE)
GoldPoint Mezzanine Partners Offshore IV, L.P. (CYM)	Apogem Co-Investment VII, LP (DE)
GoldPoint Partners Co-Investment V GenPar GP LLC (DE)	GoldPoint Private Credit GenPar GP, LLC (DE)
GoldPoint Partners Co-Investment V GenPar, L.P. (DE)	GoldPoint Private Credit Fund, LP (DE)
GoldPoint Partners Co-Investment Fund A, LP (DE)	GoldPoint Partners Canada GenPar, Inc. (CAN)
GoldPoint Partners Co-Investment V, LP (DE)	NYLCAP Canada II GenPar, Inc. (CAN)
GPP V - ECI Aggregator LP (DE)	NYLCAP Select Manager Canada Fund II, L.P. (CAN)
GPP V G Blocker Holdco LP (DE)	NYLIM Mezzanine Partners II GenPar GP, LLC (DE)
GoldPoint Partners Private Debt V GenPar GP, LLC (DE)	NYLIM Mezzanine Partners II GenPar, LP (DE)
GoldPoint Partners Private Debt Offshore V, LP (CYM)	NYLCAP Mezzanine Partners III GenPar GP, LLC (DE)
GPP Private Debt V RS LP (DE)	NYLCAP Mezzanine Partners III GenPar, LP (DE)
GoldPoint Partners Private Debt V GenPar GP, LP (DE)	NYLCAP Mezzanine Partners III, LP (DE)
GoldPoint Partners Private Debt V, LP (DE)	NYLCAP Mezzanine Offshore Partners III, L.P. (CYM)

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

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

NYLCAP Select Manager GenPar, LP (DE)
 NYLCAP Select Manager II GenPar GP, LLC (DE)
 NYLCAP Select Manager II GenPar GP, L.P. (CYM)
 NYLCAP Select Manager Fund II, L.P. (CYM)
 NYLCAP India Funding LLC (DE)
 NYLIM-JB Asset Management Co. (Mauritius) LLC (MUS)
 New York Life Investment Management India Fund II, LLC (MUS)
 New York Life Investment Management India Fund (FVCI) II, LLC (MUS)
 NYLCAP India Funding III LLC (DE)
 NYLIM-Jacob Ballas Asset Management Co. III, LLC (MUS)
 NYLIM Jacob Ballas India Fund III, LLC (MUS)
 NYLIM Jacob Ballas I India (FVCI) III, LLC (MUS)
 NYLIM Jacob Ballas India (FII) III, LLC (MUS)
 Evolvence Asset Management, Ltd. (CYM)
 EIF Managers Limited (MUS)
 EIF Managers II Limited (MUS)
 AHF V (S) GenPar LP (DE)
 AHF V ECI Aggregator LP (DE)
 AHF V GenPar GP LLC (DE)
 AHF V GenPar LP (DE)
 AHF VI (S) GenPar LP (DE)
 AHF VI ECI Aggregator LP (DE)
 AHF VI GenPar GP LLC (DE)
 AHF VI GenPar LP (DE)
 Apogem Heritage Fund V (S) LP (DE)
 Apogem Heritage Fund V LP (DE)
 Apogem Heritage Fund VI (S) LP (DE)
 Apogem Heritage Fund VI LP (DE)
 Tetra Opportunities Partners (DE)
 BMG PAMP GP, LLC (DE)
 BMG PA Private Markets (Delaware) LP (DE)
 BMG Private Markets (Cayman) LP (CYM)
 PACD MM, LLC (DE)
 PA Capital Direct, LLC (DE)
 ApCap Strategic Partnership I LLC (Delaware)
 PA Credit Program Carry Parent, LLC (DE)
 PA Credit Program Carry, LLC (DE)
 PACIF Carry Parent, LLC (DE)
 PACIF Carry, LLC (DE)
 PACIF GP, LLC (DE)
 Private Advisors Coinvestment Fund, LP (DE)
 PACIF II GP, LLC (DE)
 Private Advisors Coinvestment Fund II, LP (DE)
 PACIF II Carry Parent, LLC (DE)
 PACIF II Carry, LLC (DE)
 PACIF III GP, LLC (DE)
 Private Advisors Coinvestment Fund III, LP (DE)
 PACIF III Carry Parent, LLC (DE)

PACIF III Carry, LLC (DE)
 PACIF IV GP, LLC (DE)
 Private Advisors Coinvestment Fund IV, LP (DE)
 PACIF IV Carry Parent, LLC (DE)
 PACIF IV Carry, LLC (DE)
 PAMMF GP, LLC (DE)
 PA Middle Market Fund, LP (DE)
 PASCBF III GP, LLC (DE)
 Private Advisors Small Company Buyout Fund III, LP (DE)
 PASCBF IV GP, LLC (DE)
 Private Advisors Small Company Buyout Fund IV, LP (DE)
 PASCBF IV Carry Parent, LLC (DE)
 PASCBF IV Carry, LLC (DE)
 PASCBF V GP, LLC (DE)
 Private Advisors Small Company Buyout Fund V, LP (DE)
 Private Advisors Small Company Buyout V-ERISA Fund, LP (DE)
 PASCBF V Carry Parent, LLC (DE)
 PASCBF V Carry, LLC (DE)
 PASCPEF VI Carry Parent, LLC (DE)
 PASCPEF VI Carry, LLC (DE)
 PASCPEF VI GP, LLC (DE)
 Private Advisors Small Company Private Equity Fund VI, LP (DE)
 Private Advisors Small Company Private Equity Fund VI (Cayman), LP (CYM)
 PASCPEF VII GP, LLC (DE)
 Private Advisors Small Company Private Equity Fund VII, LP (DE)
 Private Advisors Small Company Private Equity Fund VII (Cayman), LP (CYM)
 PASCPEF VII Carry Parent, LLC (DE)
 PASCPEF VII Carry, LLC (DE)
 PASCPEF VIII GP, LLC (DE)
 Private Advisors Small Company Private Equity Fund VIII, LP (DE)
 Private Advisors Small Company Private Equity Fund VIII (Cayman), LP (CYM)
 PASCPEF IX GP, LLC (DE)
 PA Small Company Private Equity Fund IX, LP (DE)
 PA Small Company Private Equity Fund IX, (Cayman) LP (CYM)
 APEF X GP, LLC (DE)
 Apogem Private Equity Fund X, LP (DE)
 Cuyahoga Capital Partners IV Management Group LLC (DE)
 Cuyahoga Capital Partners IV LP (DE)
 Cuyahoga Capital Emerging Buyout Partners Management Group LLC (DE)
 Cuyahoga Capital Emerging Buyout Partners LP (DE)
 PA Real Assets Carry Parent, LLC (DE)
 PA Real Assets Carry, LLC (DE)
 PA Real Assets Carry Parent II, LLC (DE)
 PA Real Assets Carry II, LLC (DE)
 PA Emerging Manager Carry Parent, LLC (DE)
 PA Emerging Manager Carry, LLC (DE)
 PA Emerging Manager Carry Parent II, LLC (DE)
 PA Emerging Manager Carry II, LLC (DE)

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)

RIC I GP, LLC (DE) Richmond Coinvestment Partners I, LP (DE)	IndexIQ LLC (DE)
RIC I Carry Parent, LLC (DE) RIC I Carry, LLC (DE)	IndexIQ Advisors LLC (DE)
PASF V GP, LLC (DE) Private Advisors Secondary Fund V, LP (DE)	IndexIQ Active ETF Trust (DE)IQ MacKay ESG Core Plus Bond ETF (DE)
PASF V Carry Parent, LLC (DE) PASF V Carry, LLC (DE)	IQ MacKay California Municipal Intermediate ETF (DE)
PASF VI GP, LLC (DE) PA Secondary Fund VI, LP (DE)	IQ MacKay ESG High Income ETF
PA Secondary Fund VI Coinvestments, LP (DE)	IQ MacKay Multi-Sector Income ETF
PA Secondary Fund VI (Cayman), LP (CYM)	IQ Winslow Focused Large Cap Growth ETF
PARAF GP, LLC (DE) Private Advisors Real Assets Fund, LP (DE)	IQ Winslow Large Cap Growth ETF
PARAF Carry Parent, LLC (DE) PARAF Carry, LLC (DE)	IndexIQ ETF Trust (DE)
PASCCIF GP, LLC (DE) Private Advisors Small Company Coinvestment Fund, LP (DE)	IQ 50 Percent Hedged FTSE International ETF (DE)
Private Advisors Small Company Coinvestment Fund-ERISA, LP (DE)	IQ 500 International ETF (DE)
PASCCIF II GP, LLC (DE) PA Small Company Coinvestment Fund II, LP (DE)	IQ Chaikin US Large Cap ETF (DE)
PA Small Company Coinvestment Fund II (Cayman), LP (CYM)	IQ Chaikin US Small Cap ETF (DE)
PASCCIF Carry Parent, LLC (DE) PASCCIF Carry, LLC (DE)	IQ Clean Oceans ETF (DE)
PARAF II GP LLC (DE) Private Advisors Real Assets Fund II, LP (DE)	IQ Cleaner Transport ETF (DE)
PARAF III GP, LLC (DE) PA Real Assets Fund III, LP (DE)	IQ Engender Equality ETF (DE)
SAF GP LLC (DE) Social Advancement Fund, LP (DE)	IQ FTSE International Equity Currency Neutral ETF
Washington Pike GP, LLC (DE) Washington Pike LP (DE)	IQ Global Equity R&D Leaders ETF (DE)
RidgeLake Partners GP, LLC (DE) RidgeLake Partners, LP (DE)	IQ Healthy Hearts ETF (DE)
RidgeLake Co-Investment Partners, LP (DE)	IQ Candriam ESG International Equity ETF (DE)
NYLCAP Holdings (Mauritius) (MUS) Jacob Ballas Capital India Pvt. Ltd. (MUS)	IQ Candriam ESG U.S. Mid Cap Equity ETF
Industrial Assets Holdings Limited (MUS)	IQ Candriam ESG US Large Cap Equity ETF (DE)
JB Cerestra Investment Management LLP (MUS)	IQ U.S. Large Cap R&D Leaders ETF (DE)
NYLIM Service Company LLC (DE)	IQ U.S. Mid Cap R&D Leaders ETF (DE)
NYL Workforce GP LLC (DE)	New York Life Investment Management Holdings International (LUX)
New York Life Investment Management LLC (DE) NYLIM Fund II GP, LLC (DE)	New York Life Investment Management Holdings II International (LUX)
NYLIM-TND, LLC (DE)	Candriam Group (LUX)
New York Life Investment Management Hong Kong Limited (CHN)	CGH UK Acquisition Company Limited (GBR)
WFHG, GP LLC (DE)	Tristan Capital Partners Holdings Limited (GBR)
Workforce Housing Fund I-2007, LP (DE)	Tristan Capital Holdings Limited (GBR)
Index IQ Holdings LLC. (DE)	Tristan Capital Partners LLP (GBR)
	EPISO 4 Co-Investment LLP (GBR)
	EPISO 4 (GP) LLP (GBR)
	EPISO 4 Incentive Partners LLP (GBR)
	CCP 5 Co-Investment LLP (GBR)
	Tristan Capital Limited (GBR)
	Tristan Capital Partners LLP (GBR)
	CCP III Co-Investment (GP) Limited (GBR)
	CCP III Co-Investment LP (GBR)
	CCP IV Co-Investment LP (GBR)
	CCP III (GP) LLP (GBR)
	CCP III Incentive Partners (GP) Limited (GBR)
	CCP III Incentive Partners LP (GBR)
	CCP IV Incentive Partners LP (GBR)
	Curzon Capital Partners III (GP) Limited (GBR)
	CCP III (GP) LLP (GBR)
	EPISO 3 Co-Investment (GP) Limited (GBR)

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

PART 1 - ORGANIZATIONAL CHART

New York Life Investment Management Holdings LLC (continued)

<ul style="list-style-type: none"> 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) <ul style="list-style-type: none"> 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) <ul style="list-style-type: none"> 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) <ul style="list-style-type: none"> Kartesia Credit Opportunities V Feeder SCS (LUX) Kartesia Senior Opportunities I SCS, SICAV-RAIF (LUX) KASS Unleveled S.à.r.l. (LUX) KSO I Topco S.à.r.l. (LUX) Kartesia Credit Opportunities V SCS (LUX) Kartesia Securities V S.à.r.l. (LUX) Candriam Luxco S.à.r.l. (LUX) 	<ul style="list-style-type: none"> Candriam Luxembourg (LUX) Candriam Belgium (BEL) Candriam France (FRA) Candriam Monétaire SICAV (FRA) Candriam Switzerland LLC (CHE) Candriam GP (LUX) Cordius (LUX) Cordius CIG (LUX) IndexIQ (LUX) IndexIQ Factors Sustainable Corporate Euro Bond (LUX) IndexIQ Factors Sustainable EMU Equity (LUX) IndexIQ Factors Sustainable Europe Equity (LUX) IndexIQ Factors Sustainable Japan Equity (LUX) IndexIQ Factors Sustainable Sovereign Euro Bond (LUX) Candriam Absolute Return (LUX) Candriam Absolute Return Equity Market Neutral (LUX) Candriam Bonds (LUX) Candriam Bonds Capital Securities (LUX) Candriam Bonds Credit Alpha (LUX) Candriam Bonds Emerging Debt Local Currencies (LUX) Candriam Bonds Emerging Markets Candriam Bonds Emerging Markets Corporate Candriam Bonds Emerging Markets Total Return (LUX) Candriam Bonds Euro Long Term (LUX) Candriam Bonds International (LUX) Candriam Diversified Futures (BEL) Candriam Equities L (LUX) Candriam Equities L EMU Innovation (LUX) Candriam Equities L Meta Globe (LUX) Candriam Equities L Risk Arbitrage Opportunities (LUX) Candriam GF (LUX) Candriam GF AUSBIL Global Essential Infrastructure (LUX) Candriam GF AUSBIL Global Small Cap (LUX) Candriam GF Short Duration US High Yield Bonds (LUX) Candriam GF US Corporate Bonds (LUX) Candriam GF US High Yield Corporate Bonds (LUX) Candriam Impact One (LUX) Candriam L (LUX) Candriam L Dynamic Asset Allocation (LUX) Candriam L Multi-Asset Income & Growth (LUX) Candriam L Multi-Asset Premia (LUX) Candriam M (LUX) Candriam M Global Trading (LUX) Candriam M Impact Finance (LUX) Candriam M Multi Strategies (LUX) Candriam Multi-Strategies (FRA) Candriam Sustainable (LUX) Candriam Sustainable Bond Global (LUX)
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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 Bond Global Convertible
Candriam Sustainable Bond Impact (LUX)
Candriam Sustainable Equity Future Mobility (LUX)
Candriam World Alternative (LUX)
Candriam World Alternative Alphamax (LUX)
Cleome Index Euro Long Term Bonds (LUX)
Cleome Index World Equities (LUX)
Paricor (LUX)

Paricor Patrimonium (LUX)
Ausbil Investment Management Limited (AUS)
Ausbil Australia Pty. Ltd. (AUS)
Ausbil Asset Management Pty. Ltd. (AUS)
Ausbil Global Infrastructure Pty. Limited (AUS)
Ausbil Investment Management Limited Employee Share Trust (AUS)

Ausbil IT - Ausbil Global SmallCap Fund (AUS)
Ausbil IT - Ausbil Long Short Focus Fund (AUS)

NYLIFE Distributors LLC (DE)

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

NYLife Real Estate Holdings LLC

Huntsville NYL LLC (DE)
 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)
 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-RTL CTC NY LLC (DE)
 REEP-OFC 5005 LBJ Freeway TX LLC (DE)
 5005 LBJ Tower LLC (DE)
 REEP-OFC/RTL MARKET ROSS TX LLC (DE)
 MARKET ROSS TX JV LLC (DE)
 MARKET ROSS TX GARAGE OWNER LC (DE)
 MARKET ROSS TX OFFICE OWNER LLC (DE)
 MARKET ROSS TX RETAIL OWNER LLC (DE)
 REEP-OFC Mallory TN LLC (DE)
 3665 Mallory JV LLC (DE)
 REEP-OFC WATER RIDGE NC LLC (DE)
 REEP-OFC 2300 Empire LLC (DE)
 REEP-MF Wynnewood PA LLC (DE)
 Wynnewood JV LLC (DE)
 REEP-MU Fayetteville NC LLC (DE)

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

STATEMENT AS OF MARCH 31, 2023 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	
							New York Life Investment Management Holdings LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206682		0001513831		NYLIFE Real Estate Holdings, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			27-0166422				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	64548	13-2556568				Life Insurance Company of North America	PA	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
.0826	New York Life Group	65498	23-1503749				LINA Benefit Payments, Inc.	DE	NIA	Life Insurance Company of North America	Ownership	100.000	New York Life Insurance Company	NO	
			06-1252418				New York Life Benefit Payments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2379075				NYL Emerging Manager LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2530753				NYL Wind Investments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance Company	Ownership	67.974	New York Life Insurance Company	NO	
							New York Life Insurance and Annuity Corporation	DE	NIA		Ownership	32.026	New York Life Insurance Company	NO	
							NYLIC HKP VENTURE LLC	DE	NIA	NYLIC HKP Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIC HKP REIT LLC	DE	NIA	NYLIC HKP VENTURE LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India Holdings IV	MUS	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							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	

STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							SCP 2005-C21-025 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-031 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-036 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-041 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-043 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-048 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-061 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-063 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-067 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-069 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-070 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis, L.P.	TX	NIA	NYMH-Ennis GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freepport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freepport, L.P.	TX	NIA	NYMH-Freepport GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston, L.P.	TX	NIA	NYMH-Houston GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano, L.P.	TX	NIA	NYMH-Plano GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio, L.P.	TX	NIA	NYMH-San Antonio GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville, L.P.	TX	NIA	NYMH-Stephenville GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor, L.P.	TX	NIA	NYMH-Taylor GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance Company	Ownership	95.500	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.500	New York Life Insurance Company	NO	
							REEP-DRP Salisbury Square Tower One TAB JV LLC	DE	NIA	REEP-MF Salisbury Square Tower One TAF LLC	Ownership	80.000	New York Life Insurance Company	NO	
							Salisbury Square Tower One LLC	DE	NIA	REEP-DRP Salisbury Square Tower One TAB JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH Attleboro MA, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Farmingdale, NY, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia Realty, LP	DE	NIA	NYLMDC King of Prussia GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-3304035				2015 DIL PORTFOLIO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-3444658				PA 180 KOST RD LLC	DE	NIA	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2586171				2017 CT REO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	62.308	New York Life Insurance Company	NO	
			82-2586171				2017 CT REO HOLDINGS LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	37.692	New York Life Insurance Company	NO	
							Cortlandt Town Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-1250 Forest LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HZ SPENCER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 4700 Nall TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			37-1768259				REEP-IND Aegean MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Alpha TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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			83-2598877				REEP-IND MCP VIII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND CHINO CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF STEWART AZ OLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF STEWART AZ	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	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	MIN	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Kent LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			32-0442193				REEP-IND LYMAN MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4607723				REEP-IND MCP II NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4626597				REEP-IND MCP III NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4646530				REEP-IND MCP IV NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4685915				REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4592121				REEP-IND MCP VII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP III OWNER NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP West 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	100.000	New York Life Insurance Company	NO	
							REEP-IND Simonton TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valley View TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valwood TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF 960 East Paces Ferry GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			82-1945938				REEP-MF 960 EPF Opco GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4102691				REEP-MF Emblem DE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	NO	
							REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
			84-4028263				REEP-MF Gateway TAB JV LLC	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	99.000	New York Life Insurance Company	NO	
							REEP-MF Gateway TAB JV LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
							REEP-MF Issaquah WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Mount Vernon GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Mount Laurel NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF NORTH PARK CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AVERY OWNER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC	DE	NIA	New York Life Insurance Company	Ownership	100.000	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	

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							REEP-OFC FIVE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
							REEP-OFC SIX WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
							REEP-OFC SEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
							REEP-OFC EIGHT WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
							REEP-OFC NINE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
							REEP-OFC TEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
							REEP-OFC ELEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
			81-2351415				REEP-MF FOUNTAIN PLACE MN LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
			81-2456809				REEP-MF FOUNTAIN PLACE LLC	DE	NIA	REEP-MF FOUNTAIN PLACE MN LLC	Ownership.....	100.000	New York Life Insurance Company	NO	
			85-3514927				REEP-MF Park-Line FL LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE CA LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST II AZ LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
							REEP-RTL Flemington NJ LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
							REEP-RTL Mill Creek NJ LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
			85-3592979				REEP-RTL NPM GA LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
							REEP OFC 515 Post Oak TX LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance Company	Ownership.....	39.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	61.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance Company	Ownership.....	37.000	New York Life Insurance Company	NO	
							REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	63.000	New York Life Insurance Company	NO	
			87-2706041				REEP-IND ROMULUS MI LLC	DE	NIA	New York Life Real Estate Holdings	Ownership.....	100.000	New York Life Insurance Company	NO	
							REEP-IND ROMULUS MI LLC	DE	NIA	REEP-IND ROMULUS MI LLC	Ownership.....	87.140	New York Life Insurance Company	NO	
							REEP-MF SOUTH MAIN TX LLC	DE	NIA	REEP-NPD ROMULUS JV LLC	Ownership.....	100.000	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN JV LLC	DE	NIA	REEP-MF SOUTH MAIN TX LLC	Ownership.....	99.990	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN OWNER LLC	DE	NIA	REEP-AO SOUTH MAIN JV LLC	Ownership.....	100.000	New York Life Insurance Company	NO	
							CUMBERLAND PROPERTIES LLC	DE	NIA	New York Life Insurance Company	Ownership.....	99.000	New York Life Insurance Company	NO	
							NJIND Raritan Center LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
							NJIND Talmadge Road LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
							NJIND Melrich Road LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
							FP Building 18, LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
							FP Building 19, LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
							Enclave CAF, LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
							Summitt Ridge Apartments, LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
							PTC Acquisitions, LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
							Martingale Road LLC	DE	NIA	New York Life Insurance Company	Ownership.....	100.000	New York Life Insurance Company	NO	
							New York Life Funding	CYM	OTH	New York Life Insurance Company	Other.....	0.000	New York Life Insurance Company	NO	5
							New York Life Global Funding	DE	OTH	New York Life Insurance Company	Other.....	0.000	New York Life Insurance Company	NO	5
							Government Energy Savings Trust 2003-A	NY	OTH	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company	NO	6
							UFI-NOR Federal Receivables Trust, Series 2009B	NY	OTH	New York Life Insurance Company	Influence.....	0.000	New York Life Insurance Company	NO	6
							JREP Fund Holdings I, L.P.	CYM	NIA	New York Life Insurance Company	Ownership.....	12.500	New York Life Insurance Company	NO	
							Jaguar Real Estate Partners L.P.	CYM	NIA	New York Life Insurance Company	Ownership.....	30.300	New York Life Insurance Company	NO	
							NYLIFE Office Holdings Member LLC	DE	NIA	New York Life Insurance Company	Ownership.....	51.000	New York Life Insurance Company	NO	
					0001711406		NYLIFE Office Holdings LLC	DE	NIA	NYLIFE Office Holdings Member LLC	Ownership.....	51.000	New York Life Insurance Company	NO	
					0001728620		NYLIFE Office Holdings REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership.....	100.000	New York Life Insurance Company	NO	
							REEP-OFC DRAKES LANDING LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership.....	100.000	New York Life Insurance Company	NO	
							REEP-OFC CORPORATE POINTE CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership.....	100.000	New York Life Insurance Company	NO	

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							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	
							REEP-IMPIC OFC PROMINENCE ATLANTA LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
							REEP-IMPIC OFC 24th CAMELBACK AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
					0001728621		NYLIFE Office Holdings Acquisition REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							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	11
							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	
					0001742549		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 LLC	DE	NIA	MSVEF Feeder LP	Ownership	55.560	New York Life Insurance Company	NO	
							Madison Square Value Enhancement Fund LP	DE	NIA	MSVEF REIT LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF Evanston GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF Evanston II LP	DE	NIA	MSVEF-MF Evanston GP LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-OFC Tampa GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-OFC WFC Tampa FL LP	DE	NIA	MSVEF-OFC Tampa GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-FG WFC Tampa JV LP	DE	NIA	MSVEF-OFC WFC Tampa FL LP	Ownership	94.590	New York Life Insurance Company	NO	
							MSVEF-OFC WFC Tampa PO GP LLC	DE	NIA	MSVEF-FG WFC Tampa JV LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-FG WFC Property Owner LP	DE	NIA	MSVEF-OFC WFC Tampa PO GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 AZ LP	DE	NIA	MSVEF-IND Commerce 303 GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-SIW Commerce 303 JV LP	DE	NIA	MSVEF-IND Commerce 303 AZ LP	Ownership	95.000	New York Life Insurance Company	NO	
			88-2404158				MSVEF-MF Pennbrook Station GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	
			88-2389603				MSVEF-MF Pennbrook Station PA LP	DE	NIA	MSVEF-MF Pennbrook Station GP LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF Burroughs Mill GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-MF Burroughs Mill NJ LP	DE	NIA	MSVEF-MF Burroughs Mill GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							SEAF Sichuan SME Investment Fund LLC	DE	NIA	New York Life Enterprises LLC	Ownership	39.980	New York Life Insurance Company	NO	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	New York Life Enterprises LLC	Ownership	84.380	New York Life Insurance Company	NO	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	NYL Cayman Holdings Ltd.	Ownership	15.620	New York Life Insurance Company	NO	
							New York Life International Holdings Limited			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 Ventures and Industries Limited	IND	NIA	New York Life Insurance Company	Ownership	1.400	New York Life Insurance Company	NO	
							Max I Ltd.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Assets Services Ltd.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Ltd.	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Square Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Max Square Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Pharmax Corporation Ltd.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Towers Pvt.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates 128 Pvt. Ltd.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Gurgaon Ltd.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Ltd.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Acree Builders Pvt. Ltd.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	

STATEMENT AS OF MARCH 31, 2023 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	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)	*
							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.								
							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	
							Administradora de Conductos SMNYL, S.A. de C.V.	.MEX	.....IA	NYL Worldwide Capital Investments	Ownership	0.002	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	
							Agencias de Distribucion SMNYL, S.A. de C.V.	.MEX	.....NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	.....NO	
							Inmobiliaria SMNYL, S.A. de C.V.	.MEX	.....NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	.....NO	
							Agencias de Distribucion SMNYL, S.A. de C.V.								
							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	
			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	
							WIUT	.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-OFC 770 L Street CA LLC	.DE	.....NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	.....NO	
							MNCVAD 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	
							MNCVAD II-OFC HARBORS CA LLC	.DE	.....NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	.....NO	
							MNCVAD II-SEAGATE HARBORS LLC	.DE	.....NIA	MNCVAD II-OFC HARBORS CA LLC	Ownership	90.000	New York Life Insurance Company	.....NO	
							MNCVAD II-OFC 630 K Street CA LLC	.DE	.....NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	.....NO	
							MNCVAD II-IND SHILOH CA LLC	.DE	.....NIA	McMorgan Northern California Value Add/Development Fund II, L.P.	Ownership	100.000	New York Life Insurance Company	.....NO	
							MNCVAD II-BIG SHILOH JC LLC	.DE	.....NIA	MNCVAD II-IND SHILOH CA LLC	Ownership	90.000	New York Life Insurance Company	.....NO	
			84-1758196				MSSDF GP LLC	.DE	.....NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	.....NO	
			84-1781419				MSSDF Member LLC	.DE	.....NIA	New York Life Insurance Company	Ownership	35.000	New York Life Insurance Company	.....NO	
							MSSDF Member LLC	.DE	.....NIA	New York Life Insurance and Annuity Corporation	Ownership	65.000	New York Life Insurance Company	.....NO	
			84-1797003				Madison Square Structured Debt Fund LP	.DE	.....NIA	MSSDF Member LLC	Ownership	40.400	New York Life Insurance Company	.....NO	
			84-1819107				MSSDF REIT LLC	.DENIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance CompanyNO	

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			84-1825208				MSSDF REIT Funding Sub I LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4113067				MSSDF REIT Funding Sub II LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4120070				MSSDF REIT Funding Sub III LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub IV LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-3760197				MSSDF REIT Funding Sub V LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VI LLC (Delaware)	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSDF REIT Funding Sub VII LLC (Delaware)	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSIV GP LLC (Delaware)	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture LP	DE	NIA	MSSIV GP	Ownership	51.000	New York Life Insurance Company	NO	
							MSSIV REIT Manager LLC (Delaware)	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							Madison Square Strategic Investments Venture REIT LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC (Delaware)	DE	NIA	New York Life Insurance Company	Ownership	90.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC (Delaware)	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	10.000	New York Life Insurance Company	NO	
							MSVEF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			94-3390961				Madison Core Property Fund LP	DE	NIA	NYL Investors LLC	Management	0.000	New York Life Insurance Company	NO	9
			83-4025228				MCPF Holdings Manager LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4049223				MCPF MA Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF Holdings LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND TAMARAC FL	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC BRICKELL FL LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND POWAY CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPC POWAY JV LLC (Delaware)	DE	NIA	MADISON-IND POWAY CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF GRANARY FLATS TX LLC (Delaware)	DE	NIA	MADISON-LPC POWAY JV LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS JV LLC (Delaware)	DE	NIA	MADISON-MF GRANARY FLATS TX LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-AO GRANARY FLATS OWNER LLC (Delaware)	DE	NIA	MADISON-AO GRANARY FLATS JV LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND 2080 ENTERPRISE CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND CLAWITER CA LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-REDCO CLAWITER JV LLC	DE	NIA	MADISON-IND CLAWITER CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND ENTERPRISE RIALTO CA 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 Northsight, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Riverside, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Corporate Woods, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							Bartons Lodge Apartments, LLC	DE	NIA	Madison Core Property Fund LP	Ownership	90.000	New York Life Insurance Company	NO	
							MIREF 101 East Crossroads, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Hawthorne, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							MIREF Auburn 277, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Sumner North, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Wellington, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Warner Center, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Duluth GA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone I CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone III CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB Centerstone IV CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerpoint Plaza CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2279230				MADISON-IND Logistics NC LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2283899				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	
							MADISON-OFC Weston Pointe FL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF MCCADDEN CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC 1201 WEST IL LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MCCAFFERY 1201 WEST IL LLC	DE	NIA	MADISON-OFC 1201 WEST IL LLC	Ownership	92.500	New York Life Insurance Company	NO	
							MADISON-MF CRESTONE AZ LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-4019048				MADISON-MF TECH RIDGE TX LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-RTL SARASOTA FL, LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB CITRACADO CA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF THE MEADOWS WA LLC	DE	NIA	Madison Core Property Fund LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS JV LLC	DE	NIA	MADISON-ACG THE MEADOWS WA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS OWNER LLC	DE	NIA	MADISON-ACG THE MEADOWS JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Osprey QRS Inc	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			87-4097153				Madison-MF Osprey NC GP LLC	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	100.000	New York Life Insurance Company	NO	
			87-4075458				Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	99.000	New York Life Insurance Company	NO	
							Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey NC LP	Ownership	1.000	New York Life Insurance Company	NO	
							New York Life Investment Management Asia Limited	CYM	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	

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			27-0676650				Mackay Municipal Managers Credit Opportunities GP, LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523736		0001460030		Mackay Municipal Credit Opportunities Master Fund, L.P.	DE	NIA	Mackay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523739		0001460023		Mackay Municipal Credit Opportunities Fund, L.P.	DE	NIA	Mackay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4019880		0001700102		Mackay Municipal Credit Opportunities HL Fund, L.P.	DE	NIA	Mackay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1374021				Mackay Municipal Managers Credit Opportunities HL (Cayman) GP LLC	CYM	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			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	IRL	NIA	Mackay Shields LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	Mackay Shields LLC	Board of Directors	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc - Mackay Shields Structured Products Opportunities Portfolio	IRL	NIA	Mackay Shields LLC	Ownership	0.010	New York Life Insurance Company	NO	
							Plainview Funds plc - Mackay Shields Structured Products Opportunities Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	99.980	New York Life Insurance Company	NO	
							Plainview Funds plc Mackay Shields Emerging Markets Debt Portfolio	IRL	NIA	Mackay Shields LLC	Ownership	0.010	New York Life Insurance Company	NO	
							Plainview Funds plc Mackay Shields Emerging Markets Debt Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	99.990	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	
			26-4248749		0001502130		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	
			98-0540507				Mackay Shields Credit Strategy Fund Ltd	CYM	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4357172	3859263			Mackay Shields Credit Strategy Partners LP	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001502133		Mackay Shields Defensive Bond Arbitrage Fund Ltd.	BMJ	NIA	Mackay Shields LLC	Ownership	0.070	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	

STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			81-2401724				MackKay Municipal New York Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4002797		0001685030		MackKay Municipal New York Opportunities Fund, L.P.	DE	NIA	MackKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2575585		0001700100		MackKay Municipal Opportunity HL Fund LP	DE	NIA	MackKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4846547				MackKay Municipal Capital Trading GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1836504				MackKay Municipal Capital Trading Master Fund, L.P.	DE	NIA	MackKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4932734				MackKay Municipal Capital Trading Fund, L.P.	DE	NIA	MackKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1846456		0001701742		MackKay Municipal Managers Strategic Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1728099				MackKay Municipal Strategic Opportunities Fund LP	DE	NIA	MackKay Municipal Managers Strategic Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-4320205		0001510983		MackKay Shields US Equity Market Neutral Fund GP LLC	DE	NIA	MackKay Shields US Equity Market Neutral Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1715543				MackKay Cornerstone US Equity Market Neutral Fund LP	DE	NIA	MackKay Shields Intermediate Bond Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1716026		0001715261		MackKay Shields Intermediate Bond Fund LP	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4080466				MackKay Shields General Partner (L/S) LLC	DE	NIA	MackKay Shields Intermediate Bond Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			02-0633343				MackKay Shields Long/Short Fund (Master) 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 Shields General Partner (L/S) LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3085547				MackKay Municipal Managers Opportunities Allocation Fund A LP	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3088001				MackKay Municipal Managers Opportunities Allocation Fund B LP	DE	NIA	MackKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3010096				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	
			84-2017635				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	
			84-2046842		0001783642		MackKay Municipal Managers U.S. Infrastructure - Opportunities GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-0605318		0001811009		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	
							MackKay Municipal Managers High Yield Select GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Municipal High Yield Select Fund LP	DE	NIA	MackKay Municipal Managers High Yield Select GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay Flexible Income Fund GP LLC	DE	NIA	MackKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MackKay 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 Municipal Managers High Income Opportunities 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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							Cascade CLO Manager LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Holdings GP LLC	DE	NIA	Cascade CLO Manager LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Holdings, LP	CYM	NIA	MKS CLO Holdings GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MKS CLO Advisors, LLC	DE	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Mackay Shields Europe Investment Management Limited	IRL	NIA	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Mackay Shields European Credit Opportunity Fund Limited	NJ	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.000	New York Life Insurance Company	NO	
							Mackay Shields European Credit Opportunity Fund Limited	NJ	NIA	Mackay Shields LLC	Ownership	67.000	New York Life Insurance Company	NO	
			87-1580419				MKS Global Sustainable Emerging Markets Equities Fund GP LLC	DE	NIA	Mackay 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	Mackay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1645818				Candriam Global Emerging Markets Equities Fund LP	DE	NIA	MKS Global Emerging Markets Equities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Optimum Sub LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-1664787				Apogem Capital LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance Company	Ownership	21.900	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	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	
			26-2806918		0001538584		Madison Capital Funding Co-Investment Fund LP	DE	NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company	NO	
			80-0920962				Madison Avenue Loan Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-1711540		0001577927		Madison Avenue Loan Fund LP	DE	NIA	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Fund I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1143853				MCF Hanwha Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Ironshore Investment BL I Ltd.	BMJ	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			46-2213974				MCF CLO IV LLC	DE	NIA	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company	NO	
			46-2213974				MCF CLO IV LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			81-4067250				MCF CLO V LLC	DE	NIA	New York Life Insurance Company	Ownership	5.000	New York Life Insurance Company	NO	
			81-4067250				MCF CLO V LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-1943737				MCF CLO VI LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-2734635				MCF CLO VII LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII Ltd	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Ltd	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO IX LLC	DE	NIA	MCF CLO IX Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Ltd.	NJ	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO 10 LLC	DE	NIA	MCF CLO 10 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

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apogem Direct Lending Hyundai Fund 2 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	2
							Apogem Direct Lending Levered Fund 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Direct Lending Loan Portfolio 2023 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
			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	
							YA Canada Corporation	CAN	NIA	Young America, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar, LP	DE	NIA	New York Life Capital Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV, LP	DE	NIA	New York Life Capital Partners IV GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund, L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund II L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670568		GoldPoint Mezzanine Partners Co-Investment Fund A, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001652367		GoldPoint Mezzanine Partners IV, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV A Blocker LP (GPPMBA)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV A Preferred Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV B Blocker LP (GPPMBB)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV C Blocker LP (GPPMBC)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV D Blocker LP (GPPMBD)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV E Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV ECI Aggregator LP	DE	NIA	GPP Mezz IV E Blocker LPP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV F Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV G Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV H Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV I Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							GoldPoint Mezzanine Partners Offshore IV, L.P.	..CYMNIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	..NO	
							GoldPoint Partners Co-Investment V GenPar GP LLC	..DE	.....NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	..NO	
							GoldPoint Partners Co-Investment V GenPar, L.P.	..DE	.....NIA	GoldPoint Partners Co-Investment V GenPar GP LLC	Ownership	100.000	New York Life Insurance Company	..NO	
					0001670563		GoldPoint Partners Co-Investment Fund-A, LP	..DE	.....NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	..NO	
					0001562188		GoldPoint Partners Co-Investment V, L.P.	..DE	.....NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	..NO	
							GPP V ECI Aggregator LP	..DE	.....NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	Ownership	100.000	New York Life Insurance Company	..NO	
							GPP V G Blocker Holdco LP	..DE	.....NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	..NO	
							GoldPoint Partners Private Debt V GenPar GP, LLC	..DE	.....NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	..NO	
							GoldPoint Partners Private Debt Offshore V, LP	..CYM	.....NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	..NO	
							GPP Private Debt V RS LP	..DE	.....NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	..NO	
							GoldPoint Partners Private Debt V GenPar GP, LP	..DE	.....NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	..NO	
							GoldPoint Partners Private Debt V, LP	..DE	.....NIA	GoldPoint Partners Private Debt V GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	..NO	
							GPP PD V A Blocker, LLC	..DE	.....NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	..NO	
							GPP Private Debt V-ECI Aggregator LP	..DE	.....NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	..NO	
							GPP PD V B Blocker, LLC	..DE	.....NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	..NO	
							GPP PD V D Blocker LLC	..DE	.....NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	..NO	
							GPP LuxCo V GP Sarl	..LUX	.....NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	..NO	
							GoldPoint Partners Select Manager III GenPar GP, LLC	..DE	.....NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	..NO	
							GoldPoint Partners Select Manager III GenPar, L.P.	..CYM	.....NIA	GoldPoint Partners Select Manager III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	..NO	
					0001644721		GoldPoint Partners Select Manager Fund III, L.P.	..CYM	.....NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	..NO	
							GoldPoint Partners Select Manager Fund III AIV, L.P.	..DE	.....NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	..NO	
							GoldPoint Partners Select Manager IV GenPar GP, LLC	..DE	.....NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	..NO	
							GoldPoint Partners Select Manager IV GenPar, L.P.	..DE	.....NIA	GoldPoint Partners Select Manager IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	..NO	
					0001725867		GoldPoint Partners Select Manager Fund IV, L.P.	..DE	.....NIA	GoldPoint Partners Select Manager IV GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	..NO	
							GoldPoint Partners Select Manager V GenPar GP, LLC	..DE	.....NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	..NO	
							GoldPoint Partners Select Manager V GenPar, L.P.	..DE	.....NIA	GoldPoint Partners Select Manager V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	..NO	
							GoldPoint Partners Select Manager Fund V, L.P.	..DE	.....NIA	GoldPoint Partners Select Manager V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	..NO	
							GoldPoint Partners Canada V GenPar Inc.	..CAN	.....NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	..NO	
							GoldPoint Partners Select Manager Canada Fund V, L.P.	..CANNIA	GoldPoint Partners Canada V GenPar Inc.	Ownership	100.000	New York Life Insurance Company	..NO	

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							GoldPoint Partners Canada III GenPar, IncCAN.....	..NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance CompanyNO.....	
							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.....	
							GPP VI Blocker D LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							GPP VI Blocker E LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							GPP VI Blocker F LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							GPP VI Blocker G LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							GPP VI Blocker H LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							GPP VI Blocker I LLC	..DE.....	..NIA.....	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							Apogem Co-Invest VII GenPar, GP LLC	..DE.....	..NIA.....	Apogem Capital LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							Apogem Co-Invest VII, GenPar LP	..DE.....	..NIA.....	Apogem Co-Invest VII GenPar, GP LLC	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
							Apogem Partners Co-Investment VII, LP	..DE.....	..NIA.....	Apogem Co-Invest VII, GenPar LP	Ownership.....	100.000	New York Life Insurance Company .....	..NO.....	
					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 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, LP	..DE.....	..NIA.....	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership.....	100.000	New York Life Insurance CompanyNO.....	

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	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)	*
							NYLCAP Select Manager II GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001520743		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	
							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 Asset Management Company III, LLC	MUS	NIA	NYLIM-Jacob Ballas Asset Management Company III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India Fund III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund 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	
							EIF Managers Limited	MUS	NIA	Evolvement Asset Management, Ltd.	Ownership	58.720	New York Life Insurance Company	NO	
							EIF Managers II Limited	MUS	NIA	Evolvement Asset Management, Ltd.	Ownership	55.000	New York Life Insurance Company	NO	
							AHF V (S) GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V ECI Aggregator LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							AHF VI (S) GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI ECI Aggregator LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund V	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund V LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund VI (S)	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund VI (S)	DE	NIA	Apogem Capital LLC	Ownership	1.000	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 Carry, LLC	DE	NIA	PACIF II Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							PACIF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-1360141		0001562375		Private Advisors Coinvestment Fund III, LP	DE	NIA	PACIF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2548534				PACIF III Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			80-0916710				PACIF III Carry, LLC	DE	NIA	PACIF III Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4247870		0001646588		Private Advisors Coinvestment Fund IV, LP	DE	NIA	PACIF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4489053				PACIF IV Carry, LLC	DE	NIA	PACIF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PAIMF 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	PAIMF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4838202		0001374891		Private Advisors Small Company Buyout Fund III, LP	DE	NIA	PASCBF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-1662399		0001442524		Private Advisors Small Company Buyout Fund IV, LP	DE	NIA	PASCBF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2573409				PASCBF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591925				PASCBF IV Carry, LLC	DE	NIA	PASCBF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-4078336		0001537995		Private Advisors Small Company Buyout Fund V, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Buyout V - ERISA Fund, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-1799496		0001576987		PASCBF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2714292				PASCBF V Carry, LLC	DE	NIA	PASBF V Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			35-2476750				PASCOPEF VI Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCOPEF VI Carry, LLC	DE	NIA	PASCOPEF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4523581				PASCOPEF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Private Equity Fund VI, LP	DE	NIA	PASCOPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-4301623		0001595889		Private Advisors Small Company Private Equity Fund VI (Cayman), LP	CYM	NIA	PASCOPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1223903		0001635254		PASCOPEF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Private Equity Fund VII, LP	DE	NIA	PASCOPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5430553		0001657189		Private Advisors Small Company Private Equity Fund VII (Cayman), LP	CYM	NIA	PASCOPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1286549		0001711424		PASCOPEF VII Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCOPEF VII Carry, LLC	DE	NIA	PASCOPEF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5442078				PASCOPEF VIII GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Private Equity Fund VIII, LP	DE	NIA	PASCOPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2042371				Private Advisors Small Company Private Equity Fund VIII (Cayman), LP	CYM	NIA	PASCOPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1417728		0001711426		PASCOPEF IX GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1939809				PA Small Company Private Equity Fund IX, LP	DE	NIA	PASCOPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1800282				PA Small Company Private Equity Fund IX, (Cayman), LP	CYM	NIA	PASCOPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1516465				APEF X GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund X, LP	DE	NIA	APEF X GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	

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			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
							PA Real Assets Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4479441				PA Real Assets Carry, LLC	DE	NIA	PA Real Assets Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Real Assets Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2582122				PA Real Assets Carry II, LLC	DE	NIA	PA Real Assets Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4468334				PA Emerging Manager Carry, LLC	DE	NIA	PA Emerging Manager Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2884836				PA Emerging Manager Carry II, LLC	DE	NIA	PA Emerging Manager Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4146929				Richmond Coinvestment Partners I, LP	DE	NIA	RIC I GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4511149				RIC I Carry, LLC	DE	NIA	RIC I Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4252449		0001646590		Private Advisors Secondary Fund V, LP	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	
							PA Secondary Fund VI, LP	DE	NIA	PASF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Secondary Fund VI Coinvestments, LP	DE	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PA Secondary Fund VI (Cayman), LP	CYM	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PARAF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5323045		0001656546		Private Advisors Real Assets Fund, LP	DE	NIA	PARAF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PARAF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5392508				PARAF Carry, LLC	DE	NIA	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5230804		0001660017		Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4614299		0001691962		PA Small Company Coinvestment Fund II, LP	DE	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II (Cayman), LP	CYM	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5472308				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3120890				PARAF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Real Assets Fund II, LP	DE	NIA	PARAF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209		0001721164		PARAF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Real Assets Fund III, LP	DE	NIA	PARAF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1973380				SAF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1678206				Social Advancement Fund, LP	DE	NIA	SAF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1875231				Washington Pike GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1371149												
			83-2670366												

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PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			83-2634832			Washington Pike, LP	Washington Pike, LP	DE	NIA	Washington Pike GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5036706			RidgeLake Partners GP, LLC	RidgeLake Partners GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5053710			RidgeLake Partners, LP	RidgeLake Partners, LP	DE	NIA	RidgeLake Partners GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
						RidgeLake Co-Investment Partners, LP	RidgeLake Co-Investment Partners, LP	DE	NIA	RidgeLake Partners, LP	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management								
							NHLCAP Holdings (Mauritius)	MUS	NIA	NHLCAP Holdings (Mauritius)	Ownership	100.000	New York Life Insurance Company	NO	
							Jacob Ballas Capital India Pvt, Ltd.	MUS	NIA	NHLCAP Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company	NO	
							Industrial Assets Holdings Limited	MUS	NIA	NHLCAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	NO	
							JB Ceresra Investment Management LLP	MUS	NIA	NHLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	NO	
							New York Life Investment Management								
			22-3704242		0001103598	NYLIM Service Company LLC	NYLIM Service Company LLC	DE	NIA	Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management								
							NYL Workforce GP LLC	DE	NIA	Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management LLC	DE	NIA	Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206685		0001133639	NYLIM Fund II GP, LLC	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	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management Hong Kong Limited	CHN	NIA	NYLIM Fund II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							WFHG, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	NO	
				4643807	0001406803	Workforce Housing Fund I - 2007, LP	Workforce Housing Fund I - 2007, LP	DE	NIA	WFHG, GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							New York Life Investment Management								
							IndexIQ Holdings LLC	DE	NIA	Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management								
			02-0811751		0001483922	IndexIQ LLC	IndexIQ LLC	DE	NIA	Holdings LLC	Ownership	74.370	New York Life Insurance Company	NO	
			02-0811751		0001483922	IndexIQ LLC	IndexIQ LLC	DE	NIA	IndexIQ Holdings Inc.	Ownership	25.630	New York Life Insurance Company	NO	
			02-0811753		0001415996	IndexIQ Advisors LLC	IndexIQ Advisors LLC	DE	NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							IndexIQ Active ETF Trust	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	98.500	New York Life Insurance Company	NO	
							IQ MacKay ESG Core Plus Bond ETF	DE	NIA	New York Life Investment Management LLC	Ownership	95.270	New York Life Insurance Company	NO	
							IQ MacKay California Municipal Intermediate ETF	DE	NIA	New York Life Investment Management LLC	Ownership	42.660	New York Life Insurance Company	NO	
							IQ MacKay California Municipal Intermediate ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	43.480	New York Life Insurance Company	NO	
							IQ MacKay ESG High Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	99.490	New York Life Insurance Company	NO	
							IQ MacKay Multi-Sector Income ETF	DE	NIA	New York Life Investment Management LLC	Ownership	99.140	New York Life Insurance Company	NO	
							IQ Winslow Focused Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	95.370	New York Life Insurance Company	NO	
							IQ Winslow Large Cap Growth ETF	DE	NIA	New York Life Investment Management LLC	Ownership	99.800	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	91.230	New York Life Insurance Company	NO	
							IQ Chaikin US Large Cap ETF	DE	NIA	New York Life Investment Management LLC	Ownership	97.170	New York Life Insurance Company	NO	
							IQ Chaikin US Small Cap ETF	DE	NIA	New York Life Investment Management LLC	Ownership	79.400	New York Life Insurance Company	NO	
							New York Life Insurance and Annuity Corporation								
							IQ Clean Oceans ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	75.840	New York Life Insurance Company	NO	
							IQ Cleaner Transport ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	75.930	New York Life Insurance Company	NO	
							IQ Engender Equality ETF	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	80.100	New York Life Insurance Company	NO	
							IQ FTSE International Equity Currency Neutral ETF	DE	NIA	New York Life Investment Management LLC	Ownership	39.880	New York Life Insurance Company	NO	

STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							IQ Global Equity R&D Leaders ETFDE.....	..NIA.....	New York Life Investment Management LLC ...	Ownership.....	..76.120	New York Life Insurance CompanyNO.....	
							IQ Healthy Hearts ETF .....	..DE.....	..NIA.....	New York Life Insurance and Annuity Corporation	Ownership.....	..66.380	New York Life Insurance Company .....	..NO.....	
							IQ Candriam ESG International Equity ETF ....	..DE.....	..NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	..90.160	New York Life Insurance Company .....	..NO.....	
							IQ Candriam ESG U.S. Mid Cap Equity ETF .....	..DE.....	..NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	..95.130	New York Life Insurance Company .....	..NO.....	
							IQ Candriam ESG US Large Cap Equity ETF .....	..DE.....	..NIA.....	New York Life Investment Management LLC	Ownership.....	..83.600	New York Life Insurance Company .....	..NO.....	
							IQ U.S. Large Cap R&D Leaders ETF .....	..DE.....	..NIA.....	New York Life Investment Management LLC	Ownership.....	..95.130	New York Life Insurance Company .....	..NO.....	
							IQ U.S. Mid Cap R&D Leaders ETF .....	..DE.....	..NIA.....	New York Life Investment Management LLC	Ownership.....	..95.070	New York Life Insurance Company .....	..NO.....	
							New York Life Investment Management Holdings International .....	..LUX.....	..NIA.....	New York Life Investment Management Holdings LLC	Ownership.....	..100.000	New York Life Insurance Company .....	..NO.....	
							New York Life Investment Management Holdings II International .....	..LUX.....	..NIA.....	New York Life Investment Management Holdings International	Ownership.....	..100.000	New York Life Insurance Company .....	..NO.....	
							Candriam Group .....	..LUX.....	..NIA.....	New York Life Investment Management Holdings II International	Ownership.....	..100.000	New York Life Insurance Company .....	..NO.....	
							CGH UK Acquisition Company Limited .....	..GBR.....	..NIA.....	Candriam Group	Ownership.....	..100.000	New York Life Insurance Company .....	..NO.....	
							Tristan Capital Partners Holdings Limited ...	..GBR.....	..NIA.....	CGH UK Acquisition Company Limited	Ownership.....	..49.000	New York Life Insurance Company .....	..NO.....	
							Tristan Capital Holdings Limited .....	..GBR.....	..NIA.....	Tristan Capital Partners Holdings Limited	Ownership.....	..100.000	New York Life Insurance Company .....	..NO.....	
							Tristan Capital Partners LLP .....	..GBR.....	..NIA.....	Tristan Capital Partners Holdings Limited	Ownership.....	..100.000	New York Life Insurance Company .....	..NO.....	
							EPIISO 4 Co-Investment LLP .....	..GBR.....	..NIA.....	Tristan Capital Partners Holdings Limited	Ownership.....	..50.000	New York Life Insurance Company .....	..NO.....	
							EPIISO 4 (GP) LLP .....	..GBR.....	..NIA.....	EPIISO 4 Co-Investment LLP	Ownership.....	..16.000	New York Life Insurance Company .....	..NO.....	
							EPIISO 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.....	
							CCP III (GP) LLP .....	..GBR.....	..NIA.....	Curzon Capital Partners III (GP) Limited	Ownership.....	..100.000	New York Life Insurance Company .....	..NO.....	
							EPIISO 3 Co-Investment (GP) Limited .....	..GBR.....	..NIA.....	Tristan Capital Partners LLP	Ownership.....	..100.000	New York Life Insurance Company .....	..NO.....	
							EPIISO 3 Co-Investment LP .....	..GBR.....	..NIA.....	EPIISO 3 Co-Investment (GP) Limited	Ownership.....	..100.000	New York Life Insurance Company .....	..NO.....	
							EPIISO 3 Incentive Partners (GP) Limited .....	..GBR.....	..NIA.....	Tristan Capital Partners LLP	Ownership.....	..100.000	New York Life Insurance Company .....	..NO.....	
							EPIISO 3 Incentive Partners LP .....	..GBR.....	..NIA.....	EPIISO 3 Incentive Partners (GP) Limited	Ownership.....	..100.000	New York Life Insurance Company .....	..NO.....	
							EPIISO 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.....	

STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/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	
							EPIISO 4 (GP) S.á.r.l.	.LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPIISO 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	
							EPIISO 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	
							EPIISO 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	90.607	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	3.170	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	.FRA	NIA	Candriam France	Ownership	2.640	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	.FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Switzerland LLC	.CHE	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam GP	.LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							KTA Holdco	.LUX	NIA	Candriam Luxembourg	Ownership	66.670	New York Life Insurance Company	NO	
							KTA Holdco	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							Kartesia Management SA	.LUX	NIA	KTA Holdco	Ownership	33.000	New York Life Insurance Company	NO	
							Kartesia UK Ltd.	.GBR	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Belgium	.BEL	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit FFS	.FRA	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia GP III	.LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities III S.C.A., SICAV-SIF	.LUX	NIA	Kartesia GP III	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities	.LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia III Topco S.?r.l.	.LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia GP IV	.LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities IV SCS SICAV-SIF	.LUX	NIA	Kartesia GP IV	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities IV	.LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities IV Topco S.?r.l.	.LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Master GP	.LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V Feeder SCS, 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	

STATEMENT AS OF MARCH 31, 2023 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 V SCSLUX	NIA	Kartesia Master GP	Ownership.....	100.000	New York Life Insurance Company	NO	
							Kartesia Securities V S.?r.l. ....	.LUX	NIA	Kartesia Credit Opportunities V SCS	Ownership.....	100.000	New York Life Insurance Company	NO	
							Cordius .....	.LUX	NIA	Candriam Luxembourg	Ownership.....	8.800	New York Life Insurance Company	NO	
							Cordius .....	.LUX	NIA	Candriam Belgium	Ownership.....	5.090	New York Life Insurance Company	NO	
							Cordius CIG .....	.LUX	NIA	Candriam Belgium	Ownership.....	36.640	New York Life Insurance Company	NO	
							Cordius CIG .....	.LUX	NIA	Candriam Luxembourg	Ownership.....	63.360	New York Life Insurance Company	NO	
							IndexIQ .....	.LUX	NIA	Cordius CIG	Ownership.....	0.490	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Corporate Euro Bond .....	.LUX	NIA	Cordius CIG	Ownership.....	0.180	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable EMU Equity .....	.LUX	NIA	Cordius CIG	Ownership.....	13.280	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Europe Equity .....	.LUX	NIA	Cordius CIG	Ownership.....	0.390	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Japan Equity .....	.LUX	NIA	Cordius CIG	Ownership.....	0.160	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Sovereign Euro Bond .....	.LUX	NIA	Cordius CIG	Ownership.....	0.790	New York Life Insurance Company	NO	
							Candriam Absolute Return .....	.LUX	NIA	Cordius CIG	Ownership.....	0.350	New York Life Insurance Company	NO	
							Candriam Bonds .....	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	0.210	New York Life Insurance Company	NO	
							Candriam Bonds Capital Securities .....	.LUX	NIA	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Credit Alpha .....	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	20.310	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 Markets .....	.LUX	NIA	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Debt Local Currencies .....	.LUX	NIA	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Corporate .....	.LUX	NIA	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Total Return .....	.LUX	NIA	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO	
							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.....	0.010	New York Life Insurance Company	NO	
							Candriam Equities L .....	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	0.100	New York Life Insurance Company	NO	
							Candriam Equities L .....	.LUX	NIA	Cordius CIG	Ownership.....	0.030	New York Life Insurance Company	NO	
							Candriam Equities L EMU Innovation .....	.LUX	NIA	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Meta Globe .....	.LUX	NIA	Cordius CIG	Ownership.....	75.050	New York Life Insurance Company	NO	
							Candriam Equities L Risk Arbitrage Opportunities .....	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	18.160	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.....	57.660	New York Life Insurance Company	NO	
							Candriam GF .....	.LUX	NIA	Cordius CIG	Ownership.....	4.950	New York Life Insurance Company	NO	
							Candriam GF .....	.LUX	NIA	New York Life Investment Management LLC	Ownership.....	6.310	New York Life Insurance Company	NO	
							Candriam GF AUSBIL Global Essential Infrastructure .....	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership.....	89.510	New York Life Insurance Company	NO	
							Candriam GF AUSBIL Global Essential Infrastructure .....	.LUX	NIA	Cordius CIG	Ownership.....	0.020	New York Life Insurance Company	NO	
							Candriam GF AUSBIL Global Small Cap .....	.LUX	NIA	Cordius CIG	Ownership.....	0.010	New York Life Insurance Company	NO	
							Candriam GF AUSBIL Global Small CapLUX	NIA	New York Life Investment Management LLC	Ownership.....	99.990	New York Life Insurance Company	NO	

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
							Candriam GF Short Duration US High Yield Bonds	.LUX	NIA	Cordius CIG	Ownership	94.200	New York Life Insurance Company	NO	
							Candriam GF US Corporate Bonds	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam GF US High Yield Corporate Bonds	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	45.680	New York Life Insurance Company	NO	
							Candriam GF US High Yield Corporate Bonds	.LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Impact One	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	30.620	New York Life Insurance Company	NO	
							Candriam L	.LUX	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company	NO	
							Candriam L Dynamic Asset Allocation	.LUX	NIA	Cordius CIG	Ownership	4.570	New York Life Insurance Company	NO	
							Candriam L Multi-Asset Income & Growth	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam L Multi-Asset Premia	.LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam M	.LUX	NIA	Cordius CIG	Ownership	0.040	New York Life Insurance Company	NO	
							Candriam M Global Trading	.LUX	NIA	Cordius CIG	Ownership	0.040	New York Life Insurance Company	NO	
							Candriam M Impact Finance	.LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam M Multi Strategies	.LUX	NIA	Cordius CIG	Ownership	0.060	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	.FRA	NIA	Candriam Belgium	Ownership	16.510	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	.FRA	NIA	Candriam France	Ownership	25.320	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	.FRA	NIA	Candriam Luxembourg	Ownership	58.140	New York Life Insurance Company	NO	
							Candriam Multi-Strategies	.FRA	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Risk Arbitrage	.FRA	NIA	Cordius CIG	Ownership	10.780	New York Life Insurance Company	NO	
							Candriam Sustainable	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.100	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global	.LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global Convertible	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Impact	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	45.590	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Impact	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Future Mobility	.LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam World Alternative	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	27.350	New York Life Insurance Company	NO	
							Candriam World Alternative	.LUX	NIA	Cordius CIG	Ownership	6.430	New York Life Insurance Company	NO	
							Candriam World Alternative Alphamax	.LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	27.470	New York Life Insurance Company	NO	
							Candriam World Alternative Alphamax	.LUX	NIA	Cordius CIG	Ownership	6.460	New York Life Insurance Company	NO	
							Cleome Index Euro Long Term Bonds	.LUX	NIA	Cleome Index	Ownership	0.050	New York Life Insurance Company	NO	
							Cleome Index Global Equities	.LUX	NIA	Cleome Index	Ownership	0.090	New York Life Insurance Company	NO	
							Cleome Index World Equities	.LUX	NIA	Cleome Index	Ownership	0.010	New York Life Insurance Company	NO	
							Paricor	.LUX	NIA	Cordius CIG	Ownership	0.060	New York Life Insurance Company	NO	
							Paricor Patrimonium	.LUX	NIA	Cordius CIG	Ownership	0.070	New York Life Insurance Company	NO	
							Ausbil Investment Management Limited	.AUS	NIA	New York Life Investment Management Holdings II International	Ownership	79.660	New York Life Insurance Company	NO	
							Ausbil Australia Pty. Ltd.	.AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Asset Management Pty. Ltd.	.AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Global Infrastructure Pty. Limited	.AUS	NIA	Ausbil Investment Management Limited	Ownership	55.000	New York Life Insurance Company	NO	
							Ausbil Investment Management Limited Employee Share Trust	.AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	

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STATEMENT AS OF MARCH 31, 2023 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)	*
							Ausbil IT - Ausbil Global SmallCap Fund	.AUS.	NIA.	New York Life Insurance and Annuity Corporation	Ownership	26.500	New York Life Insurance Company	NO	
							Ausbil IT Ausbil Long Short Focus Fund	.AUS.	NIA.	New York Life Insurance and Annuity Corporation New York Life Investment Management	Ownership	8.510	New York Life Insurance Company	NO	
			56-2412827		0000914898		NYLIFE Distributors LLC	.DE.	NIA.	Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
				3663273			Huntsville NVL LLC	.DE.	NIA.	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-1724274				REEP-IND Continental NC LLC	.DE.	NIA.	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-3561738				LRC-Patriot, LLC	.DE.	NIA.	REEP-IND Continental NC LLC	Ownership	93.000	New York Life Insurance Company	NO	
			35-2496884				REEP-LRC Industrial LLC	.DE.	NIA.	LRC-Patriot, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Forest Park NJ LLC	.DE.	NIA.	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 4 LLC	.DE.	NIA.	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 1-2-3 LLC	.DE.	NIA.	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 17, LLC	.DE.	NIA.	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 20, LLC	.DE.	NIA.	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Mantua Grove LLC	.DE.	NIA.	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Lot 1.01 LLC	.DE.	NIA.	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND NJ LLC	.DE.	NIA.	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND JV LLC	.DE.	NIA.	REEP-IND NJ LLC	Ownership	93.000	New York Life Insurance Company	NO	
							NJIND Hook Road LLC	.DE.	NIA.	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue LLC	.DE.	NIA.	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue Urban Renewal LLC	.DE.	NIA.	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Corbin Street LLC	.DE.	NIA.	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2951535				REEP-MF Cumberland TN LLC	.DE.	NIA.	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-1807159				Cumberland Apartments, LLC	.TN.	NIA.	REEP-MF Cumberland TN LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Enclave TX LLC	.DE.	NIA.	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Marina Landing WA LLC	.DE.	NIA.	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SP Marina Landing LLC	.DE.	NIA.	REEP-MF Marina Landing WA LLC	Ownership	98.000	New York Life Insurance Company	NO	
							REEP-MF Mira Loma II TX LLC	.DE.	NIA.	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Mira Loma II, LLC	.DE.	NIA.	REEP-MF Mira Loma II TX LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-MF Summitt Ridge CO LLC	.DE.	NIA.	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Woodridge IL LLC	.DE.	NIA.	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OF Centerpointe VA LLC	.DE.	NIA.	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Centerpointe Fairfax Holdings LLC	.DE.	NIA.	REEP-OF Centerpointe VA LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-OFC 575 Lex NY LLC	.DE.	NIA.	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 575 Lex NY GP LLC	.DE.	NIA.	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Maple REEP-OFC 575 Lex Holdings LP	.DE.	NIA.	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Maple REEP-OFC 575 Lex Owner LLC	.DE.	NIA.	REEP-OFC 575 Lex NY GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-RTL SASI GA LLC	.DE.	NIA.	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Bradford PA LLC	.DE.	NIA.	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Royal Centre GA LLC	.DE.	NIA.	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL CTC NY LLC	.DE.	NIA.	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							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	

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domi-ciliary Location	Relation-ship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Re-quired? (Yes/No)	*
			30-1018932				REEP-OFC Mallory TN LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							3665 Mallory JV LLC	DE	NIA	REEP-OFC Mallory TN LLC	Ownership	90.900	New York Life Insurance Company	NO	
							REEP-OFC Water Ridge NC LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 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	
							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	
			85-3570605				REEP-OFC Mass Ave MA LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3582543				REEP-MF FARMINGTON IL LLC	DE	NIA	NVLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3602362				REEP-MARQUETTE FARMINGTON JV LLC	DE	NIA	REEP-MF FARMINGTON IL LLC	Ownership	90.000	New York Life Insurance Company	NO	
			87-2888368				REEP-MARQUETTE FARMINGTON OWNER LLC	DE	NIA	REEP-MARQUETTE FARMINGTON JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-MF BELLEVUE STATION WA LLC	DE	NIA	NVLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-LP BELLEVUE STATION JV LLC	DE	NIA	REEP-MF BELLEVUE STATION WA LLC	Ownership	86.150	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT AZ LLC	DE	NIA	NVLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT JV LLC	DE	NIA	REEP-HINES ENCLAVE POINT AZ LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-MF WILDHORSE RANCH TX LLC	DE	NIA	NVLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-WP WILDHORSE RANCH JV LLC	DE	NIA	REEP-MF WILDHORSE RANCH TX LLC	Ownership	100.000	New York Life Insurance Company	NO	

Asterisk	Explanation
1	Contractual Client - Madison Capital Funding LLC, an indirect wholly owned affiliate of the Company, has contractual control of this entity's loan portfolio.
2	Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares.
3	Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares.
4	Investment Pool - Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
5	Reliance Relationship - Entire proceeds of the entity are invested in a funding agreement of the Company.
6	Energy Contracts and Aircraft Loans Investments - with 100% of the investments coming from the Company and its wholly owned affiliate New York Life Insurance and Annuity Corporation.
7	Control of this entity is pursuant to an investment management contract with Apogem Capital LLC, or affiliate, not through ownership of voting interests.
8	Investment Pool - Investment pool of mixed assets managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
9	Control of this entity is pursuant to a management contract with NYL Investors LLC.
10	Ausbil Investment Management Limited has sole authority over the management of the fund.
11	Investment Pool - Bankruptcy-remote special purpose investment pool vehicle for issuing notes.
12	Investment Pool - Investment pool of leveraged loans managed by Flatiron RR LLC, Manager Series.

STATEMENT AS OF MARCH 31, 2023 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. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A

AUGUST FILING

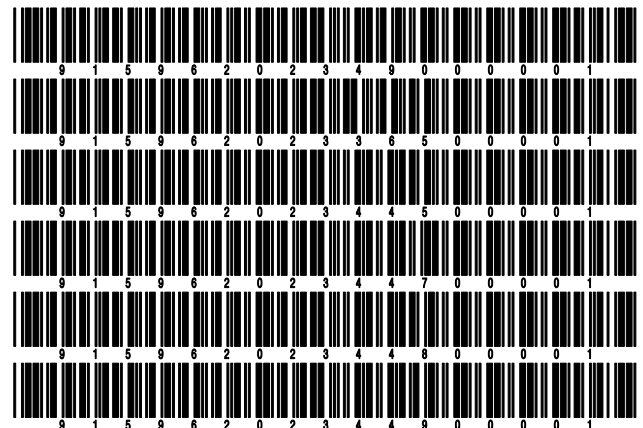
9. Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting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

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

Bar Code:

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



STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION
OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Amount due for undelivered securities	248,812	248,812	.....	.....
2597. Summary of remaining write-ins for Line 25 from overflow page	248,812	248,812	.....	.....

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Deferred gains liability	4,458,315	4,767,697
2505. Other payable	1,599,725	(1,186,832)
2597. Summary of remaining write-ins for Line 25 from overflow page	6,058,040	3,580,865

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	518,892	26,721	(3,137,599)
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	518,892	26,721	(3,137,599)

STATEMENT AS OF MARCH 31, 2023 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	93,448,990	95,731,842
2. Cost of acquired:		
2.1 Actual cost at time of acquisition		
2.2 Additional investment made after acquisition		
3. Current year change in encumbrances		
4. Total gain (loss) on disposals		
5. Deduct amounts received on disposals		
6. Total foreign exchange change in book/adjusted carrying value		
7. Deduct current year's other than temporary impairment recognized		
8. Deduct current year's depreciation	570,713	2,282,852
9. Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	92,878,277	93,448,990
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Line 9 minus Line 10)	92,878,277	93,448,990

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	15,544,213,510	14,314,663,800
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	156,820,392	2,365,911,572
2.2 Additional investment made after acquisition	54,806,913	265,721,827
3. Capitalized deferred interest and other	3,645,860	7,149,765
4. Accrual of discount	2,735,627	10,204,945
5. Unrealized valuation increase (decrease)		3,575,000
6. Total gain (loss) on disposals	10	250
7. Deduct amounts received on disposals	171,891,770	1,410,636,499
8. Deduct amortization of premium and mortgage interest points and commitment fees	16,409	77,870
9. Total foreign exchange change in book value/recorded investment excluding accrued interest		
10. Deduct current year's other than temporary impairment recognized	459,218	12,299,281
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	15,589,854,915	15,544,213,510
12. Total valuation allowance		
13. Subtotal (Line 11 plus Line 12)	15,589,854,915	15,544,213,510
14. Deduct total nonadmitted amounts		
15. Statement value at end of current period (Line 13 minus Line 14)	15,589,854,915	15,544,213,510

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	3,316,159,880	3,120,163,858
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	84,371,413	690,904,852
2.2 Additional investment made after acquisition	87,292,359	162,957,835
3. Capitalized deferred interest and other		
4. Accrual of discount		14,230
5. Unrealized valuation increase (decrease)	(65,640,033)	28,060,383
6. Total gain (loss) on disposals		45,057,215
7. Deduct amounts received on disposals	29,883,726	635,476,297
8. Deduct amortization of premium and depreciation	12,777,829	50,959,270
9. Total foreign exchange change in book/adjusted carrying value		(18,333,939)
10. Deduct current year's other than temporary impairment recognized	6,649,397	26,228,987
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,372,872,668	3,316,159,880
12. Deduct total nonadmitted amounts	9,022,576	4,551,627
13. Statement value at end of current period (Line 11 minus Line 12)	3,363,850,092	3,311,608,252

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	95,101,759,526	92,402,104,684
2. Cost of bonds and stocks acquired	7,620,715,049	20,267,778,716
3. Accrual of discount	48,103,321	159,813,211
4. Unrealized valuation increase (decrease)	63,674,059	(254,278,613)
5. Total gain (loss) on disposals	(25,555,847)	22,605,660
6. Deduct consideration for bonds and stocks disposed of	2,482,258,273	17,013,427,281
7. Deduct amortization of premium	17,913,242	76,788,621
8. Total foreign exchange change in book/adjusted carrying value	86,543,176	(357,914,366)
9. Deduct current year's other than temporary impairment recognized	21,958,057	86,738,776
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,886,370	38,604,913
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	100,374,996,082	95,101,759,526
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)	100,374,996,082	95,101,759,526

STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	62,674,135,959	25,801,119,503	25,599,093,816	(23,852,179)	62,852,309,467			62,674,135,959
2. NAIC 2 (a)	33,234,271,021	4,701,516,273	3,242,793,669	216,774,608	34,909,768,233			33,234,271,021
3. NAIC 3 (a)	2,412,617,176	239,717,135	103,201,420	(106,514,249)	2,442,618,642			2,412,617,176
4. NAIC 4 (a)	1,669,400,389	192,181,109	113,130,134	(42,617,544)	1,705,833,820			1,669,400,389
5. NAIC 5 (a)	238,377,535	6,935,088	35,346,246	19,910,250	229,876,627			238,377,535
6. NAIC 6 (a)	30,139,389	5,422,237	67,909,867	117,098,835	84,750,594			30,139,389
7. Total Bonds	100,258,941,469	30,946,891,345	29,161,475,152	180,799,721	102,225,157,383			100,258,941,469
PREFERRED STOCK								
8. NAIC 1	69,323		14,529	8,620	63,414			69,323
9. NAIC 2	15,069,052		6,029	123,666	15,186,689			15,069,052
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6	34,080,427			(5,614,273)	28,466,154			34,080,427
14. Total Preferred Stock	49,218,802		20,558	(5,481,987)	43,716,257			49,218,802
15. Total Bonds and Preferred Stock	100,308,160,271	30,946,891,345	29,161,495,710	175,317,734	102,268,873,640			100,308,160,271

(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 \$ 2,795,761,518 ; NAIC 2 \$ 331,484,481 ; NAIC 3 \$ 14,005,723 ; 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	1,297,716,458	xxx	1,280,100,084	910,278	

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	2,126,480,871	198,683,653
2. Cost of short-term investments acquired	497,998,742	3,103,789,049
3. Accrual of discount	22,667,792	11,815,122
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(575,725)	(1,404,716)
6. Deduct consideration received on disposals	1,348,845,237	1,186,397,566
7. Deduct amortization of premium	9,986	4,671
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,297,716,457	2,126,480,871
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	1,297,716,457	2,126,480,871

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)	1,033,683,988
2. Cost Paid/(Consideration Received) on additions	43,000,741
3. Unrealized Valuation increase/(decrease)	(46,457,185)
4. SSAP No. 108 adjustments	
5. Total gain (loss) on termination recognized	(15,108,063)
6. Considerations received/(paid) on terminations	(5,404,064)
7. Amortization	(510,973)
8. Adjustment to the Book/Adjusted Carrying Value of hedged item	(38,259)
9. Total foreign exchange change in Book/Adjusted Carrying Value	
10. Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	1,019,974,314
11. Deduct nonadmitted assets	
12. Statement value at end of current period (Line 10 minus Line 11)	1,019,974,314

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year).....	65,363
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	195,093
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	43,185
3.14 Section 1, Column 18, prior year	181,533
	(138,347)
	(138,347)
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	43,185
3.24 Section 1, Column 19, prior year plus	181,533
3.25 SSAP No. 108 adjustments	(138,347)
	(138,347)
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)	260,456
7. Deduct total nonadmitted amounts	
8. Statement value at end of current period (Line 6 minus Line 7)	260,456

STATEMENT AS OF MARCH 31, 2023 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
949746K@9	Long Bond Replication	1.F	250,000,000	275,152,379	200,793,805	07/26/2021	04/19/2024	Bond Forward		(64,823,848)	0010EP-AN-8	AEP TEXAS INC	2.A FE	498,638	482,235
949746K@9	Long Bond Replication	1.F						Bond Forward			05523U-AK-6	BAE SYSTEMS HOLDINGS INC	2.A FE	4,323,212	4,240,619
949746K@9	Long Bond Replication	1.F						Bond Forward			114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,823,434	1,697,992
949746K@9	Long Bond Replication	1.F						Bond Forward			114259-AN-4	BROOKLYN UNION GAS CO	2.A FE	1,400,000	1,326,556
949746K@9	Long Bond Replication	1.F						Bond Forward			195869-AP-7	COLONIAL PIPELINE CO	1.G FE	2,997,660	2,929,830
949746K@9	Long Bond Replication	1.F						Bond Forward			233851-BW-3	DAIMLER FINANCE NORTH AMERICA LLC	1.G FE	1,649,363	1,596,573
949746K@9	Long Bond Replication	1.F						Bond Forward			268317-AS-3	ELECTRICITE DE FRANCE SA	2.A FE	748,189	730,493
949746K@9	Long Bond Replication	1.F						Bond Forward			46849L-TC-5	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	999,357	948,140
949746K@9	Long Bond Replication	1.F						Bond Forward			60920L-AF-1	MONDELEZ INTERNATIONAL HOLDINGS NE	2.B FE	1,049,577	1,009,838
949746K@9	Long Bond Replication	1.F						Bond Forward			638602-BP-6	NATIONWIDE BUILDING SOCIETY	1.E FE	1,498,545	1,443,795
949746K@9	Long Bond Replication	1.F						Bond Forward			649840-CQ-6	NEW YORK STATE ELECTRIC & GAS CORP	1.G FE	2,791,854	2,670,304
949746K@9	Long Bond Replication	1.F						Bond Forward			6944PL-2D-0	PACIFIC LIFE GLOBAL FUNDING II	1.D FE	2,549,301	2,166,327
949746K@9	Long Bond Replication	1.F						Bond Forward			709599-BF-0	PENSKE TRUCK LEASING CO LP	2.B FE	999,438	973,450
949746K@9	Long Bond Replication	1.F						Bond Forward			74256L-AU-3	PRINCIPAL LIFE GLOBAL FUNDING II	1.E FE	1,398,811	1,322,720
949746K@9	Long Bond Replication	1.F						Bond Forward			771196-BK-7	ROCHE HOLDINGS INC	1.C FE	2,043,194	1,942,683
949746K@9	Long Bond Replication	1.F						Bond Forward			78462Q-AE-9	SP POWERASSETS LTD	1.B FE	2,498,336	2,359,225
949746K@9	Long Bond Replication	1.F						Bond Forward			806213-AD-6	SCENTRE GROUP TRUST 1 / SCENTRE GR	1.F FE	799,334	757,288
949746K@9	Long Bond Replication	1.F						Bond Forward			826200-AD-9	SIEMENS FINANCIERINGSMAT	1.E FE	399,607	421,656
949746K@9	Long Bond Replication	1.F						Bond Forward			82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	799,593	777,112
949746K@9	Long Bond Replication	1.F						Bond Forward			82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,498,427	1,393,935
949746K@9	Long Bond Replication	1.F						Bond Forward			90351D-AB-3	UBS GROUP FUNDING JERSEY LTD	1.G FE	449,883	430,322
949746K@9	Long Bond Replication	1.F						Bond Forward			90351D-AF-4	UBS GROUP FUNDING JERSEY LTD	1.G FE	1,349,104	1,282,959
949746K@9	Long Bond Replication	1.F						Bond Forward			928668-BB-7	VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	199,942	188,246
949746K@9	Long Bond Replication	1.F						Bond Forward			980236-AN-3	WOODSIDE FINANCE LTD	2.A FE	599,846	575,430
949746K@9	Long Bond Replication	1.F						Bond Forward			02401@-AF-6	AMERICAN ASSETS TRUST LP	2.B FE	9,500,000	9,026,857
949746K@9	Long Bond Replication	1.F						Bond Forward			05279#-AG-4	AUTOLIV ASP INC	2.B FE	5,000,000	4,929,177
949746K@9	Long Bond Replication	1.F						Bond Forward			23357*-AB-7	DTE GAS COMPANY	1.F	3,200,000	3,123,155
949746K@9	Long Bond Replication	1.F						Bond Forward			23386#-AH-5	DAIRY FARMERS OF AMERICA	2.B	3,200,000	3,120,610
949746K@9	Long Bond Replication	1.F						Bond Forward			23386#-AK-8	DAIRY FARMERS OF AMERICA	2.B	5,500,000	5,355,928
949746K@9	Long Bond Replication	1.F						Bond Forward			27731#-AF-2	EASTGROUP PROPERTIES INC	2.B	3,800,000	3,629,583
949746K@9	Long Bond Replication	1.F						Bond Forward			34489*-AA-7	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	900,000	888,929
949746K@9	Long Bond Replication	1.F						Bond Forward			353514-E*-9	FRANKLIN ELECTRIC CO INC	2.A	5,900,000	5,810,153
949746K@9	Long Bond Replication	1.F						Bond Forward			37636#-AL-4	GIVALDAN UNITED STATES INC	2.C	8,000,000	7,746,243
949746K@9	Long Bond Replication	1.F						Bond Forward			41242*-AT-9	HARDWOOD FUNDING LLC	1.G FE	1,000,000	982,067
949746K@9	Long Bond Replication	1.F						Bond Forward			42241@-AD-1	HEARST COMMUNICATIONS INC	1.G	12,000,000	12,026,159
949746K@9	Long Bond Replication	1.F						Bond Forward			45167#-B*-4	IDEX CORPORATION	2.A FE	14,400,000	13,903,125
949746K@9	Long Bond Replication	1.F						Bond Forward			53700#-C*-3	LITTELFUSE INC	2.B	800,000	776,171
949746K@9	Long Bond Replication	1.F						Bond Forward			553530-B#-2	MSC INDUSTRIAL DIRECT CO INC	2.B	1,600,000	1,567,753
949746K@9	Long Bond Replication	1.F						Bond Forward			56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	100,000	97,562
949746K@9	Long Bond Replication	1.F						Bond Forward			56081#-AQ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	600,000	585,374
949746K@9	Long Bond Replication	1.F						Bond Forward			56081#-AT-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,200,000	2,195,082
949746K@9	Long Bond Replication	1.F						Bond Forward			56081#-AX-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,000,000	2,915,551
949746K@9	Long Bond Replication	1.F						Bond Forward			59450#-AD-9	MICHIGAN GAS UTILITIES CORP	1.G	1,300,000	1,246,643
949746K@9	Long Bond Replication	1.F						Bond Forward			60402#-AD-6	MINNESOTA ENERGY RESOURCES CORP	1.G	1,100,000	1,054,852
949746K@9	Long Bond Replication	1.F						Bond Forward			70432*-AA-9	PAYCHEX OF NEW YORK LLC	1.G	1,400,000	1,387,132
949746K@9	Long Bond Replication	1.F						Bond Forward			720186-E#-8	PIEDMONT NATURAL GAS COMPANY INC	2.A	5,000,000	4,768,534
949746K@9	Long Bond Replication	1.F						Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	11,000,000	10,533,102

STATEMENT AS OF MARCH 31, 2023 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
949746K@9	Long Bond Replication	1.F						Bond Forward			720186-F*-1	PIEDMONT NATURAL GAS COMPANY INC	2.A	3,037,733	2,872,664
949746K@9	Long Bond Replication	1.F						Bond Forward			74170*-AL-3	PRIME PROPERTY FUND LLC	1.F	2,600,000	2,470,461
949746K@9	Long Bond Replication	1.F						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	400,000	386,579
949746K@9	Long Bond Replication	1.F						Bond Forward			74264*-AC-0	PRISA LHC LLC	1.F	900,000	869,802
949746K@9	Long Bond Replication	1.F						Bond Forward			74340*-AC-8	PROLOGIS TARGETED US LOGISTICS FUN	2.A	14,000,000	13,025,520
949746K@9	Long Bond Replication	1.F						Bond Forward			74986@-BB-6	FREEF AMERICA REIT II INC	1.G	600,000	525,346
949746K@9	Long Bond Replication	1.F						Bond Forward			77519@-AP-5	ROGERS GROUP INC	2.B	1,400,000	1,372,599
949746K@9	Long Bond Replication	1.F						Bond Forward			77519@-AQ-3	ROGERS GROUP INC	2.B	3,800,000	3,689,487
949746K@9	Long Bond Replication	1.F						Bond Forward			81725T-F#-2	SENSIENT TECHNOLOGIES CORPORATION	2.B	2,000,000	1,956,863
949746K@9	Long Bond Replication	1.F						Bond Forward			8646@-AG-7	SUEZ WATER RESOURCES LLC	1.F	800,000	801,345
949746K@9	Long Bond Replication	1.F						Bond Forward			8646@-AH-5	SUEZ WATER RESOURCES LLC	1.F	5,800,000	5,523,639
949746K@9	Long Bond Replication	1.F						Bond Forward			87305N-A#-5	TTX COMPANY	1.F	5,100,000	4,809,522
949746K@9	Long Bond Replication	1.F						Bond Forward			8825@-AA-7	TEXAS NEW MEXICO POWER COMPANY	1.F	4,500,000	4,244,742
949746K@9	Long Bond Replication	1.F						Bond Forward			91319@-AH-4	VEOLIA UTILITY RESOURCES LLC	1.F	3,750,000	3,666,978
949746K@9	Long Bond Replication	1.F						Bond Forward			94184@-D*-1	WATERS CORPORATION	2.B	2,400,000	2,352,853
949746K@9	Long Bond Replication	1.F						Bond Forward			97670M-A*-7	WISCONSIN GAS LLC	1.F	1,300,000	1,263,247
949746K@9	Long Bond Replication	1.F						Bond Forward			97786#-AK-8	WOLSELEY CAPITAL INC	2.A FE	1,500,000	1,466,662
949746K@9	Long Bond Replication	1.F						Bond Forward			F0164#-AD-4	AIR LIQUIDE FINANCE	1.G	6,000,000	5,754,191
949746K@9	Long Bond Replication	1.F						Bond Forward			F856@-AD-1	SONEPAR SA	2.A	5,000,000	4,872,655
949746K@9	Long Bond Replication	1.F						Bond Forward				ANGLIAN WATER SERVICES FINANCING P			
949746K@9	Long Bond Replication	1.F						Bond Forward			G0369@-AW-6		1.G FE	1,500,000	1,431,642
949746K@9	Long Bond Replication	1.F						Bond Forward			G110@-AG-3	THE BRITISH LAND COMPANY PLC	1.F	5,000,000	4,789,603
949746K@9	Long Bond Replication	1.F						Bond Forward			G2044@-BC-8	COMPASS GROUP PLC	1.G	9,000,000	8,729,190
949746K@9	Long Bond Replication	1.F						Bond Forward			G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	1.G	8,500,000	8,373,881
949746K@9	Long Bond Replication	1.F						Bond Forward			G5147*-AC-0	JOHNSON MATTHEY PLC	1.G	8,000,000	7,715,398
949746K@9	Long Bond Replication	1.F						Bond Forward			G8228*-AD-4	SMITH & NEPHEW PLC	2.B	16,000,000	15,769,979
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3393*-AH-4	ELECTRANET PTY LTD	2.B	1,500,000	1,460,171
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3917#-AA-2	FLINDERS PORT HOLDINGS	2.B PL	700,000	684,790
949746K@9	Long Bond Replication	1.F						Bond Forward				FONTERRA COOPERATIVE GROUP LIMITED			
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3920#-AJ-8		1.G FE	2,500,000	2,346,270
949746K@9	Long Bond Replication	1.F						Bond Forward			Q395@-AJ-5	GAIF BOND ISSUER PTY LTD	1.G FE	9,000,000	8,707,873
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3971@-AA-7	GPT RE LTD	1.F FE	800,000	767,184
949746K@9	Long Bond Replication	1.F						Bond Forward			Q3977*-AA-3	GENESIS ENERGY LIMITED	2.A FE	6,500,000	6,290,621
949746K@9	Long Bond Replication	1.F						Bond Forward			Q6235#-AG-7	MIRVAC GROUP FINANCE LTD	1.G PL	4,400,000	4,323,885
949746K@9	Long Bond Replication	1.F						Bond Forward			Q6235#-AL-6	MIRVAC GROUP FINANCE LTD	1.G PL	1,000,000	964,546
94978*BEO	Long Bond Replication	1.G	300,000,000	373,436,214	272,820,325	10/05/2020	04/04/2023	Bond Forward		(97,683,647)	05583J-AF-9	BPOE SA	2.A FE	4,047,482	4,008,690
94978*BEO	Long Bond Replication	1.G						Bond Forward			22535#-AE-7	CREDIT AGRICOLE SA -LONDON BRANCH	1.G FE	3,599,827	3,595,644
94978*BEO	Long Bond Replication	1.G						Bond Forward			2363@-AD-2	DANONE SA	2.A FE	3,706,862	3,643,649
94978*BEO	Long Bond Replication	1.G						Bond Forward			28874R-AG-3	ENI SPA	1.G FE	3,947,977	3,917,334
94978*BEO	Long Bond Replication	1.G						Bond Forward			3382@-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	2,250,000	2,235,758
94978*BEO	Long Bond Replication	1.G						Bond Forward			4013@-AE-3	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	3,589,943	3,586,076
94978*BEO	Long Bond Replication	1.G						Bond Forward			5006@-AJ-0	KOREA EAST-WEST POWER CO LTD	1.C FE	4,998,383	4,985,800
94978*BEO	Long Bond Replication	1.G						Bond Forward			65557C-AY-9	NORDEA BANK ABP	1.F FE	5,999,437	5,953,560
94978*BEO	Long Bond Replication	1.G						Bond Forward			7436@-AP-9	PROTECTIVE LIFE GLOBAL FUNDING	1.D FE	9,300,000	9,098,469
94978*BEO	Long Bond Replication	1.G						Bond Forward			75625@-AB-5	RECKITT BENCKISER PLC	1.G FE	801,715	793,408
94978*BEO	Long Bond Replication	1.G						Bond Forward			82460C-AM-6	SHINHAN BANK	1.E FE	499,640	497,205
94978*BEO	Long Bond Replication	1.G						Bond Forward				VOLKSWAGEN GROUP OF AMERICA FINANC			
94978*BEO	Long Bond Replication	1.G						Bond Forward			9286@-AR-3		2.A FE	3,297,376	3,275,844
94978*BEO	Long Bond Replication	1.G						Bond Forward			12541#-A*-1	CH ROBINSON WORLDWIDE INC	2.B	5,000,000	4,960,388
94978*BEO	Long Bond Replication	1.G						Bond Forward				CLARION LION PROPERTIES FUND HOLDI			
94978*BEO	Long Bond Replication	1.G						Bond Forward			18055#-AT-9		1.G	12,300,000	12,279,946
94978*BEO	Long Bond Replication	1.G						Bond Forward			31190@-A#-1	FASTENAL COMPANY	1.F	5,300,000	5,211,424

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STATEMENT AS OF MARCH 31, 2023 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*BE0	Long Bond Replication	1.G						Bond Forward			349553-BB-5	FORTIS INC	2.A	29,500,000	29,183,993
94978*BE0	Long Bond Replication	1.G						Bond Forward			44929B-AG-9	ICRE REIT HOLDINGS	2.B	2,000,000	1,961,431
94978*BE0	Long Bond Replication	1.G						Bond Forward			45167R-AA-1	IDEX CORPORATION	2.A FE	21,600,000	21,487,499
94978*BE0	Long Bond Replication	1.G						Bond Forward			461127-CB-9	INTERTEK FINANCE PLC	2.A	12,000,000	11,854,274
94978*BE0	Long Bond Replication	1.G						Bond Forward			553530-AA-7	MSC INDUSTRIAL DIRECT CO INC	2.B	15,700,000	15,552,896
94978*BE0	Long Bond Replication	1.G						Bond Forward			77519B-AA-2	ROGERS GROUP INC	2.B	5,900,000	5,880,424
94978*BE0	Long Bond Replication	1.G						Bond Forward			786584-AA-9	SAFFRAN	2.A	8,000,000	7,930,853
94978*BE0	Long Bond Replication	1.G						Bond Forward			910637-TB-6	THE UNITED ILLUMINATING COMPANY	1.G	3,000,000	2,972,645
94978*BE0	Long Bond Replication	1.G						Bond Forward			G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	12,000,000	11,943,770
94978*BE0	Long Bond Replication	1.G						Bond Forward			G7332F-AD-5	FRFP ENGINE LEASING LIMITED AND PR	2.C FE	90,000,000	89,459,244
94978*BE0	Long Bond Replication	1.G						Bond Forward			G8781F-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2.B	1,800,000	1,773,504
94978*BE0	Long Bond Replication	1.G						Bond Forward			G7724F-AE-8	POWERCO LIMITED	2.B FE	3,200,000	3,191,959
94978*BE0	Long Bond Replication	1.G						Bond Forward			07274N-AA-3	BAYER US FINANCE II LLC	2.B FE	99,048	97,868
94978*BE0	Long Bond Replication	1.G						Bond Forward			07274N-AA-3	BAYER US FINANCE II LLC	2.B FE	49,524	48,934
94978*BE0	Long Bond Replication	1.G						Bond Forward			07274N-AA-3	BAYER US FINANCE II LLC	2.B FE	49,524	48,934
94978*BE0	Long Bond Replication	1.G						Bond Forward			33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	1,975,000	1,962,498
94978*BE0	Long Bond Replication	1.G						Bond Forward			40139L-AE-3	GUARDIAN LIFE GLOBAL FUNDING	1.B FE	99,998	99,891
94978*BE0	Long Bond Replication	1.G						Bond Forward			756250-AB-5	RECKITT BENCKISER PLC	1.G FE	516,104	510,756
94978*BE0	Long Bond Replication	1.G						Bond Forward			82460C-AA-6	SHINHAN BANK	1.E FE	549,604	546,926
94978*BE0	Long Bond Replication	1.G						Bond Forward			92866B-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANC	2.A FE	1,548,768	1,538,654
94978*BE0	Long Bond Replication	1.G						Bond Forward			12541W-AA-1	CH ROBINSON WORLDWIDE INC	2.B	9,000,000	8,928,698
94978*BE0	Long Bond Replication	1.G						Bond Forward			45167R-AA-1	IDEX CORPORATION	2.A FE	14,400,000	14,324,999
94978*BE0	Long Bond Replication	1.G						Bond Forward			553530-AA-7	MSC INDUSTRIAL DIRECT CO INC	2.B	10,400,000	10,302,555
94978*BE0	Long Bond Replication	1.G						Bond Forward			F8568B-AB-5	SONEPAR SA	2.A	7,000,000	6,992,609
94978*BE0	Long Bond Replication	1.G						Bond Forward			G4622F-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	2,500,000	2,482,672
94978*BE0	Long Bond Replication	1.G						Bond Forward			G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	8,000,000	7,962,514
94978*BE0	Long Bond Replication	1.G						Bond Forward			G8228*-AC-6	SMITH & NEPHEW PLC	2.B	16,000,000	15,809,206
94978*BE0	Long Bond Replication	1.G						Bond Forward			G8228*-AJ-1	SMITH & NEPHEW PLC	2.B	14,000,000	13,806,883
94978*BE0	Long Bond Replication	1.G						Bond Forward			G8781F-AB-3	THAMES WATER UTILITIES CAYMAN FINA	2.B	1,700,000	1,674,976
94978*BE0	Long Bond Replication	1.G						Bond Forward			G9850B-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	3,000,000	2,966,176
94978*BE0	Long Bond Replication	1.G						Bond Forward			Q7724F-AE-8	POWERCO LIMITED	2.B FE	6,200,000	6,184,421
94978*BE0	Long Bond Replication	1.G						Bond Forward			Q9194B-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	3,000,000	2,968,116
94978*BF7	Long Bond Replication	1.G	50,000,000	51,682,930	35,442,950	10/06/2020	04/04/2023	Bond Forward	(15,810,348)		33829T-AA-4	FIVE CORNERS FUNDING TRUST	1.G FE	450,000	447,152
94978*BF7	Long Bond Replication	1.G						Bond Forward			46849L-SS-1	JACKSON NATIONAL LIFE GLOBAL FUNDI	1.F FE	799,930	784,360
94978*BF7	Long Bond Replication	1.G						Bond Forward			12541W-AA-1	CH ROBINSON WORLDWIDE INC	2.B	5,000,000	4,960,388
94978*BF7	Long Bond Replication	1.G						Bond Forward			349553-BB-5	FORTIS INC	2.A	6,500,000	6,430,371
94978*BF7	Long Bond Replication	1.G						Bond Forward			42210*-BD-9	HE BUTT GROCERY	1.G	2,945,000	2,985,420
94978*BF7	Long Bond Replication	1.G						Bond Forward			42251F-AH-7	HEB GROCERY COMPANY, L.P.	1.G	294,000	294,422
94978*BF7	Long Bond Replication	1.G						Bond Forward			42251F-AH-7	HEB GROCERY COMPANY, L.P.	1.G	294,000	294,422
94978*BF7	Long Bond Replication	1.G						Bond Forward			44929B-AG-9	ICRE REIT HOLDINGS	2.B	1,800,000	1,765,288
94978*BF7	Long Bond Replication	1.G						Bond Forward			461127-CB-9	INTERTEK FINANCE PLC	2.A	10,000,000	9,878,562
94978*BF7	Long Bond Replication	1.G						Bond Forward			77519B-AA-2	ROGERS GROUP INC	2.B	1,300,000	1,295,687
94978*BF7	Long Bond Replication	1.G						Bond Forward			910637-TB-6	THE UNITED ILLUMINATING COMPANY	1.G	600,000	594,529
94978*BF7	Long Bond Replication	1.G						Bond Forward			G2044B-AY-1	COMPASS GROUP PLC	1.G	6,000,000	5,959,200
94978*BF7	Long Bond Replication	1.G						Bond Forward			G4622F-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000	3,475,741
94978*BF7	Long Bond Replication	1.G						Bond Forward			G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	4,000,000	3,981,257
94978*BF7	Long Bond Replication	1.G						Bond Forward			G8228*-AC-6	SMITH & NEPHEW PLC	2.B	4,000,000	3,952,302
94978*BF7	Long Bond Replication	1.G						Bond Forward			G9850B-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,800,000	1,779,706

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STATEMENT AS OF MARCH 31, 2023 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*BF7	Long Bond Replication	1.G						Bond Forward			Q9194#-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,400,000	2,374,493
12607@NU0	Corporate Bond Replication	2.B	50,000,000	54,589,400	33,551,248	12/07/2021	12/20/2026	CD SWAP	767,078	667,948	912803-FT-5	TREASURY STRIP -PRIN	1.A	53,822,322	32,883,300
12607@B3	Corporate Bond Replication	2.B	50,000,000	134,493,245	87,414,134	03/24/2022	06/20/2027	CD SWAP	569,733	663,614	912810-SS-8	TREASURY BOND	1.A	10,203,528	6,589,270
12607@B3	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,652,482	32,064,500
12607@B3	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	24,325,641	16,032,250
12607@B3	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,741,862	32,064,500
12776*AA5	Corporate Bond Replication	2.B	50,000,000	105,866,283	66,339,880	09/28/2022	12/20/2027	CD SWAP	(171,261)	573,280	912803-FT-5	TREASURY STRIP -PRIN	1.A	52,801,198	32,883,300
12776*AA5	Corporate Bond Replication	2.B						CD SWAP			912803-FT-5	TREASURY STRIP -PRIN	1.A	53,236,346	32,883,300
12607@xa3	Corporate Bond Replication	2.B	50,000,000	78,117,856	51,144,680	05/20/2022	06/20/2027	CD SWAP	147,378	663,614	912810-SS-8	TREASURY BOND	1.A	49,211,494	32,064,500
12607@xa3	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	28,758,985	18,416,566
12607@RX0	Corporate Bond Replication	2.B	50,000,000	109,609,954	71,077,270	01/20/2022	12/20/2026	CD SWAP	794,866	667,948	912810-SP-4	TREASURY BOND	1.A	19,010,221	12,340,481
12607@RX0	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	20,225,804	13,178,541
12607@RX0	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	49,741,186	32,064,500
12607@RX0	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	19,837,878	12,825,800
94978*BG5	Long Bond Replication	1.F	300,000,000	399,942,322	295,661,635	10/21/2020	04/18/2023	Bond Forward		(94,538,265)	349553-B8-5	FORTIS INC	2.A	1,000,000	989,288
94978*BG5	Long Bond Replication	1.F						Bond Forward			G2044#-AY-1	COMPASS GROUP PLC	1.G	500,000	496,600
94978*BG5	Long Bond Replication	1.F						Bond Forward			G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000	496,534
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q7724#-AE-8	POWERCO LIMITED	2.B FE	400,000	398,995
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q9194#-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	200,000	197,874
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659#-AC-1	BANNER SEVENTEEN LLC	2.B PL	900,000	895,368
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659#-AD-9	BANNER SEVENTEEN LLC	2.B PL	900,000	895,737
94978*BG5	Long Bond Replication	1.F						Bond Forward			N1492#-AE-6	BOSKALIS FINANCE BV	2.B	3,500,000	3,476,549
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q7724#-AE-8	POWERCO LIMITED	2.B FE	4,100,000	4,089,698
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659#-AC-1	BANNER SEVENTEEN LLC	2.B PL	500,000	497,427
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659#-AD-9	BANNER SEVENTEEN LLC	2.B PL	500,000	497,632
94978*BG5	Long Bond Replication	1.F						Bond Forward			349553-B8-5	FORTIS INC	2.A	6,000,000	5,935,727
94978*BG5	Long Bond Replication	1.F						Bond Forward			42251#-AH-7	HEB GROCERY COMPANY, L.P.	1.G	206,000	206,296
94978*BG5	Long Bond Replication	1.F						Bond Forward			42251#-AH-7	HEB GROCERY COMPANY, L.P.	1.G	206,000	206,296
94978*BG5	Long Bond Replication	1.F						Bond Forward			910637-T8-6	THE UNITED ILLUMINATING COMPANY	1.G	1,000,000	990,882
94978*BG5	Long Bond Replication	1.F						Bond Forward			G2044#-AY-1	COMPASS GROUP PLC	1.G	6,000,000	5,959,200
94978*BG5	Long Bond Replication	1.F						Bond Forward			G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	3,500,000	3,475,741
94978*BG5	Long Bond Replication	1.F						Bond Forward			G5147#-AB-2	JOHNSON MATTHEY PLC	1.G	3,000,000	2,985,943
94978*BG5	Long Bond Replication	1.F						Bond Forward			G9850#-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,800,000	1,779,706
94978*BG5	Long Bond Replication	1.F						Bond Forward			N1492#-AE-6	BOSKALIS FINANCE BV	2.B	2,000,000	1,986,599
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q7724#-AE-8	POWERCO LIMITED	2.B FE	3,900,000	3,890,200
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q9194#-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	2,400,000	2,374,493
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659#-AC-1	BANNER SEVENTEEN LLC	2.B PL	2,700,000	2,686,104
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659#-AD-9	BANNER SEVENTEEN LLC	2.B PL	2,700,000	2,687,212
94978*BG5	Long Bond Replication	1.F						Bond Forward			57169#-AV-9	MARS INC	1.F	6,962,387	6,903,637
94978*BG5	Long Bond Replication	1.F						Bond Forward				NATIONAL BASKETBALL ASSOCIATION IN	1.G FE	3,000,000	2,939,120
94978*BG5	Long Bond Replication	1.F						Bond Forward			G2044#-AY-1	COMPASS GROUP PLC	1.G	7,500,000	7,449,000
94978*BG5	Long Bond Replication	1.F						Bond Forward			G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	5,000,000	4,965,344
94978*BG5	Long Bond Replication	1.F						Bond Forward			N1492#-AE-6	BOSKALIS FINANCE BV	2.B	10,500,000	10,429,647
94978*BG5	Long Bond Replication	1.F						Bond Forward			G2044#-AY-1	COMPASS GROUP PLC	1.G	3,000,000	2,979,600
94978*BG5	Long Bond Replication	1.F						Bond Forward			G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	2,000,000	1,986,138
94978*BG5	Long Bond Replication	1.F						Bond Forward			G9850#-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	1,800,000	1,779,706
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q9194#-AB-3	TRANSPOWER NEW ZEALAND LIMITED	1.D	1,200,000	1,187,246
94978*BG5	Long Bond Replication	1.F						Bond Forward			00913#-AC-0	AIR LIQUIDE FINANCE SA	1.F FE	1,349,748	1,327,077
94978*BG5	Long Bond Replication	1.F						Bond Forward			05565#-AT-2	BMW US CAPITAL LLC	1.F FE	1,446,541	1,382,706
94978*BG5	Long Bond Replication	1.F						Bond Forward			05583#-AG-7	BPC SA	2.A FE	648,556	610,454
94978*BG5	Long Bond Replication	1.F						Bond Forward			07274#-AG-8	BAYER US FINANCE LLC	2.B FE	4,442,432	4,326,824
94978*BG5	Long Bond Replication	1.F						Bond Forward			07274#-AW-3	BAYER US FINANCE II LLC	2.B FE	247,620	244,670

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STATEMENT AS OF MARCH 31, 2023 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	
94978*BG5	Long Bond Replication	1.F						Bond Forward				07274N-AW-3	BAYER US FINANCE II LLC	2.B FE	247,620	244,670
94978*BG5	Long Bond Replication	1.F						Bond Forward				07274N-AX-1	BAYER US FINANCE II LLC	2.B FE	291,607	284,091
94978*BG5	Long Bond Replication	1.F						Bond Forward				07274N-AY-9	BAYER US FINANCE II LLC	2.B FE	1,025,574	992,560
94978*BG5	Long Bond Replication	1.F						Bond Forward				09659W-2D-5	BNP PARIBAS SA	1.G FE	999,539	959,160
94978*BG5	Long Bond Replication	1.F						Bond Forward				09659W-2G-8	BNP PARIBAS SA	1.G FE	2,000,000	1,977,220
94978*BG5	Long Bond Replication	1.F						Bond Forward				09659W-2L-7	BNP PARIBAS SA	1.G FE	475,000	436,231
94978*BG5	Long Bond Replication	1.F						Bond Forward				111013-AL-2	SKY PLC	1.G FE	646,968	637,449
94978*BG5	Long Bond Replication	1.F						Bond Forward				12626P-AM-5	CRH AMERICA INC	2.A FE	1,224,785	1,191,276
94978*BG5	Long Bond Replication	1.F						Bond Forward				12636Y-AA-0	CRH AMERICA INC CHEVRON PHILLIPS CHEMICAL CO LLC /	2.A FE	2,093,114	1,984,920
94978*BG5	Long Bond Replication	1.F						Bond Forward				166754-AW-1		1.G FE	1,299,949	1,307,761
94978*BG5	Long Bond Replication	1.F						Bond Forward				2027AO-KB-4	COMMONWEALTH BANK OF AUSTRALIA	1.D FE	749,924	737,520
94978*BG5	Long Bond Replication	1.F						Bond Forward				233851-DX-9	DAIMLER FINANCE NORTH AMERICA LLC	1.G FE	1,099,529	1,071,697
94978*BG5	Long Bond Replication	1.F						Bond Forward				26867L-AL-4	EMD FINANCE LLC	1.G FE	4,544,204	4,416,185
94978*BG5	Long Bond Replication	1.F						Bond Forward				26884T-AL-6	ERAC USA FINANCE LLC	2.A FE	2,753,120	2,694,863
94978*BG5	Long Bond Replication	1.F						Bond Forward				26884T-AL-6	ERAC USA FINANCE LLC	2.A FE	2,324,398	2,278,384
94978*BG5	Long Bond Replication	1.F						Bond Forward				40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING JACKSON NATIONAL LIFE GLOBAL FUNDI	1.B FE	324,920	317,057
94978*BG5	Long Bond Replication	1.F						Bond Forward				46849L-SS-1		1.F FE	1,699,851	1,666,765
94978*BG5	Long Bond Replication	1.F						Bond Forward				500631-AT-3	KOREA ELECTRIC POWER CORP	1.C FE	599,304	583,500
94978*BG5	Long Bond Replication	1.F						Bond Forward				501955-AA-6	LG CHEM LTD	2.A FE	1,249,466	1,215,800
94978*BG5	Long Bond Replication	1.F						Bond Forward				57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,349,929	1,320,084
94978*BG5	Long Bond Replication	1.F						Bond Forward				57629W-CG-3	MASSMUTUAL GLOBAL FUNDING II	1.B FE	1,099,418	1,062,094
94978*BG5	Long Bond Replication	1.F						Bond Forward				57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II	1.B FE	699,152	644,581
94978*BG5	Long Bond Replication	1.F						Bond Forward				60688X-AG-5	MIZUHO BANK LTD	1.F FE	1,749,463	1,718,868
94978*BG5	Long Bond Replication	1.F						Bond Forward				60688X-AU-4	MIZUHO BANK LTD	1.F FE	1,549,340	1,492,929
94978*BG5	Long Bond Replication	1.F						Bond Forward				65364U-AK-2	NIAGARA MOHAWK POWER CORPORATION	2.A FE	4,300,000	4,150,360
94978*BG5	Long Bond Replication	1.F						Bond Forward				693483-AE-9	POSCO HOLDINGS INC	2.A FE	1,397,833	1,360,828
94978*BG5	Long Bond Replication	1.F						Bond Forward				693483-AH-2	POSCO HOLDINGS INC	2.A FE	997,840	957,200
94978*BG5	Long Bond Replication	1.F						Bond Forward				74977R-DF-8	COOPERATIEVE RABOBANK UA	1.G FE	649,583	628,622
94978*BG5	Long Bond Replication	1.F						Bond Forward				74977R-DF-8	COOPERATIEVE RABOBANK UA	1.G FE	399,702	386,844
94978*BG5	Long Bond Replication	1.F						Bond Forward				756250-AD-1	RECKITT BENCKISER TREASURY SERVICE	1.G FE	1,399,730	1,363,558
94978*BG5	Long Bond Replication	1.F						Bond Forward				756250-AE-9	RECKITT BENCKISER TREASURY SERVICE	1.G FE	3,595,137	3,387,780
94978*BG5	Long Bond Replication	1.F						Bond Forward				771196-BE-1	ROCHE HOLDINGS INC	1.C FE	5,347,864	5,241,342
94978*BG5	Long Bond Replication	1.F						Bond Forward				771196-BL-5	ROCHE HOLDINGS INC ROCHESTER GAS AND ELECTRIC CORPORA	1.C FE	1,344,095	1,263,074
94978*BG5	Long Bond Replication	1.F						Bond Forward				771367-CD-9		1.F FE	1,049,064	985,152
94978*BG5	Long Bond Replication	1.F						Bond Forward				80622G-AC-8	SCENTRE MGMT LTD/RE1 LTD	1.F FE	1,096,823	1,036,090
94978*BG5	Long Bond Replication	1.F						Bond Forward				82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ	1.E FE	1,199,514	1,152,216
94978*BG5	Long Bond Replication	1.F						Bond Forward				88032W-AL-0	TENCENT HOLDINGS LTD VOLKSWAGEN GROUP OF AMERICA FINANC	1.E FE	1,249,975	1,227,950
94978*BG5	Long Bond Replication	1.F						Bond Forward				92866B-BA-9		2.A FE	1,499,292	1,449,105
94978*BG5	Long Bond Replication	1.F						Bond Forward				980236-AM-5	WOODSIDE FINANCE LTD	2.A FE	2,249,827	2,190,870
94978*BG5	Long Bond Replication	1.F						Bond Forward				00003F-AC-7	A&E TELEVISION NETWORKS LLC	1.G	6,000,000	5,883,666
94978*BG5	Long Bond Replication	1.F						Bond Forward				015823-AA-5	ALGONQUIN GAS TRANSMISSION LLC	1.G	7,000,000	6,840,841
94978*BG5	Long Bond Replication	1.F						Bond Forward				06659F-AC-1	BANNER SEVENTEEN LLC	2.B PL	500,000	497,427
94978*BG5	Long Bond Replication	1.F						Bond Forward				06659F-AD-9	BANNER SEVENTEEN LLC	2.B PL	500,000	497,632
94978*BG5	Long Bond Replication	1.F						Bond Forward				07132F-AE-2	BATTLE MEMORIAL INSTITUTE	1.E	5,000,000	4,931,300
94978*BG5	Long Bond Replication	1.F						Bond Forward				151895-D*-7	CENTERPOINT PROPERTIES TRUST CLARION LION PROPERTIES FUND HOLDI	1.G FE	3,700,000	3,570,992
94978*BG5	Long Bond Replication	1.F						Bond Forward				18055F-AX-0		1.G	900,000	848,573

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STATEMENT AS OF MARCH 31, 2023 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*BG5	Long Bond Replication	1.F						Bond Forward			27556*-AA-9	EAST TENNESSEE NATURAL GAS LLC FOOTBALL CLUB TERM NOTES 2024 TRUST	1.G	8,000,000	7,727,633
94978*BG5	Long Bond Replication	1.F						Bond Forward			34486*-AA-0	FOOTBALL CLUB TERM NOTES 2024 TRUS	1.F FE	2,000,000	1,959,364
94978*BG5	Long Bond Replication	1.F						Bond Forward			34488*-AA-6	FOOTBALL CLUB TERM NOTES 2032 TRUS	1.F FE	5,900,000	5,792,652
94978*BG5	Long Bond Replication	1.F						Bond Forward			34502*-AA-0	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	1,000,000	974,869
94978*BG5	Long Bond Replication	1.F						Bond Forward			34502*-AA-8		1.F FE	900,000	884,262
94978*BG5	Long Bond Replication	1.F						Bond Forward			41242*-AG-5	HARDWOOD FUNDING LLC	1.G FE	272,727	270,257
94978*BG5	Long Bond Replication	1.F						Bond Forward			41242*-AQ-5	HARDWOOD FUNDING LLC	1.G FE	727,273	720,686
94978*BG5	Long Bond Replication	1.F						Bond Forward			41242*-AV-4	HARDWOOD FUNDING LLC	1.G FE	2,800,000	2,765,109
94978*BG5	Long Bond Replication	1.F						Bond Forward			41242*-BE-1	HARDWOOD FUNDING LLC	1.G FE	200,000	196,033
94978*BG5	Long Bond Replication	1.F						Bond Forward			42241*-AE-9	HEARST COMMUNICATIONS INC	1.G	9,000,000	8,895,717
94978*BG5	Long Bond Replication	1.F						Bond Forward			42241*-AH-2	HEARST COMMUNICATIONS INC	1.G	5,053,000	4,799,336
94978*BG5	Long Bond Replication	1.F						Bond Forward			44929*-AG-9	ICRE REIT HOLDINGS	2.B	4,100,000	4,020,934
94978*BG5	Long Bond Replication	1.F						Bond Forward			450319*-A#-5	ITC MIDWEST LLC	1.F	507,585	496,482
94978*BG5	Long Bond Replication	1.F						Bond Forward			450319*-A#-5	ITC MIDWEST LLC	1.F	1,066,667	1,059,162
94978*BG5	Long Bond Replication	1.F						Bond Forward			450319*-A#-5	ITC MIDWEST LLC	1.F	933,333	926,766
94978*BG5	Long Bond Replication	1.F						Bond Forward			461127*-C#-9	INTERTEK FINANCE PLC	2.A	7,000,000	6,914,993
94978*BG5	Long Bond Replication	1.F						Bond Forward			46361*-BE-5	THE IRVINE COMPANY LLC	1.F Z	18,400,000	18,005,922
94978*BG5	Long Bond Replication	1.F						Bond Forward			46659*-AA-5	JM FAMILY ENTERPRISES INC	2.B	5,600,000	5,449,446
94978*BG5	Long Bond Replication	1.F						Bond Forward			57169*-AT-4	MARS INC	1.F	10,000,000	9,801,974
94978*BG5	Long Bond Replication	1.F						Bond Forward			74170*-AG-4	PRIME PROPERTY FUND LLC	1.F	6,400,000	5,936,872
94978*BG5	Long Bond Replication	1.F						Bond Forward			74273*-AC-7	PRIT CORE REALTY HOLDINGS LLC	2.A	2,300,000	2,230,716
94978*BG5	Long Bond Replication	1.F						Bond Forward			786584*-A#-9	SAFRAN	2.A	8,000,000	7,930,853
94978*BG5	Long Bond Replication	1.F						Bond Forward			88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY	1.D Z	10,000,000	8,661,222
94978*BG5	Long Bond Replication	1.F						Bond Forward			882884*-A#-0	TEXAS NEW MEXICO POWER COMPANY	1.F	4,400,000	4,332,822
94978*BG5	Long Bond Replication	1.F						Bond Forward			910637*-T#-6	THE UNITED ILLUMINATING COMPANY	1.G	2,600,000	2,576,293
94978*BG5	Long Bond Replication	1.F						Bond Forward			91319*-AG-6	SUEZ WATER RESOURCES INC	1.F	1,500,000	1,498,652
94978*BG5	Long Bond Replication	1.F						Bond Forward			955306*-B#-1	WEST PHARMACEUTICAL SERVICES INC	1.G	1,000,000	984,778
94978*BG5	Long Bond Replication	1.F						Bond Forward			97786*-AN-2	WOLSELEY CAPITAL INC	2.A FE	900,000	877,658
94978*BG5	Long Bond Replication	1.F						Bond Forward			98478*-AV-9	YANKEE GAS SERVICES CO	1.F	1,000,000	958,165
94978*BG5	Long Bond Replication	1.F						Bond Forward			F0164*-AC-6	AIR LIQUIDE FINANCE	1.G	3,000,000	2,917,814
94978*BG5	Long Bond Replication	1.F						Bond Forward			G0646*-AN-9	ASSOCIATED BRITISH FOODS PLC	1.F	500,000	493,198
94978*BG5	Long Bond Replication	1.F						Bond Forward			G1696*-BA-3	BUNZL FINANCE PLC	2.A	4,600,000	4,517,203
94978*BG5	Long Bond Replication	1.F						Bond Forward			G1696*-BF-2	BUNZL FINANCE PLC	2.A	16,100,000	15,825,212
94978*BG5	Long Bond Replication	1.F						Bond Forward			G2044*-AY-1	COMPASS GROUP PLC	1.G	4,500,000	4,469,400
94978*BG5	Long Bond Replication	1.F						Bond Forward			G4691*-AJ-4	IMI GROUP LIMITED	2.A	2,500,000	2,429,198
94978*BG5	Long Bond Replication	1.F						Bond Forward			G7332*-AG-8	PRPF ENGINE LEASING LIMITED THAMES WATER UTILITIES CAYMAN FINA	2.C FE	2,000,000	1,924,294
94978*BG5	Long Bond Replication	1.F						Bond Forward			G8781*-AB-3		2.B	6,400,000	6,305,791
94978*BG5	Long Bond Replication	1.F						Bond Forward			G9850*-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	3,900,000	3,856,029
94978*BG5	Long Bond Replication	1.F						Bond Forward			N1492*-AE-6	BOSKALIS FINANCE BV	2.B	2,000,000	1,986,599
94978*BG5	Long Bond Replication	1.F						Bond Forward			N4282*-AF-3	KONINKLIJKE FRIESLANDCAMPINA NV	2.B	5,500,000	5,430,657
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q3189*-AG-4	DEXUS FUNDS MANAGEMENT LTD	1.G	2,900,000	2,802,426
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q3189*-AH-2	DEXUS FUNDS MANAGEMENT LTD	1.G	16,200,000	15,353,582
94978*BG5	Long Bond Replication	1.F						Bond Forward			Q3977*-AC-9	GENESIS ENERGY LIMITED	2.A FE	8,700,000	8,304,168
94978*BG5	Long Bond Replication	1.F						Bond Forward			R2284*-AA-8	STATNETT SF	1.F	10,000,000	9,723,432
94978*BG5	Long Bond Replication	1.F						Bond Forward			W0805*-AN-8	ASSA ABLOY FINANCIAL SERVICES AB	1.G	1,700,000	1,671,794
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659*-AC-1	BANNER SEVENTEEN LLC	2.B PL	100,000	99,485
94978*BG5	Long Bond Replication	1.F						Bond Forward			06659*-AD-9	BANNER SEVENTEEN LLC	2.B PL	100,000	99,526
94978*BG5	Long Bond Replication	1.F						Bond Forward			G2044*-AY-1	COMPASS GROUP PLC	1.G	1,000,000	993,200

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STATEMENT AS OF MARCH 31, 2023 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	
94978*BG5	Long Bond Replication	1.F						Bond Forward				G4622#-AF-6	HOWARD DE WALDEN ESTATES LIMITED	1.G	500,000	496,534
94978*BG5	Long Bond Replication	1.F						Bond Forward				G5147*-AB-2	JOHNSON MATTHEY PLC	1.G	1,000,000	995,314
94978*BG5	Long Bond Replication	1.F						Bond Forward				G9850#-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	600,000	593,235
94978*BG5	Long Bond Replication	1.F						Bond Forward				N1492#-AE-6	BOSKALIS FINANCE BV	2.B	500,000	496,650
94978*BG5	Long Bond Replication	1.F						Bond Forward				Q7724#-AE-8	POWERCO LIMITED	2.B FE	700,000	698,241
94978*BG5	Long Bond Replication	1.F						Bond Forward				G9850#-AC-7	YORKSHIRE WATER SERVICES BRADFORD	1.G	2,400,000	2,372,941
9999999999 - Totals				1,582,890,583	1,114,245,927	XXX	XXX	XXX	2,107,794	(269,619,703)	XXX	XXX	XXX	1,580,782,789	1,383,865,631	

STATEMENT AS OF MARCH 31, 2023 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	9	1,583,219,718							9	1,583,219,718
2. Add: Opened or Acquired Transactions.....										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	686,972	XXX		XXX		XXX		XXX	686,972
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	1,016,105	XXX		XXX		XXX		XXX	1,016,105
7. Ending Inventory	9	1,582,890,585							9	1,582,890,585

STATEMENT AS OF MARCH 31, 2023 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.....	1,019,974,317
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	260,457
3. Total (Line 1 plus Line 2)	1,020,234,774
4. Part D, Section 1, Column 6	1,271,158,028
5. Part D, Section 1, Column 7	(250,923,254)
6. Total (Line 3 minus Line 4 minus Line 5) .....	.....
	Fair Value Check
7. Part A, Section 1, Column 16	753,722,462
8. Part B, Section 1, Column 13	260,457
9. Total (Line 7 plus Line 8)	753,982,919
10. Part D, Section 1, Column 9	1,278,358,145
11. Part D, Section 1, Column 10	(524,375,226)
12. Total (Line 9 minus Line 10 minus Line 11) .....	.....
	Potential Exposure Check
13. Part A, Section 1, Column 21	408,283,709
14. Part B, Section 1, Column 20	1,347,575
15. Part D, Section 1, Column 12	409,631,284
16. Total (Line 13 plus Line 14 minus Line 15) .....	.....

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	1	2
	Year To Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	4,485,047,958	1,747,991,569
2. Cost of cash equivalents acquired	25,555,357,275	89,262,058,577
3. Accrual of discount	26,251,234	39,573,778
4. Unrealized valuation increase (decrease)		
5. Total gain (loss) on disposals	(9,448)	(178,066)
6. Deduct consideration received on disposals	28,024,645,275	86,564,394,873
7. Deduct amortization of premium	1,039	3,027
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	2,042,000,705	4,485,047,958
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	2,042,000,705	4,485,047,958

STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23													
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)													
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX																			XXX	XXX	
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX																				XXX	XXX
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	06/28/2022	06/22/2023	7,608	29,167,436	3714/(3953.57)	1,130,777			1,493,627		1,493,627	420,013							B062												
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	08/09/2022	08/03/2023	20,149	83,395,704	4090.85/(4187.05)	1,150,105			1,164,613		1,164,613	345,373							B062												
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	09/20/2022	09/14/2023	2,966	5,455,512	1798.55/(1880.15)	129,466			130,134		130,134	13,398							B062												
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	09/27/2022	09/21/2023	2,441	4,283,918	1668.99/(1840.95)	210,854			271,112		271,112	34,383							B062												
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	10/25/2022	10/19/2023	3,509	6,086,869	1702/(1767.29)	138,325			152,391		152,391	18,906							B062												
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	10/25/2022	10/18/2023	25,947	96,213,422	3656.21/(3759.94)	1,657,494			2,153,483		2,153,483	436,689							B062												
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	11/10/2022	11/01/2023	3,111	5,701,763	1789.44/(1876.11)	154,617			148,833		148,833	15,437							B062												
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	12/20/2022	12/13/2023	6,066	10,939,273	1758.22/(1848.53)	288,074			321,626		321,626	34,704							B062												
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	12/28/2022	12/21/2023	107,970	414,048,755	3809.56/(3860.14)	3,177,557			4,026,018		4,026,018	819,850							B062												
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	12/28/2022	12/21/2023	10,135	17,812,110	1734.81/(1780.18)	247,699			291,163		291,163	33,332							B062												
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	02/28/2023	02/22/2024	9,097	17,271,974	1882/(1915.29)		187,853		147,854		147,854	(39,999)							B062												
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	03/07/2023	03/01/2024	31,837	127,219,060	3932.76/(4059.14)		2,535,499		2,718,399		2,718,399	182,900							B062												
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BNP PARIBAS	03/28/2023	03/22/2024	69,463	275,256,168	3926/(3999.26)		3,230,724		3,483,257		3,483,257	252,533							B062												
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA	04/12/2022	04/05/2023	822	1,689,617	1984.64/(2126.35)				63,335			(11,874)							B062												
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA	05/10/2022	05/04/2023	779	1,481,755	1829.5/(1974.75)				26,666		26,666	(12,028)							B062												
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA	05/24/2022	05/18/2023	3,747	14,885,332	3837.7/(4107.5)				771,623		771,623	279,095							B062												
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA	06/01/2022	05/25/2023	3,742	15,120,393	3885.26/(4196.19)				794,639		794,639	283,086							B062												
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA	06/01/2022	05/25/2023	771	1,430,390	1762.77/(1947.71)				61,645		61,645	498							B062												
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA	06/07/2022	06/01/2023	2,221	4,188,584	1854.43/(1917.37)				50,585		50,585	(4,289)							B062												

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/14/2022	06/07/2023	1,342	2,538,219	1815.84/(1966.9)	85,432			73,365		73,365	(5,187)						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/22/2022	06/15/2023	1,730	2,945,463	1642.55/(1762.6)	118,073			157,741		157,741	27,791						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/22/2022	06/15/2023	8,393	31,351,674	3657.04/(3813.8)	771,988			1,146,619		1,146,619	301,172						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/28/2022	06/22/2023	2,883	4,955,156	1668.32/(1769.1)	181,225			212,859		212,859	36,268						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/12/2022	07/06/2023	2,509	4,398,352	1721.64/(1784.4)	87,915			106,086		106,086	16,529						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	08/02/2022	07/26/2023	1,791	3,305,067	1780/(1910.75)	141,489			119,688		119,688	10,571						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	08/16/2022	08/09/2023	1,387	2,716,204	1885.27/(2031.3)	123,845			62,913		62,913	(6,347)						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/13/2022	09/07/2023	8,725	34,841,717	3886/(4100.64)	1,118,458			1,314,396		1,314,396	344,349						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	09/28/2023	21,455	78,453,533	3584.15/(3729.1)	1,954,980			2,569,807		2,569,807	520,456						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/18/2022	10/12/2023	4,875	8,328,450	1677/(1739.8)	184,616			212,343		212,343	27,132						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/01/2022	10/25/2023	2,293	4,124,557	1740/(1857.52)	161,290			159,666		159,666	18,202						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/01/2022	10/26/2023	21,057	80,875,304	3776/(3905.56)	1,595,910			2,048,246		2,048,246	445,236						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2022	11/02/2023	17,496	66,518,305	3701.74/(3902.0)	2,178,427			2,670,264		2,670,264	562,092						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/15/2022	11/08/2023	10,417	40,177,119	3709/(4004.76)	1,983,918			2,283,677		2,283,677	496,141						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/14/2023	02/08/2024	49,164	202,754,057	4071.45/(4176.6)	3,358,884			3,253,729		3,253,729	(105,156)						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/21/2023	03/15/2024	8,824	15,471,296	1723/(1783.64)	330,282			335,179		335,179	4,896						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/28/2023	03/22/2024	10,242	17,907,010	1712.31/(1784.4)	437,026			465,128		465,128	28,102						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP21HZNB6K528	08/09/2022	08/03/2023	2,239	4,299,070	1859.01/(1981.1)	156,394			103,318		103,318	(1,203)						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP21HZNB6K528	08/23/2022	08/17/2023	2,035	4,061,738	1940.14/(2051.7)	118,844			57,753		57,753	(11,335)						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROWP21HZNB6K528	11/29/2022	11/24/2023	56,910	228,218,490	3972.62/(4047.7)	2,496,926			2,912,921		2,912,921	684,377						B062	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB6K528	01/18/2023	01/11/2024	24,301	96,088,463.8	3883.51/(4024.68)		2,152,148		2,387,764		2,387,764	235,616						B062		
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB6K528	01/24/2023	01/18/2024	24,036	95,095,550	3888/(4024.76)		2,123,581		2,282,221		2,282,221	158,641							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB6K528	01/24/2023	01/18/2024	6,230	11,651,969.8	1835.42/(1905.18)		264,713		224,336		224,336	(40,377)							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB6K528	02/07/2023	01/31/2024	4,066	7,957,609.6	1875.96/(2038.26)		383,017		276,411		276,411	(106,606)							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB6K528	03/07/2023	02/29/2024	29,811	56,654,762	1893/(1907.93)		259,058		215,899		215,899	(43,158)							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/24/2022	05/18/2023	1,119	2,028,025	1758/(1866.71)		63,134		66,798		66,798	7,690							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	07/26/2022	07/19/2023	8,041	31,594,255.5	3813.24/(4045.05)		1,108,693		1,400,702		1,400,702	394,581							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/30/2022	08/23/2023	14,605	60,421,834.8	4053.65/(4220.48)		1,331,830		1,480,219		1,480,219	419,535							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/07/2022	08/30/2023	16,609	66,208,457.1	3916.39/(4056.21)		1,325,232		1,646,419		1,646,419	440,119							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/11/2022	10/05/2023	10,462	39,060,034.7	3612.86/(3854.17)		1,335,265		2,011,432		2,011,432	423,683							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/18/2022	10/12/2023	21,055	76,164,883	3551/(3683.85)		1,706,718		2,321,688		2,321,688	450,665							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	12/06/2022	11/30/2023	3,143	5,857,641	1813/(1914.42)		172,645		164,995		164,995	15,051							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	12/20/2022	12/13/2023	23,015	91,228,583.2	3844.63/(4083.12)		2,977,335		3,818,988		3,818,988	844,069							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	01/04/2023	12/28/2023	86,708	332,238,177.7	3799.31/(3864.07)		3,395,485		4,134,850		4,134,850	739,365							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPF6FNF3BB653	04/12/2022	04/06/2023	5,463	24,687,242	4432.68/(4605.3)		568,015		2		2	(46,002)							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPF6FNF3BB653	04/26/2022	04/20/2023	3,222	14,169,293.5	4258.89/(4536.45)		493,900		36,061		36,061	(66,473)							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPF6FNF3BB653	04/26/2022	04/20/2023	1,135	2,268,383	1937.45/(2059.7)		71,323		2,255		2,255	(23,021)							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPF6FNF3BB653	05/03/2022	04/27/2023	1,597	3,038,684	1851/(1954.49)		91,962		31,423		31,423	(23,736)							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPF6FNF3BB653	05/03/2022	04/27/2023	4,566	19,263,634	4112.6/(4325.26)		554,815		320,053		320,053	78,721							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC 4PQUHN3JPF6FNF3BB653	05/10/2022	05/04/2023	3,771	15,832,298.2	4076.45/(4320.42)		491,691		375,742		375,742	119,752							B062	

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Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	05/17/2022	05/10/2023	3,547	6,253,804	1732.9/(1793.35)	133,030			147,499		147,499	29,016						B062		
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	05/17/2022	05/11/2023	6,535	26,097,163	3916/(4070.89)	619,289			768,545		768,545	295,401							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	06/07/2022	06/01/2023	8,226	34,050,211	4072/(4206.68)	654,461			632,313		632,313	221,701							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	06/14/2022	06/08/2023	4,596	18,729,366	3915.19/(4235.1)	659,469			950,303		950,303	325,675							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	07/06/2022	06/29/2023	1,969	3,430,874	1699.15/(1785.74)	98,054			118,103		118,103	19,139							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	07/06/2022	06/28/2023	10,751	41,347,271	3768.76/(3923.04)	952,915			1,341,333		1,341,333	373,707							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	07/12/2022	07/06/2023	7,671	29,781,929	3820/(3944.81)	551,008			751,890		751,890	210,856							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	07/19/2022	07/13/2023	3,955	6,888,384	1707.23/(1776.15)	167,004			187,157		187,157	28,841							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	08/30/2022	08/23/2023	6,460	12,429,654	1895.62/(1952.57)	193,832			142,403		142,403	(178)							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	09/07/2022	08/30/2023	1,790	3,312,180	1789/(1911.76)	117,782			113,355		113,355	10,427							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	09/13/2022	09/07/2023	1,849	3,420,363	1791.17/(1908.52)	127,211			112,710		112,710	10,612							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	09/20/2022	09/14/2023	14,994	59,153,654	3854.84/(4035.47)	1,488,005			1,962,631		1,962,631	493,116							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	09/27/2022	09/21/2023	11,825	44,871,441	3659.45/(3929.8)	1,726,214			2,498,454		2,498,454	556,942							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	10/04/2022	09/27/2023	3,953	6,650,349	1642.59/(1722.12)	200,156			227,414		227,414	29,360							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	11/15/2022	11/08/2023	1,988	3,633,905	1752/(1903.84)	181,976			168,304		168,304	17,581							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	11/22/2022	11/15/2023	6,403	11,925,588	1833.72/(1891.28)	207,585			191,065		191,065	18,145							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	11/29/2022	11/22/2023	8,098	15,047,663	1837/(1879.39)	198,314			180,068		180,068	17,426							B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity	MORGAN STANLEY AND CO. INTERNATIONAL PLC	12/13/2022	12/07/2023	10,011	18,223,724	1793/(1847.74)	321,774			311,260		311,260	31,812							B062	

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Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4POUHN3JPFGFNF3BB653	12/13/2022	12/07/2023	64,041	253,001,015	3921/(3980.22)	2,416,267		2,672,582		2,672,582	599,474						B062	
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4POUHN3JPFGFNF3BB653	01/04/2023	12/28/2023	7,191	12,614,776	1722/(1786.49)	272,996		294,575		294,575	21,579							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4POUHN3JPFGFNF3BB653	01/10/2023	01/04/2024	4,138	7,393,489	1744/(1829.46)	209,300		213,213		213,213	3,913							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4POUHN3JPFGFNF3BB653	01/10/2023	01/04/2024	22,434	86,361,141	3790.54/(3908.59)	1,632,634		1,930,142		1,930,142	297,508							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4POUHN3JPFGFNF3BB653	01/18/2023	01/10/2024	3,236	5,926,880	1788/(1875.09)	177,101		156,846		156,846	(20,255)							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4POUHN3JPFGFNF3BB653	02/01/2023	01/25/2024	11,782	22,381,028	1882.07/(1917.12)	263,775		199,818		199,818	(63,958)							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4POUHN3JPFGFNF3BB653	02/01/2023	01/25/2024	68,613	277,339,921	4003/(4081.18)	3,495,146		3,549,471		3,549,471	54,325							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4POUHN3JPFGFNF3BB653	02/07/2023	02/01/2024	26,476	108,750,302	4008.62/(4206.39)	3,324,798		3,325,754		3,325,754	956							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4POUHN3JPFGFNF3BB653	02/14/2023	02/08/2024	8,385	16,345,174	1909.98/(1988.69)	400,644		285,112		285,112	(115,531)							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4POUHN3JPFGFNF3BB653	02/22/2023	02/15/2024	48,621	200,123,793	4066.71/(4165.28)	2,848,753		3,031,717		3,031,717	182,964							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4POUHN3JPFGFNF3BB653	02/22/2023	02/15/2024	26,741	51,985,574	1937.68/(1950.4)	199,702		149,674		149,674	(50,028)							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4POUHN3JPFGFNF3BB653	03/14/2023	03/07/2024	2,772	5,201,907	1802.22/(1950.96)	207,472		210,858		210,858	3,387							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	MORGAN STANLEY AND CO. INTERNATIONAL PLC	4POUHN3JPFGFNF3BB653	03/14/2023	03/08/2024	17,086	67,671,837	3848.07/(4073.25)	2,295,504		2,634,520		2,634,520	339,016							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	04/19/2022	04/13/2023	8,842	39,050,384	4370/(4462.93)	510,449		3,197		3,197	(72,294)							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	04/19/2022	04/12/2023	1,652	3,321,197	1973.43/(2047.39)	70,028		153		153	(18,735)							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	07/19/2022	07/13/2023	18,439	70,613,349	3778/(3881.13)	1,169,770		1,529,031		1,529,031	402,779							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	07/26/2022	07/20/2023	3,132	5,679,224	1774.39/(1852.19)	141,817		138,681		138,681	16,587							B062
Equity Call Option ...	Reserve Liability ...	Exhibit 7 ...	Equity ...	WELLS FARGO BANK, N.A.	KB1H1DSRPFMYMCFXT09	08/02/2022	07/27/2023	7,186	28,916,105	3879.38/(4168.52)	1,288,809		1,428,253		1,428,253	415,655							B062

E06.4

STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	08/16/2022	08/10/2023	8,738	36,663,425	4089.26/(4302.46)	1,187,844			1,028,706		1,028,706	312,914						B062	
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	08/23/2022	08/16/2023	34,393	147,626,622	4260.73/(4323.96)	1,197,908			1,011,814		1,011,814	320,769							B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	10/11/2022	10/04/2023	2,350	4,098,001	1688.74/(1798.92)	136,183			170,505		170,505	21,807							B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	11/22/2022	11/15/2023	90,883	360,722,352	3940.32/(3997.85)	3,159,093			3,664,702		3,664,702	855,017							B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	12/06/2022	11/29/2023	24,426	98,247,479	3929.78/(4114.72)	2,607,720			3,049,062		3,049,062	711,039							B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	02/28/2023	02/22/2024	57,393	229,364,237	3969.14/(4023.62)	1,980,059			2,115,222		2,115,222	135,164							B062
Equity Call Option	Reserve Liability	Exhibit 7	Equity	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	03/21/2023	03/15/2024	35,294	138,322,833	3862.81/(3975.51)	2,609,285			2,772,825		2,772,825	163,540							B062
015999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										58,089,643	38,575,438		108,042,862	XXX	108,042,862	17,681,378				XXX	XXX		
Interest Rate Cap	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/18/2011	10/19/2023		21,500,000	2.1% / (0.25)	999,750		(20,533)	2,713		2,713	6,643		(20,533)				B053	
Interest Rate Cap	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	04/20/2016	04/22/2023		25,000,000	1CMS 3.65%	79,617		(2,801)	21,920		21,920	(89,525)		(2,801)				B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS ... ROMJUISFPUBMPRO8K5P83	10/22/2014	10/15/2024		306,000,000	SOFR / (4.7%)	311,821		(7,701)	123,150		123,150	(80,402)		(7,701)				B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	BNP PARIBAS ... ROMJUISFPUBMPRO8K5P83	10/22/2014	10/15/2023		306,000,000	SOFR / (4.6%)	306,937		(8,427)	2,208		2,208	(24,242)		(8,427)				B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GMZ0031MB27	02/18/2015	02/11/2025		97,000,000	SOFR / (4.3%)	172,175		(4,252)	206,740		206,740	(55,027)		(4,252)				B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL ... E58DKGMJYYYJLN8C3868	04/21/2016	04/23/2023		41,000,000	2.3% / (0.25%)	61,000		(2,146)				(27,186)		(2,146)				B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL ... E58DKGMJYYYJLN8C3868	04/21/2016	04/23/2023		41,000,000	SOFR / (4.8%)	64,000		(2,252)	3,709		3,709	(73,049)		(2,252)				B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL ... E58DKGMJYYYJLN8C3868	04/21/2016	04/23/2024		82,000,000	5.25%/4.25	127,000		(3,909)	186,266		186,266	(80,155)		(3,909)				B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL ... E58DKGMJYYYJLN8C3868	04/21/2016	04/23/2025		82,000,000	3ML / (1.7%)	132,000		(3,612)	177,697		177,697	(48,619)		(3,612)				B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	CREDIT SUISSE INTERNATIONAL ... E58DKGMJYYYJLN8C3868	04/21/2016	04/23/2026		82,000,000	SOFR / (4.75%)	128,000		(3,153)	161,596		161,596	(44,295)		(3,153)				B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/03/2015	08/07/2023		155,000,000	5.5%/4.5%	213,000		(6,552)	4,162		4,162	(44,569)		(6,552)				B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/03/2015	08/05/2024		155,000,000	5.5%/4.5%	215,000		(5,881)	156,762		156,762	(92,369)		(5,881)				B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/03/2015	08/05/2025		155,000,000	2.2%/0.25%	225,000		(5,540)	186,994		186,994	(67,610)		(5,540)				B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	02/18/2015	02/11/2024		97,000,000	SOFR / (4.5%)	167,325		(4,594)	221,907		221,907	(102,257)		(4,594)				B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	12/09/2015	12/08/2023		219,000,000	SOFR / (4.25%)	320,401		(9,872)	229,894		229,894	(33,720)		(9,872)				B053	

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	12/09/2015	12/08/2024		219,000,000	SOFR / (4.25%)	327,800		(8,975)	307,412		307,412	(121,008)		(8,975)					B053	
Corridor Option	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	12/09/2015	12/08/2025		219,000,000	SOFR / (4.75%)	330,898		(8,155)	311,162		311,162	(105,690)		(8,155)					B053	
0179999999. Subtotal - Purchased Options - Hedging Other - Caps										4,181,724		(108,357)	2,304,291	XXX	2,304,291	(1,083,080)		(108,357)			XXX	XXX		
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA	06/08/2022	06/14/2027		50,000,000	2.1% / (0.25%)	2,225,000			1,744,337		1,744,337	52,839							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA	11/10/2022	11/10/2023		100,000,000	SOFR / (4.7%)	985,000			150,356		150,356	(704,017)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA	11/16/2022	11/20/2023		75,000,000	SOFR / (4.6%)	678,750			150,314		150,314	(596,318)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA	11/30/2022	12/01/2023		100,000,000	SOFR / (4.3%)	1,440,000			387,184		387,184	(1,052,866)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	CITIBANK, N.A.	06/07/2022	06/10/2025		100,000,000	2.3% / (0.25%)	4,440,000			3,153,483		3,153,483	(131,957)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE	11/07/2022	11/07/2023		100,000,000	SOFR / (4.8%)	1,445,000			119,278		119,278	(631,494)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	JP MORGAN CHASE	11/16/2022	11/16/2023		100,000,000	5.25%/(4.25%)	635,000			296,174		296,174	(428,681)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE	11/10/2020	11/10/2023		30,000,000	3ML / (1.7%)	2,635,000			8,538,887		8,538,887	(660,320)							B053	
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE	10/26/2022	04/26/2024		100,000,000	SOFR / (4.75%)	1,740,000			342,015		342,015	(728,371)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	SOCIETE GENERALE	11/30/2022	11/30/2023		150,000,000	5.5%/(4.5%)	870,000			307,223		307,223	(535,038)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	TORONTO DOMINION BANK	11/10/2022	11/10/2023		150,000,000	5.5%/(4.5%)	885,000			279,036		279,036	(540,909)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	06/13/2022	06/15/2026		100,000,000	2.2%/0.25%	4,725,000			3,453,012		3,453,012	(15,491)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	06/30/2022	01/05/2024		400,000,000	SOFR / (4.5%)	3,000,000			1,257,372		1,257,372	(2,895,643)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	07/11/2022	07/11/2023		250,000,000	SOFR / (4.25%)	1,587,500			290,256		290,256	(1,672,574)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	07/11/2022	10/11/2023		150,000,000	SOFR / (4.25%)	1,503,750			461,937		461,937	(1,546,099)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	10/21/2022	01/22/2024		175,000,000	SOFR / (4.75%)	3,745,000			420,888		420,888	(1,081,754)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	10/31/2022	11/06/2023		200,000,000	5.7%/(4.7%)	1,485,000			256,819		256,819	(616,830)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	11/07/2022	11/13/2023		150,000,000	5.8%/(4.8%)	1,108,500			169,709		169,709	(424,556)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	11/22/2022	11/27/2023		150,000,000	5.3%/(4.3%)	1,045,500			426,900		426,900	(614,103)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	11/22/2022	11/24/2023		100,000,000	SOFR / (4.5%)	1,141,250			251,478		251,478	(876,960)							B0311	
Swaption	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A.	12/28/2022	06/26/2024		100,000,000	5.3%/(4.3%)	1,202,500			602,777		602,777	(559,057)							B0311	
0209999999. Subtotal - Purchased Options - Hedging Other - Other										38,522,750			23,059,435	XXX	23,059,435	(16,260,201)					XXX	XXX		
0219999999. Subtotal - Purchased Options - Hedging Other										100,794,117	38,575,438	(108,357)	133,406,588	XXX	133,406,588	338,098		(108,357)			XXX	XXX		
0289999999. Subtotal - Purchased Options - Replications														XXX								XXX	XXX	
0359999999. Subtotal - Purchased Options - Income Generation														XXX									XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX									XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										58,089,643	38,575,438		108,042,862	XXX	108,042,862	17,681,378					XXX	XXX		

E06.6

STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
0449999999	Total Purchased Options - Put Options																							
0459999999	Total Purchased Options - Caps																							
0469999999	Total Purchased Options - Floors																							
0479999999	Total Purchased Options - Collars																							
0489999999	Total Purchased Options - Other																							
0499999999	Total Purchased Options																							
0569999999	Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																							
0639999999	Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																							
0709999999	Subtotal - Written Options - Hedging Other																							
0779999999	Subtotal - Written Options - Replications																							
0849999999	Subtotal - Written Options - Income Generation																							
0919999999	Subtotal - Written Options - Other																							
0929999999	Total Written Options - Call Options and Warrants																							
0939999999	Total Written Options - Put Options																							
0949999999	Total Written Options - Caps																							
0959999999	Total Written Options - Floors																							
0969999999	Total Written Options - Collars																							
0979999999	Total Written Options - Other																							
0989999999	Total Written Options																							
Interest Rate Swap	Basin Electric Power Cooperative - 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04020BF0T027	02/14/2008	06/11/2029	500,000	5.124% / (1ML)	(25,927)					XXX	46,530					6,226	B031			
Interest Rate Swap	Basin Electric Power Cooperative - 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04020BF0T027	02/14/2008	06/11/2029	7,500,000	5.124% / (1ML)	37,867					XXX	697,954					93,395	B031			
Interest Rate Swap	Basin Electric Power Cooperative - 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04020BF0T027	02/14/2008	06/11/2029	3,000,000	5.124% / (1ML)	4,477					XXX	279,182					37,358	B031			
Interest Rate Swap	Basin Electric Power Cooperative - 070101A*1	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04020BF0T027	02/14/2008	06/11/2029	500,000	5.124% / (1ML)	746					XXX	46,530					6,226	B031			
0999999999	Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate																							
Currency Swap	ANGLIAN WATER SERVICES FINANCING G0369@AMB . SENSIENT TECHNOLOGIES CORPORATION 81725TF*6	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	06/29/2012	04/01/2028	58,000,000	4.187%/(GBP 4.394%)	98,206					XXX	12,269,798					12,682,519	(1,240,835)		648,992	B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TF*6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/07/2013	11/29/2023	1,307,300	3.73%/(EUR 3.06%)	3,827					XXX	220,850					211,089	(19,200)		5,333	B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TF*6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039	1,307,300	3.73%/(EUR 3.06%)	3,827					XXX	220,850					211,089	(19,200)		5,333	B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TF*6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039	6,536,500	3.73%/(EUR 3.06%)	19,135					XXX	1,104,250					1,055,444	(96,002)		26,667	B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TF*6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57PNE97	06/18/2020	06/29/2030	3,005,100	3.73%/(EUR 3.06%)	8,797					XXX	507,670					485,232	(44,136)		12,260	B023
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57PNE97	06/18/2020	06/29/2030	7,537,205	2.3%/(GBP 2.3%)	13,431					XXX	(92,873)					354,783	(207,321)		150,796	B023

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	HIGH SPEED RAIL FINANCE PLC G4445*AG3	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030	15,612,781	USD 3.10325%/(GBP 2.3%)				27,822	(192,380)		734,908	(429,452)					312,363	B023	
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2030	561,350	USD 3.28%/(EUR 2%)				1,886	18,125		36,426	(9,600)					7,558	B023	
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032	3,929,450	USD 3.28%/(EUR 2%)				13,201	126,875		254,982	(67,201)					52,909	B023	
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032	561,350	USD 3.28%/(EUR 2%)				1,886	18,125		36,426	(9,600)					7,558	B023	
Currency Swap	SAFRAN F7754#AC7	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032	4,490,800	USD 3.28%/(EUR 2%)				15,087	145,000		291,408	(76,802)					60,468	B023	
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/18/2020	06/29/2032	561,350	USD 3.365%/(EUR 2.05%)				1,937	18,125		44,134	(9,600)					8,539	B023	
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/05/2020	11/22/2035	4,490,800	USD 3.365%/(EUR 2.05%)				15,498	145,000		353,074	(76,802)					68,309	B023	
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/05/2020	11/22/2035	561,350	USD 3.365%/(EUR 2.05%)				1,937	18,125		44,134	(9,600)					8,539	B023	
Currency Swap	SAFRAN F7754#AD5	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/05/2020	11/22/2035	4,490,800	USD 3.365%/(EUR 2.05%)				15,498	145,000		353,074	(76,802)					68,309	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AL3	D1	Currency	ROYAL BANK OF CANADA ... ES71P3U3RH1GC71XBU11	10/17/2019	07/17/2034	1,971,000	USD 3.2255%/(GBP 2.77%)				2,899	116,325		198,888	(50,324)					35,058	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AL3	D1	Currency	ROYAL BANK OF CANADA ... ES71P3U3RH1GC71XBU11	10/17/2019	07/17/2034	657,000	USD 3.2255%/(GBP 2.77%)				966	38,775		66,296	(16,775)					11,686	B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AL3	D1	Currency	ROYAL BANK OF CANADA ... ES71P3U3RH1GC71XBU11	10/17/2019	07/17/2034	3,285,000	USD 3.2255%/(GBP 2.77%)				4,832	193,875		331,480	(83,874)					58,430	B023	
Currency Swap	C5793#AP8 MCCA IN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ... ES71P3U3RH1GC71XBU11	10/17/2019	07/17/2034	2,665,042	USD 3.13%/(CAD 3.42%)				(1,278)	78,867		(69,594)	(3,054)					44,801	B023	
Currency Swap	C5793#AP8 MCCA IN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ... ES71P3U3RH1GC71XBU11	10/17/2019	07/17/2035	1,066,017	USD 3.13%/(CAD 3.42%)				(511)	31,547		(27,838)	(1,222)					17,921	B023	
Currency Swap	C5793#AP8 MCCA IN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ... ES71P3U3RH1GC71XBU11	10/17/2019	07/17/2035	1,066,017	USD 3.13%/(CAD 3.42%)				(511)	31,547		(27,838)	(1,222)					17,921	B023	
Currency Swap	C5793#AP8 MCCA IN FINANCE (CANADA) LTD.	D1	Currency	SOCIETE GENERALE ... 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	12,183,050	USD 3.13%/(CAD 3.42%)				(5,840)	360,536		(318,146)	(13,961)					204,807	B023	
Currency Swap	C5793#A06 MCCA IN FINANCE (CANADA) LTD.	D1	Currency	SOCIETE GENERALE ... 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	13,858,220	USD 3.17%/(CAD 3.46%)				(6,604)	410,110		(391,629)	(15,880)					243,054	B023	
Currency Swap	C5793#A06 MCCA IN FINANCE (CANADA) LTD.	D1	Currency	SOCIETE GENERALE ... 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	7,690,551	USD 3.17%/(CAD 3.46%)				(3,665)	227,588		(217,333)	(8,813)					134,882	B023	

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	281,610	4.5525%/ (AUD 6.28%)			(145)	80,685			71,070	2,520				3,556	B023		
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	1,783,530	4.5525%/ (AUD 6.28%)			(921)	511,005			450,108	15,960				22,521	B023		
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	1,783,530	4.5525%/ (AUD 6.28%)			(921)	511,005			450,108	15,960				22,521	B023		
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/11/2014	08/14/2029	3,285,450	4.5525%/ (AUD 6.28%)			(1,697)	941,324			829,147	29,399				41,487	B023		
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	02/12/2020	06/16/2040	4,036,410	4.5525%/ (AUD 6.28%)			(2,065)	1,156,484			1,018,666	36,119				50,969	B023		
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	02/12/2020	06/16/2040	281,610	4.5525%/ (AUD 6.28%)			(145)	80,685			71,070	2,520				3,556	B023		
Currency Swap	OPH FINANCE CO PTY LIMITED 07794#AF0	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	02/12/2020	06/16/2040	563,220	4.5525%/ (AUD 6.28%)			(291)	161,370			142,140	5,040				7,112	B023		
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2032	2,428,560	3.195%/ (AUD 3.28%)			(332)	17,459			214,277	30,239				50,396	B023		
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2032	876,980	3.195%/ (AUD 3.28%)			(120)	6,305			77,378	10,920				18,198	B023		
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VE*6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2032	2,765,860	3.195%/ (AUD 3.28%)			(378)	19,884			244,038	34,439				57,395	B023		
Currency Swap	VTG FINANCE SA L9619AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2032	2,640,375	2.778%/ (EUR 1.45%)				9,368			195,863	317,057	(43,201)				40,881	B023	
Currency Swap	VTG FINANCE SA L9619AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2035	293,375	2.778%/ (EUR 1.45%)				1,041			21,763	35,229	(4,800)				4,542	B023	
Currency Swap	VTG FINANCE SA L9619AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2035	2,640,375	2.778%/ (EUR 1.45%)				9,368			195,863	317,057	(43,201)				40,881	B023	
Currency Swap	VTG FINANCE SA L9619AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/01/2020	10/29/2035	3,520,500	2.778%/ (EUR 1.45%)				12,491			261,150	422,742	(57,601)				54,508	B023	
Currency Swap	VTG FINANCE SA L9619AB5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMJCJXT09	07/22/2015	12/01/2030	2,053,625	3.085%/ (EUR 1.7%)				7,660			152,338	295,694	(33,601)				36,432	B023	
Currency Swap	VTG FINANCE SA L9619AB5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMJCJXT09	07/22/2015	12/01/2030	586,750	3.085%/ (EUR 1.7%)				2,188			43,525	84,484	(9,600)				10,409	B023	
Currency Swap	VTG FINANCE SA L9619AB5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMJCJXT09	07/22/2015	12/01/2030	2,933,750	3.085%/ (EUR 1.7%)				10,942			217,625	422,420	(48,001)				52,046	B023	
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMJCJXT09	07/22/2015	12/01/2030	3,265,800	3.866%/ (EUR 2.07%)				14,597			6,450	138,028	(57,601)				45,243	B023	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)													
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		43,544,000	3.866%/EUR (2.07%)			194,633	86,004		1,840,373	(768,015)				603,234		B023													
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		25,037,800	3.866%/EUR (2.07%)			111,914	49,452		1,058,214	(441,609)				346,860		B023													
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AD8	D1	Currency	WELLS FARGO BANK, N.A.	05/27/2020	12/11/2024		3,265,800	3.866%/EUR (2.07%)			14,597	6,450		138,028	(57,601)				45,243		B023													
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency					671,880	3.01%/EUR (0.98%)			3,439	20,010		26,997	(11,520)				4,220		B023													
Currency Swap	DENTSPLY SIRONA INC 24906PB#5	D1	Currency					335,940	3.01%/EUR (0.98%)			1,719	10,005		13,498	(5,760)				2,110		B023													
Currency Swap	EVIDES NV N3136#AD4	D1	Currency					11,008,000	2.236%/EUR (1.25%)			27,450	143,501		92,531	(192,004)				71,792		B023													
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange																			646,635	21,057,915	XXX	25,463,361	(4,178,277)						3,848,606	XXX	XXX				
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																																			
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																																			
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	JP MORGAN CHASE	08/02/2012	08/06/2032		70,000,000	2.235% / (3ML)			(431,668)	(7,013,910)		(7,013,910)	1,718,604				1,070,731		B0311													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	JP MORGAN CHASE	08/02/2012	08/06/2037		10,000,000	2.325% / (3ML)			(59,417)	(1,334,017)		(1,334,017)	293,151				189,484		B0311													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	JP MORGAN CHASE	08/02/2012	08/06/2042		20,000,000	2.38% / (3ML)			(116,084)	(3,101,784)		(3,101,784)	625,727				440,050		B0311													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	JP MORGAN CHASE	11/07/2012	11/09/2032		500,000,000	2.376% / (3ML)			(2,863,115)	(45,452,453)		(45,452,453)	12,414,388				7,753,700		B0311													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	ROYAL BANK OF CANADA	09/18/2012	09/20/2027		100,000,000	2.34375% / (3ML)			(607,751)	(5,634,542)		(5,634,542)	1,518,454				1,057,912		B0311													
Interest Rate Swap	Liability Hedge	Exhibit 7	Interest Rate	BOFA SECURITIES INC	01/21/2022	01/04/2024		500,000,000	1.0925% / (1ML)			(4,249,749)	(14,408,376)		(14,408,376)	4,614,417				2,185,725		B031													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	01/21/2022	01/11/2024		500,000,000	1.1045% / (1ML)			(4,211,381)	(14,680,607)		(14,680,607)	4,616,095				2,212,975		B031													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	01/24/2022	01/15/2024		500,000,000	1.167% / (3ML)			(4,373,279)	(15,324,846)		(15,324,846)	4,341,842				2,228,396		B031													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	01/26/2022	01/15/2024		500,000,000	1.1555% / (3ML)			(4,387,654)	(15,369,212)		(15,369,212)	4,355,685				2,228,396		B031													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	01/27/2022	01/26/2024		250,000,000	1.2985% / (3ML)			(2,116,163)	(7,606,332)		(7,606,332)	2,134,394				1,135,133		B031													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	01/27/2022	01/18/2024		250,000,000	1.219% / (1ML)			(2,062,240)	(7,242,378)		(7,242,378)	2,254,778				1,119,946		B031													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	01/28/2022	01/26/2024		250,000,000	1.325% / (3ML)			(2,099,600)	(7,553,460)		(7,553,460)	2,118,466				1,135,133		B031													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	01/31/2022	12/31/2023		300,000,000	1.299% / (3ML)			(2,576,722)	(8,408,645)		(8,408,645)	2,545,368				1,302,000		B031													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	02/03/2022	01/15/2024		350,000,000	1.275% / (1ML)			(2,835,094)	(9,912,683)		(9,912,683)	3,117,475				1,559,877		B031													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	02/04/2022	02/15/2024		100,000,000	1.47% / (3ML)			(810,525)	(3,059,875)		(3,059,875)	849,123				468,896		B031													
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC	02/14/2022	01/15/2024		250,000,000	1.76% / (3ML)			(1,816,014)	(6,518,561)		(6,518,561)	1,814,012				1,114,198		B031													

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/02/2022	02/29/2024	250,000,000	1.435% / (1ML)				(1,926,354)	(7,627,703)		(7,627,703)	2,177,813				1,197,529		B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/18/2022	04/21/2023	250,000,000	2.157% / (3ML)				(1,579,280)	(398,107)		(398,107)	1,586,990				299,828		B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	04/29/2022	05/03/2023	250,000,000	2.53% / (3ML)				(1,339,298)	(530,850)		(530,850)	1,392,358				375,853		B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/27/2022	06/01/2052	40,000,000	3ML / (2.25%)	986,000		249,915	7,828,651	7,828,651		7,828,651	(1,139,911)		(8,095)		1,080,588		B053	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/27/2022	06/01/2032	72,000,000	3ML / (2%)	993,600		484,972	8,461,724	8,461,724		8,461,724	(1,739,976)		(24,446)		1,090,633		B053	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/31/2022	06/02/2032	175,000,000	3ML / (2.5%)	875,000		1,003,391	13,740,793	13,740,793		13,740,793	(4,207,192)		(21,546)		2,651,239		B053	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/31/2022	06/02/2032	108,000,000	3ML / (2.25%)	876,960		678,439	10,590,581	10,590,581		10,590,581	(2,607,002)		(21,594)		1,636,193		B053	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/06/2022	06/08/2052	85,000,000	3ML / (2.4%)	1,436,500		499,794	14,216,519	14,216,519		14,216,519	(2,483,236)		(11,796)		2,297,004		B053	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/09/2022	06/13/2052	135,000,000	3ML / (2.75%)	1,518,750		686,806	13,640,073	13,640,073		13,640,073	(4,141,076)		(12,469)		3,649,039		B053	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	06/13/2022	06/15/2029	68,000,000	SOFR / (3.1275%)				235,638	809,304		809,304	(1,209,069)				847,528		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/10/2022	11/14/2052	39,000,000	3ML / (1.7%)				298,850	11,741,798		11,741,798	(1,012,937)				1,061,749		B053	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/15/2022	11/17/2032	250,000,000	3ML / (2.25%)	3,405,000		1,475,680	25,483,308	25,483,308		25,483,308	(6,115,406)		(83,844)		3,881,264		B053	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	11/28/2022	11/30/2052	18,000,000	3ML / (1.75%)	1,105,200		128,039	5,245,355	5,245,355		5,245,355	(466,107)		(9,077)		490,400		B053	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/01/2022	03/01/2033	100,000,000	SOFR / (3.029%)					(34,594)		(34,594)	(2,134,697)				1,575,280		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/28/2022	06/26/2034	75,000,000	SOFR / (3.355%)					(2,129,821)		(2,129,821)	(1,799,455)				1,257,597		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/17/2023	01/19/2033	140,000,000	3ML / (2.35%)			1,942,500	651,995	13,349,057		13,349,057	11,444,843		(38,286)		2,192,878		B053	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/01/2023	02/03/2033	95,000,000	3ML / (2.1%)			2,225,000	365,307	11,053,089		11,053,089	8,862,807		(34,718)		1,491,136		B053	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	02/24/2023	02/28/2025	150,000,000	4.925% / (SOFR)				38,675	2,131,714		2,131,714	2,131,714				1,038,637		B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/21/2023	03/23/2030	50,000,000	SOFR / (3.41%)				17,585	(454,969)		(454,969)	(454,969)				660,661		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/21/2023	03/23/2024	50,000,000	4.731% / (SOFR)				(1,073)	(4,279)		(4,279)	(4,279)				247,591		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/28/2023	03/30/2024	50,000,000	4.7% / (SOFR)			18,529	(449)	(14,853)		(14,853)	(33,281)				250,000		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/28/2023	03/30/2028	50,000,000	SOFR / (3.3%)			239,274	3,975	187,608		187,608	(51,404)				559,170		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFTQ27	11/09/2011	11/14/2026	100,000,000	2.54625% / (3ML)				(559,750)	(4,432,486)		(4,432,486)	1,189,146				952,286		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFTQ27	11/09/2011	11/14/2031	10,000,000	2.6825% / (3ML)				(52,569)	(614,015)		(614,015)	230,355				146,885		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFTQ27	11/09/2011	11/14/2036	15,000,000	2.75% / (3ML)				(76,322)	(1,227,089)		(1,227,089)	436,585				276,948		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS 549300EX04Q2QBFTQ27	11/14/2011	11/16/2031	10,000,000	2.7625% / (3ML)				(49,817)	(554,633)		(554,633)	230,116				146,932		B0311	

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	11/14/2011	11/16/2036	15,000,000	2.82625% / (3ML)			(72,335)	(1,102,369)		(1,102,369)	437,790				277,004		B0311		
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	09/18/2012	09/20/2032	10,000,000	2.555% / (3ML)			(55,613)	(758,883)		(758,883)	246,061					153,966		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	09/18/2012	09/20/2037	30,000,000	2.665% / (3ML)			(158,232)	(2,872,697)		(2,872,697)	895,704					570,886		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	11/07/2012	11/09/2032	500,000,000	2.3785% / (3ML)			(2,859,990)	(45,652,902)		(45,652,902)	12,296,441					7,753,700		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	04/23/2013	04/25/2033	1,000,000	2.615% / (3ML)			(5,201)	(74,796)		(74,796)	24,936					15,872		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	04/23/2013	04/25/2023	1,000,000	3ML / (1.86%)			7,088	2,097		2,097	(7,191)					1,309		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	03/17/2015	04/13/2027	500,000	2.364% / (6ML)			(2,512)	(29,267)		(29,267)	6,386					5,024		B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	03/17/2015	04/13/2027	1,000,000	2.364% / (6ML)			(5,025)	(58,534)		(58,534)	12,771					10,048		B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	03/17/2015	04/13/2027	2,000,000	2.364% / (6ML)			(10,049)	(117,068)		(117,068)	25,543					20,096		B031	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	03/06/2020	11/09/2032	500,000,000	3ML / (0.795%)			4,839,365	110,087,965		110,087,965	(12,750,059)					7,753,700		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	03/10/2020	11/09/2032	500,000,000	3ML / (0.75%)			4,895,615	111,919,084		111,919,084	(12,762,950)					7,753,700		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	03/17/2020	03/24/2030	250,000,000	3ML / (0.878%)			2,423,448	41,200,737		41,200,737	(5,587,163)					3,303,951		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	03/17/2020	03/24/2035	150,000,000	3ML / (0.915%)			1,440,194	38,008,187		38,008,187	(4,107,898)					2,596,890		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	06/07/2022	06/09/2027	104,000,000	SOFR / (2.796%)			446,484	2,653,365		2,653,365	(1,391,122)					1,064,987		B0311	
Interest Rate Swap	Fixed income Portfolio	D1	Interest Rate	RBC CAPITAL MARKETS	549300EX04020BFQT027	06/08/2022	06/10/2032	24,000,000	SOFR / (2.831%)			100,895	762,049		762,049	(594,659)					364,032		B0311	
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										11,197,010	4,425,303	(23,398,175)	201,801,466	XXX	201,801,466	26,159,300		(265,871)		90,202,565	XXX	XXX		
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013	04/17/2033	15,069,200	USD 4.935% / (GBP 4.63%)			38,141	3,323,654		3,323,654	(227,927)				238,917		B023		
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013	04/17/2033	7,609,200	USD 4.935% / (GBP 4.63%)			19,259	1,678,281		1,678,281	(115,092)				120,641		B023		
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013	04/17/2033	58,784,800	USD 4.935% / (GBP 4.63%)			148,788	12,965,541		12,965,541	(889,142)				932,012		B023		
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AF8	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	03/13/2013	04/17/2033	1,492,000	USD 4.935% / (GBP 4.63%)			3,776	329,075		329,075	(22,567)				23,655		B023		
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/25/2013	09/12/2030	2,313,000	USD 4.574% / (GBP 4.07%)			7,590	571,456		571,456	(33,631)				31,582		B023		
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/25/2013	09/12/2030	1,542,000	USD 4.574% / (GBP 4.07%)			5,060	380,971		380,971	(22,421)				21,055		B023		
Currency Swap	CADOGAN ESTATES LIMITED G1744#AT5	D1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	06/25/2013	09/12/2030	13,492,500	USD 4.574% / (GBP 4.07%)			44,273	3,333,493		3,333,493	(196,182)				184,230		B023		

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03690AT3	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	06/26/2013	10/15/2023	5,998,980	3.966%/(GBP 3.537%)			16,460	1,167,194	1,167,194		1,167,194	(122,135)				22,092	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03690AT3	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	06/26/2013	10/15/2023	5,998,980	3.966%/(GBP 3.537%)			16,460	1,167,194	1,167,194		1,167,194	(122,135)				22,092	B023	
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03690AT3	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	06/26/2013	10/15/2023	33,840,400	3.966%/(GBP 3.537%)			92,854	6,584,171	6,584,171		6,584,171	(688,968)				124,621	B023	
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD Q6646*AG4	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/15/2018	03/12/2044	11,496,080	4.846%/(AUD 5.043%)			9,263	1,972,136	1,972,136		1,972,136	(97,640)				263,185	B023	
Currency Swap	NEW TERMINAL FINANCING CO PTY LTD Q6646*AG4	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/15/2018	03/12/2044	3,492,480	4.846%/(AUD 5.043%)			2,814	599,130	599,130		599,130	(29,663)				79,955	B023	
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/24/2021	12/31/2047	45,622,800	4.162%/(GBP 3.23%)			131,314	8,680,327	8,680,327		8,680,327	(763,074)				1,135,308	B023	
Currency Swap	ENFINIUM HOLDINGS LTD G2018*AA7	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	11/24/2021	12/31/2047	38,285,800	4.162%/(GBP 3.23%)			110,196	7,284,368	7,284,368		7,284,368	(640,357)				952,729	B023	
Currency Swap	GROSVENOR LIMITED G41330AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031	11,356,450	5.6975%/(GBP 5.57%)			37,192	3,158,439	3,158,439		3,158,439	(169,588)				161,427	B023	
Currency Swap	GROSVENOR LIMITED G41330AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031	11,036,550	5.6975%/(GBP 5.57%)			36,144	3,069,469	3,069,469		3,069,469	(164,811)				156,880	B023	
Currency Swap	GROSVENOR LIMITED G41330AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031	11,676,350	5.6975%/(GBP 5.57%)			38,239	3,247,409	3,247,409		3,247,409	(174,365)				165,975	B023	
Currency Swap	GROSVENOR LIMITED G41330AA1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/11/2011	04/28/2031	799,750	5.6975%/(GBP 5.57%)			2,619	222,425	222,425		222,425	(11,943)				11,368	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026	11,381,960	3.951%/(GBP 3.77%)			36,043	3,230,792	3,230,792		3,230,792	(173,724)				105,316	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026	21,065,120	3.951%/(GBP 3.77%)			66,707	5,979,376	5,979,376		5,979,376	(321,519)				194,914	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026	21,065,120	3.951%/(GBP 3.77%)			66,707	5,979,376	5,979,376		5,979,376	(321,519)				194,914	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026	34,315,760	3.951%/(GBP 3.77%)			108,667	9,740,597	9,740,597		9,740,597	(523,764)				317,521	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026	1,868,680	3.951%/(GBP 3.77%)			5,918	530,429	530,429		530,429	(28,522)				17,291	B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AA7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/06/2014	09/01/2026	3,737,360	3.951%/(GBP 3.77%)			11,835	1,060,857	1,060,857		1,060,857	(57,044)				34,581	B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#A1B	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039	4,285,500	4.355%/(GBP 4.09%)			15,345	1,434,395	1,434,395		1,434,395	(28,902)				86,970	B023	

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039	857,100	4.355%/(GBP 4.09%)	USD			3,069	286,879		286,879	(5,780)				17,394		B023		
Currency Swap	CADOGAN ESTATES LIMITED G1744#AW8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2039	9,428,100	4.355%/(GBP 4.09%)	USD			33,758	3,155,668		3,155,668	(63,584)					191,335		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034	2,142,750	4.1325%/(GBP 3.87%)	USD			7,323	688,976		688,976	(16,544)					36,287		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034	428,550	4.1325%/(GBP 3.87%)	USD			1,465	137,795		137,795	(3,309)					7,257		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AV0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034	4,714,050	4.1325%/(GBP 3.87%)	USD			16,110	1,515,747		1,515,747	(36,397)					79,831		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2044	1,714,200	4.6425%/(GBP 4.38%)	USD			6,482	613,194		613,194	(13,625)					39,723		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2044	428,550	4.6425%/(GBP 4.38%)	USD			1,620	153,298		153,298	(3,406)					9,931		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AX6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2044	4,285,500	4.6425%/(GBP 4.38%)	USD			16,204	1,532,984		1,532,984	(34,062)					99,308		B023	
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	232,645	3.9375%/(CAD 3.95%)	USD			464	46,374		46,374	110					1,455		B023	
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	1,395,868	3.9375%/(CAD 3.95%)	USD			2,786	278,242		278,242	659					8,729		B023	
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	1,395,868	3.9375%/(CAD 3.95%)	USD			2,786	278,242		278,242	659					8,729		B023	
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	2,791,736	3.9375%/(CAD 3.95%)	USD			5,571	556,483		556,483	1,317					17,459		B023	
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	232,645	3.9375%/(CAD 3.95%)	USD			464	46,374		46,374	110					1,455		B023	
Currency Swap	MULLEN GROUP LTD C5864@AL3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2024	232,645	3.9375%/(CAD 3.95%)	USD			464	46,374		46,374	110					1,455		B023	
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026	232,645	4.035%/(CAD 4.07%)	USD			466	46,130		46,130	302					2,196		B023	
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026	1,395,868	4.035%/(CAD 4.07%)	USD			2,793	276,782		276,782	1,812					13,177		B023	
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026	1,395,868	4.035%/(CAD 4.07%)	USD			2,793	276,782		276,782	1,812					13,177		B023	
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026	2,791,736	4.035%/(CAD 4.07%)	USD			5,586	553,565		553,565	3,624					26,353		B023	
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026	232,645	4.035%/(CAD 4.07%)	USD			466	46,130		46,130	302					2,196		B023	

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	MULLEN GROUP LTD C5864@AM1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/22/2014	10/22/2026		232,645	4.035%/(CAD 4.07%)			466	46,130		46,130	302				2,196		B023	
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		426,025	3.81%/(GBP 3.58%)			1,229	127,013		127,013	(4,564)				5,452		B023	
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		2,982,175	3.81%/(GBP 3.58%)			8,601	889,093		889,093	(31,949)				38,163		B023	
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		2,982,175	3.81%/(GBP 3.58%)			8,601	889,093		889,093	(31,949)				38,163		B023	
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		5,964,350	3.81%/(GBP 3.58%)			17,203	1,778,187		1,778,187	(63,897)				76,327		B023	
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		426,025	3.81%/(GBP 3.58%)			1,229	127,013		127,013	(4,564)				5,452		B023	
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		426,025	3.81%/(GBP 3.58%)			1,229	127,013		127,013	(4,564)				5,452		B023	
Currency Swap	PINGSTON POWER INC 72341XA*5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/06/2015	05/08/2023		4,409,350	3.16%/(CAD 2.9525%)			4,816	343,406		343,406	(2,757)				7,114		B023	
Currency Swap	PINGSTON POWER INC 72341XA*5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/06/2015	05/08/2023		7,616,150	3.16%/(CAD 2.9525%)			8,318	593,155		593,155	(4,761)				12,287		B023	
Currency Swap	PINGSTON POWER INC 72341XA*5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/06/2015	05/08/2023		7,215,300	3.16%/(CAD 2.9525%)			7,880	561,936		561,936	(4,511)				11,640		B023	
Currency Swap	PINGSTON POWER INC 72341XA*5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/06/2015	05/08/2023		801,700	3.16%/(CAD 2.9525%)			876	62,437		62,437	(501)				1,293		B023	
Currency Swap	PINGSTON POWER INC 72341XA*5	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/06/2015	05/08/2023		1,603,400	3.16%/(CAD 2.9525%)			1,751	124,875		124,875	(1,002)				2,587		B023	
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		1,708,350	3.39%/(EUR 1.39%)			8,728	104,997		104,997	(21,582)				12,195		B023	
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		5,125,050	3.39%/(EUR 1.39%)			26,185	314,990		314,990	(64,745)				36,585		B023	
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		7,402,850	3.39%/(EUR 1.39%)			37,823	454,986		454,986	(93,521)				52,846		B023	
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		569,450	3.39%/(EUR 1.39%)			2,909	34,999		34,999	(7,194)				4,065		B023	
Currency Swap	IMI GROUP LIMITED G4691#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/19/2015	04/13/2025		1,138,900	3.39%/(EUR 1.39%)			5,819	69,998		69,998	(14,388)				8,130		B023	
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026		7,037,000	4.0655%/(EUR 2.434%)			30,139	470,085		470,085	(77,438)				66,962		B023	
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026		681,000	4.0655%/(EUR 2.434%)			2,917	45,492		45,492	(7,494)				6,480		B023	

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Currency Swap	KINGSPAN SECURITIES LIMITED 05264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026	113,500	4.0655%/EUR 2.434%				486	7,582		7,582	(1,249)				1,080		B023		
Currency Swap	KINGSPAN SECURITIES LIMITED 05264#AJ8	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026	227,000	4.0655%/EUR 2.434%				972	15,164		15,164	(2,498)					2,160		B023	
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024	25,815,200	3.54125%/EUR 1.54%				130,848	924,339		924,339	(379,506)					131,354		B023	
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024	17,397,200	3.54125%/EUR 1.54%				88,180	622,924		622,924	(255,754)					88,521		B023	
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024	1,122,400	3.54125%/EUR 1.54%				5,689	40,189		40,189	(16,500)					5,711		B023	
Currency Swap	PUBLIC STORAGE 74464#AB6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/22/2016	04/12/2024	1,122,400	3.54125%/EUR 1.54%				5,689	40,189		40,189	(16,500)					5,711		B023	
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027	1,075,600	3.946%/EUR 1.71%				5,913	45,399		45,399	(13,751)					10,881		B023	
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027	1,075,600	3.946%/EUR 1.71%				5,913	45,399		45,399	(13,751)					10,881		B023	
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027	2,151,200	3.946%/EUR 1.71%				11,827	90,798		90,798	(27,502)					21,761		B023	
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG83	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027	1,075,600	3.946%/EUR 1.71%				5,913	45,399		45,399	(13,751)					10,881		B023	
Currency Swap	QPH FINANCE CO PTY LIMITED 07794#AL7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/18/2018	10/18/2048	5,688,760	4.572%/AUD 4.98%				1,470	813,649		813,649	656					143,831		B023	
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031	6,124,090	3.845%/AUD 3.64%				4,614	507,472		507,472	(58,056)					87,903		B023	
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031	6,743,380	3.845%/AUD 3.64%				5,080	558,789		558,789	(63,927)					96,792		B023	
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031	3,027,640	3.845%/AUD 3.64%				2,281	250,885		250,885	(28,702)					43,458		B023	
Currency Swap	QANTAS AIRWAYS LTD 74726MA*0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/22/2019	06/25/2031	9,839,830	3.845%/AUD 3.64%				7,413	815,376		815,376	(93,281)					141,238		B023	
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035	3,761,600	2.704%/EUR 1.38%				13,410	522,579		522,579	6,799					67,116		B023	
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035	1,880,800	2.704%/EUR 1.38%				6,705	261,290		261,290	3,400					33,558		B023	
Currency Swap	VESTEDA FINANCE BV N8361#AD7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035	6,230,150	2.704%/EUR 1.38%				22,211	865,522		865,522	11,261					111,162		B023	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		5,498,060	USD 3.0735%/EUR 1.62%			21,327	639,105		639,105	(35,141)				76,668		B023	
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		6,901,820	USD 3.0735%/EUR 1.62%			26,772	802,281		802,281	(44,113)				96,243		B023	
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		5,498,060	USD 3.0735%/EUR 1.62%			21,327	639,105		639,105	(35,141)				76,668		B023	
Currency Swap	AMERICOLD REALTY OPERATING PARTNER 03063#AD6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		8,890,480	USD 3.0735%/EUR 1.62%			34,486	1,033,447		1,033,447	(56,824)				123,974		B023	
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		5,444,000	USD 3.318%/GBP 2.51%			13,702	1,313,654		1,313,654	(111,604)				157,911		B023	
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		2,041,500	USD 3.318%/GBP 2.51%			5,138	492,620		492,620	(41,852)				59,217		B023	
Currency Swap	MAGNA HOUSING LIMITED G5744#AC3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/05/2021	11/16/2056		680,500	USD 3.318%/GBP 2.51%			1,713	164,207		164,207	(13,951)				19,739		B023	
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		398,406	USD 2.857%/CAD 3.19%			(102)	9,441		9,441	(2,662)				5,902		B023	
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		1,115,538	USD 2.857%/CAD 3.19%			(285)	26,434		26,434	(7,454)				16,525		B023	
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		2,151,394	USD 2.857%/CAD 3.19%			(549)	50,981		50,981	(14,375)				31,871		B023	
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		398,406	USD 2.857%/CAD 3.19%			(102)	9,441		9,441	(2,662)				5,902		B023	
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		239,044	USD 2.857%/CAD 3.19%			(61)	5,665		5,665	(1,597)				3,541		B023	
Currency Swap	RICHARDSON INTERNATIONAL LIMITED 763169D85	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/07/2021	01/07/2032		398,406	USD 2.857%/CAD 3.19%			(102)	9,441		9,441	(2,662)				5,902		B023	
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		5,240,250	USD 3.256%/EUR 1.57%			23,349	925,010		925,010	22,715				96,907		B023	
Currency Swap	VICAT SA F9731#AK3	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/21/2021	11/30/2036		4,075,750	USD 3.256%/EUR 1.57%			18,161	719,452		719,452	17,667				75,372		B023	
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034		1,348,100	USD 3.3%/GBP 2.64%			2,660	187,923		187,923	(20,831)				22,199		B023	
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034		8,088,600	USD 3.3%/GBP 2.64%			15,962	1,127,536		1,127,536	(124,987)				133,196		B023	
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	11/10/2021	01/31/2034		4,044,300	USD 3.3%/GBP 2.64%			7,981	563,768		563,768	(62,494)				66,598		B023	

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA	11/10/2021	01/31/2034		4,044,300	USD 3.3%/(GBP 2.64%)			7,981	563,768		563,768	(62,494)				66,598		B023
Currency Swap	UMV GLOBAL FOODS COMPANY LTD G9162#AA2	D1	Currency	BANK OF AMERICA, NA	11/10/2021	01/31/2034		6,740,500	USD 3.3%/(GBP 2.64%)			13,302	939,613		939,613	(104,156)				110,996		B023
Currency Swap	BIFFA LTD G1101#AC9	D1	Currency	BANK OF AMERICA, NA	12/15/2021	02/03/2029		26,470,000	USD 3%/(GBP 2.45%)			46,610	2,626,092		2,626,092	(497,708)				320,168		B023
Currency Swap	BIFFA LTD G1101#AC9	D1	Currency	BANK OF AMERICA, NA	12/15/2021	02/03/2029		14,558,500	USD 3%/(GBP 2.45%)			25,636	1,444,351		1,444,351	(273,739)				176,092		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA	02/10/2022	06/30/2032		2,580,200	USD 3.376%/(GBP 2.83%)			5,215	343,875		343,875	(54,436)				39,253		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA	02/10/2022	06/30/2032		135,800	USD 3.376%/(GBP 2.83%)			274	18,099		18,099	(2,865)				2,066		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA	02/10/2022	06/30/2032		1,901,200	USD 3.376%/(GBP 2.83%)			3,843	253,382		253,382	(40,111)				28,923		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA	02/10/2022	06/30/2032		407,400	USD 3.376%/(GBP 2.83%)			823	54,296		54,296	(8,595)				6,198		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA	02/10/2022	06/30/2032		543,200	USD 3.376%/(GBP 2.83%)			1,098	72,395		72,395	(11,460)				8,264		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AX4	D1	Currency	BANK OF AMERICA, NA	02/10/2022	06/30/2032		135,800	USD 3.376%/(GBP 2.83%)			274	18,099		18,099	(2,865)				2,066		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2034		7,945,200	USD 3.754%/(EUR 2.38%)			27,191	615,341		615,341	(38,956)				131,805		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2034		441,400	USD 3.754%/(EUR 2.38%)			1,511	34,186		34,186	(2,164)				7,323		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2034		6,289,950	USD 3.754%/(EUR 2.38%)			21,526	487,145		487,145	(30,840)				104,346		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2034		1,324,200	USD 3.754%/(EUR 2.38%)			4,532	102,557		102,557	(6,493)				21,968		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2034		1,655,250	USD 3.754%/(EUR 2.38%)			5,665	128,196		128,196	(8,116)				27,459		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AB3	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2034		441,400	USD 3.754%/(EUR 2.38%)			1,511	34,186		34,186	(2,164)				7,323		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2037		5,186,450	USD 3.919%/(EUR 2.58%)			17,290	470,872		470,872	14,843				97,068		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2037		1,213,850	USD 3.919%/(EUR 2.58%)			4,047	110,204		110,204	3,474				22,718		B023
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA	03/09/2022	03/31/2037		4,745,050	USD 3.919%/(EUR 2.58%)			15,818	430,798		430,798	13,580				88,806		B023

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23		
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Currency Swap	RHEINKALK HOLDING GMBH D7002@AC1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/09/2022	03/31/2037	441,400	3.919%/ (EUR 2.58%)			1,471	40,074			40,074	1,263				8,261		B023		
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032	17,017,000	4.095%/ (GBP 3.23%)			41,872	2,196,041			2,196,041	(321,921)					263,363		B023	
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032	1,701,700	4.095%/ (GBP 3.23%)			4,187	219,604			219,604	(32,192)					26,336		B023	
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032	61,523,000	4.095%/ (GBP 3.23%)			151,382	7,939,531			7,939,531	(1,163,867)					952,158		B023	
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032	3,403,400	4.095%/ (GBP 3.23%)			8,374	439,208			439,208	(64,384)					52,673		B023	
Currency Swap	GROSVENOR LTD G4133@AH6	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/14/2022	10/26/2032	1,701,700	4.095%/ (GBP 3.23%)			4,187	219,604			219,604	(32,192)					26,336		B023	
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034	1,601,700	4.725%/ (EUR 3.27%)			5,537	77,632			77,632	(10,271)					26,798		B023	
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034	533,900	4.725%/ (EUR 3.27%)			1,846	25,877			25,877	(3,424)					8,933		B023	
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034	19,220,400	4.725%/ (EUR 3.27%)			66,448	931,590			931,590	(123,252)					321,579		B023	
Currency Swap	SHV NEDERLAND BV N7660#AZ0	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	06/08/2034	533,900	4.725%/ (EUR 3.27%)			1,846	25,877			25,877	(3,424)					8,933		B023	
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	04/13/2035	1,710,000	5.7825%/ (GBP 6.31%)			111,119	(276,915)			(276,915)	(154,767)					29,672		B023	
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	04/13/2035	1,710,000	5.7825%/ (GBP 6.31%)			111,119	(276,915)			(276,915)	(154,767)					29,672		B023	
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AD1	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/04/2022	04/13/2035	456,000	5.7825%/ (GBP 6.31%)			29,632	(73,844)			(73,844)	(41,271)					7,913		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AN7	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/09/2023	02/28/2030	5,378,000	5.4375%/ (EUR 4.32%)			(70,203)	32,813			32,813	32,813					70,739		B023	
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037	7,464,800	3.8725%/ (GBP 3.27%)			15,163	1,007,873			1,007,873	(123,823)					140,743		B023	
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037	1,732,900	3.8725%/ (GBP 3.27%)			3,520	233,971			233,971	(28,745)					32,672		B023	
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037	6,798,300	3.8725%/ (GBP 3.27%)			13,809	917,885			917,885	(112,767)					128,176		B023	
Currency Swap	MOTO INVESTMENTS LTD G6302*AB1	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037	533,200	3.8725%/ (GBP 3.27%)			1,083	71,991			71,991	(8,844)					10,053		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIIZ7F32TWEFA76	09/20/2013	04/08/2029	6,708,799	5.1225%/ (CAD 5.34%)			17,776	1,594,086			1,594,086	2,741					82,353		B023	

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SCHEDULE DB - PART A - SECTION 1

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Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.09/20/2013	.04/08/2029	6,125,425USD 5.1225%/CAD 5.34%	16,230	1,455,470		1,455,470	2,503				75,192		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.09/20/2013	.04/08/2029	.....	9,917,355	.....USD 5.1225%/CAD 5.34%	.....	.....	26,278	2,356,476		2,356,476	4,052				121,739		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.09/20/2013	.04/08/2029	.....	16,334,468	.....USD 5.1225%/CAD 5.34%	.....	.....	43,281	3,881,254		3,881,254	6,675				200,512		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/09/2014	.07/17/2029	.....	5,730,700	.....USD 4.56%/GBP 4.378%	.....	.....	17,676	1,712,458		1,712,458	(70,976)				71,928		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/09/2014	.07/17/2029	.....	10,450,100	.....USD 4.56%/GBP 4.378%	.....	.....	32,232	3,122,717		3,122,717	(129,427)				131,162		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/09/2014	.07/17/2029	.....	10,450,100	.....USD 4.56%/GBP 4.378%	.....	.....	32,232	3,122,717		3,122,717	(129,427)				131,162		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/09/2014	.07/17/2029	.....	17,023,550	.....USD 4.56%/GBP 4.378%	.....	.....	52,507	5,087,007		5,087,007	(210,841)				213,667		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/09/2014	.07/17/2029	.....	1,011,300	.....USD 4.56%/GBP 4.378%	.....	.....	3,119	302,198		302,198	(12,525)				12,693		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/09/2014	.07/17/2029	.....	1,854,050	.....USD 4.56%/GBP 4.378%	.....	.....	5,719	554,031		554,031	(22,963)				23,271		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.07/23/2014	.10/16/2034	.....	5,112,300	.....USD 4.045%/GBP 3.79%	.....	.....	15,757	1,607,084		1,607,084	(39,793)				86,884		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.07/23/2014	.10/16/2034	.....	852,050	.....USD 4.045%/GBP 3.79%	.....	.....	2,626	267,847		267,847	(6,632)				14,481		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.07/23/2014	.10/16/2034	.....	11,076,650	.....USD 4.045%/GBP 3.79%	.....	.....	34,141	3,482,015		3,482,015	(86,218)				188,249		B023
Currency Swap	THE BERKELEY TWO PARTNERSHIP G1018#AD9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.12/10/2015	.09/05/2027	.....	6,445,550	.....USD 3.97%/GBP 3.37%	.....	.....	20,547	1,387,903		1,387,903	(110,407)				67,875		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AG4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.02/16/2018	.06/05/2028	.....	701,550	.....USD 4.101%/GBP 2.7%	.....	.....	2,971	132,065		132,065	(13,473)				7,988		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AG4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.02/16/2018	.06/05/2028	.....	1,403,100	.....USD 4.101%/GBP 2.7%	.....	.....	5,941	264,130		264,130	(26,946)				15,977		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AG4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.02/16/2018	.06/05/2028	.....	2,806,200	.....USD 4.101%/GBP 2.7%	.....	.....	11,882	528,260		528,260	(53,891)				31,953		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.03/14/2018	.04/11/2033	.....	2,603,700	.....USD 4.20375%/AUD 4.65%	.....	.....	1,956	476,943		476,943	(19,385)				41,247		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.03/14/2018	.04/11/2033	1,104,600USD 4.20375%/AUD 4.65%	830	202,340		202,340	(8,224)				17,499		B023

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2033	3,392,700	4.20375%/(AUD 4.65%)			2,549	621,472			621,472	(25,259)				53,746		B023	
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AH3	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2033	315,600	4.20375%/(AUD 4.65%)			237	57,811			57,811	(2,350)					5,000		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2048	15,858,900	4.4425%/(AUD 5%)			9,734	3,024,888			3,024,888	26,978					396,863		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2048	1,814,700	4.4425%/(AUD 5%)			1,114	346,131			346,131	3,087					45,412		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2048	5,365,200	4.4425%/(AUD 5%)			3,293	1,023,345			1,023,345	9,127					134,262		B023
Currency Swap	NSW PORTS FINANCE CO PTY LTD 06518#AJ9	D1	Currency	CITIBANK, N.A.	03/14/2018	04/11/2048	394,500	4.4425%/(AUD 5%)			242	75,246			75,246	671					9,872		B023
Currency Swap	SEVERN TRENT WATER LTD 08056*AK5	D1	Currency	CITIBANK, N.A.	08/07/2018	11/07/2038	29,128,500	4.53%/(GBP 2.97%)			119,953	6,504,191			6,504,191	(469,120)					575,545		B023
Currency Swap	GROSVENOR LTD 041338AE3	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028	1,158,300	4.245%/(GBP 2.75%)			4,517	140,684			140,684	(25,394)					13,719		B023
Currency Swap	GROSVENOR LTD 041338AE3	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028	128,700	4.245%/(GBP 2.75%)			502	15,632			15,632	(2,822)					1,524		B023
Currency Swap	GROSVENOR LTD 041338AE3	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2028	2,316,600	4.245%/(GBP 2.75%)			9,035	281,367			281,367	(50,788)					27,437		B023
Currency Swap	GROSVENOR LTD 041338AFO	D1	Currency	CITIBANK, N.A.	08/08/2018	11/07/2033	5,920,200	4.468%/(GBP 2.95%)			23,499	1,034,247			1,034,247	(109,463)					96,436		B023
Currency Swap	G1128*ADD BIRMINGHAM AIRPORT (FINANCE) PLC	D1	Currency	CITIBANK, N.A.	10/24/2018	01/24/2049	6,461,500	5.028%/(GBP 3.21%)			29,661	2,229,031			2,229,031	(118,140)					164,224		B023
Currency Swap	G1128*ADD BIRMINGHAM AIRPORT (FINANCE) PLC	D1	Currency	CITIBANK, N.A.	10/24/2018	01/24/2049	1,938,450	5.028%/(GBP 3.21%)			8,898	668,709			668,709	(35,442)					49,267		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6	D1	Currency	CITIBANK, N.A.	02/06/2019	05/07/2039	1,212,440	4.615%/(AUD 4.72%)			694	184,854			184,854	(15,571)					24,334		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6	D1	Currency	CITIBANK, N.A.	02/06/2019	05/07/2039	2,852,800	4.615%/(AUD 4.72%)			1,633	434,950			434,950	(36,637)					57,256		B023
Currency Swap	FLINDERS PORT HOLDINGS PTY LTD 03917#AD6	D1	Currency	CITIBANK, N.A.	02/06/2019	05/07/2039	142,640	4.615%/(AUD 4.72%)			82	21,747			21,747	(1,832)					2,863		B023
Currency Swap	01629#AV9 BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029	633,420	3.666%/(AUD 3.48%)			79	50,137			50,137	(3,231)					7,976		B023
Currency Swap	01629#AV9 BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029	7,601,040	3.666%/(AUD 3.48%)			946	601,645			601,645	(38,767)					95,713		B023
Currency Swap	01629#AV9 BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	05/01/2019	08/01/2029	2,392,920	3.666%/(AUD 3.48%)			298	189,407			189,407	(12,205)					30,132		B023

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AV9	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/01/2019	.08/01/2029	.....	633,420	.....USD 3.666%/(AUD 3.48%)	.....	.....	79	.....50,137	.....	50,137	.....(3,231)	.....	.....	.....	7,976	.....	B023	.....
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AW7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/01/2019	.08/01/2031	.....	563,040	.....USD 3.771%/(AUD 3.66%)	.....	.....(45)	.....	55,623	.....	55,623	.....(4,981)	.....	.....	.....	8,131	.....	B023	.....
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AW7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/01/2019	.08/01/2031	.....	2,181,780	.....USD 3.771%/(AUD 3.66%)	.....	.....(176)	.....	215,541	.....	215,541	.....(19,301)	.....	.....	.....	31,509	.....	B023	.....
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AW7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/01/2019	.08/01/2031	.....	563,040	.....USD 3.771%/(AUD 3.66%)	.....	.....(45)	.....	55,623	.....	55,623	.....(4,981)	.....	.....	.....	8,131	.....	B023	.....
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AW7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/01/2019	.08/01/2031	.....	6,967,620	.....USD 3.771%/(AUD 3.66%)	.....	.....(562)	.....	688,339	.....	688,339	.....(61,639)	.....	.....	.....	100,624	.....	B023	.....
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/16/2019	.06/06/2027	.....	3,358,400	.....USD 3.647%/(EUR 1.18%)	.....	.....	20,940	.....301,358	.....	301,358	.....(40,461)	.....	.....	.....	34,337	.....	B023	.....
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/16/2019	.06/06/2027	.....	5,594,000	.....USD 3.647%/(EUR 1.18%)	.....	.....	34,900	.....502,263	.....	502,263	.....(67,435)	.....	.....	.....	57,228	.....	B023	.....
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/16/2019	.06/06/2027	.....	3,915,800	.....USD 3.647%/(EUR 1.18%)	.....	.....	24,430	.....351,584	.....	351,584	.....(47,204)	.....	.....	.....	40,060	.....	B023	.....
Currency Swap	CRODA INTERNATIONAL PLC 227047B#3	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.05/16/2019	.06/06/2027	.....	1,678,200	.....USD 3.647%/(EUR 1.18%)	.....	.....	10,470	.....150,679	.....	150,679	.....(20,230)	.....	.....	.....	17,168	.....	B023	.....
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.10/17/2019	.11/04/2026	.....	5,005,800	.....USD 3.197%/(EUR 1.07%)	.....	.....	26,784	.....318,754	.....	318,754	.....(59,425)	.....	.....	.....	47,489	.....	B023	.....
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.10/17/2019	.11/04/2026	.....	22,804,200	.....USD 3.197%/(EUR 1.07%)	.....	.....	122,018	.....1,452,101	.....	1,452,101	.....(270,715)	.....	.....	.....	216,340	.....	B023	.....
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.10/17/2019	.11/04/2026	.....	1,668,600	.....USD 3.197%/(EUR 1.07%)	.....	.....	8,928	.....106,251	.....	106,251	.....(19,808)	.....	.....	.....	15,830	.....	B023	.....
Currency Swap	GATX RAIL GERMANY GMBH D3000#AA4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.10/17/2019	.11/04/2026	.....	1,668,600	.....USD 3.197%/(EUR 1.07%)	.....	.....	8,928	.....106,251	.....	106,251	.....(19,808)	.....	.....	.....	15,830	.....	B023	.....
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.03/16/2021	.06/16/2061	.....	1,389,000	.....USD 3.362%/(GBP 2.07%)	.....	.....	5,189	.....530,481	.....	530,481	.....(15,972)	.....	.....	.....	42,946	.....	B023	.....
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.03/16/2021	.06/16/2061	.....	694,500	.....USD 3.362%/(GBP 2.07%)	.....	.....	2,595	.....265,241	.....	265,241	.....(7,986)	.....	.....	.....	21,473	.....	B023	.....
Currency Swap	KINGS COLLEGE LONDON G5258#AE7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.03/16/2021	.06/16/2061	.....	2,083,500	.....USD 3.362%/(GBP 2.07%)	.....	.....	7,784	.....795,722	.....	795,722	.....(23,958)	.....	.....	.....	64,419	.....	B023	.....
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.03/17/2021	.06/16/2028	.....	1,737,500	.....USD 2.723%/(GBP 2.06%)	.....	.....	3,834	.....247,682	.....	247,682	.....(30,317)	.....	.....	.....	19,842	.....	B023	.....
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.03/17/2021	.06/16/2028	.....	1,042,500	.....USD 2.723%/(GBP 2.06%)	.....	.....	2,300	.....148,609	.....	148,609	.....(18,190)	.....	.....	.....	11,905	.....	B023	.....
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32TWEFA76	.03/17/2021	.06/16/2028	1,737,500USD 2.723%/(GBP 2.06%)	3,834247,682	247,682(30,317)	19,842	B023

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028	1	4,170,000	2.723%/(GBP 2.06%)			9,202	594,436		594,436	(72,762)				47,620	B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AJ1	D1	Currency	CITIBANK, N.A.	03/17/2021	06/16/2028	1	1,042,500	2.723%/(GBP 2.06%)			2,300	148,609		148,609	(18,190)				11,905	B023	
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041	1	1,218,600	3.552%/(EUR 1.84%)			5,931	298,526		298,526	7,805				26,041	B023	
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041	1	3,655,800	3.552%/(EUR 1.84%)			17,793	895,578		895,578	23,414				78,122	B023	
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041	1	4,874,400	3.552%/(EUR 1.84%)			23,725	1,194,104		1,194,104	31,218				104,162	B023	
Currency Swap	PURATOS GROUP NV B7000#AA7	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2041	1	1,218,600	3.552%/(EUR 1.84%)			5,931	298,526		298,526	7,805				26,041	B023	
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1	1,218,600	3.299%/(EUR 1.56%)			5,905	254,407		254,407	(6,703)				26,744	B023	
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1	1,827,900	3.299%/(EUR 1.56%)			8,857	381,611		381,611	(10,055)				40,116	B023	
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1	1,218,600	3.299%/(EUR 1.56%)			5,905	254,407		254,407	(6,703)				26,744	B023	
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1	4,874,400	3.299%/(EUR 1.56%)			23,618	1,017,630		1,017,630	(26,814)				106,975	B023	
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1	1,218,600	3.299%/(EUR 1.56%)			5,905	254,407		254,407	(6,703)				26,744	B023	
Currency Swap	PURATOS GROUP NV B7000#AB5	D1	Currency	CITIBANK, N.A.	06/10/2021	07/01/2042	1	1,218,600	3.299%/(EUR 1.56%)			5,905	254,407		254,407	(6,703)				26,744	B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	1	1,383,500	2.773%/(GBP 2.02%)			3,206	234,895		234,895	(16,870)				25,410	B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	1	4,842,250	2.773%/(GBP 2.02%)			11,221	822,132		822,132	(59,047)				88,935	B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	1	6,225,750	2.773%/(GBP 2.02%)			14,427	1,057,027		1,057,027	(75,917)				114,345	B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AD8	D1	Currency	CITIBANK, N.A.	06/30/2021	09/23/2036	1	2,767,000	2.773%/(GBP 2.02%)			6,412	469,790		469,790	(33,741)				50,820	B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	1	2,075,250	2.911%/(GBP 2.1%)			5,363	370,503		370,503	(25,098)				39,184	B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	1	5,534,000	2.911%/(GBP 2.1%)			14,300	988,007		988,007	(66,927)				104,490	B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AE6	D1	Currency	CITIBANK, N.A.	06/30/2021	06/30/2037	1	6,225,750	2.911%/(GBP 2.1%)			16,088	1,111,508		1,111,508	(75,293)				117,551	B023	

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	NORTHERN GAS NETWORKS LTD G6656#A66	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	.06/30/2021	.06/30/2037		3,458,750	2.911%/(GBP 2.1%)			8,938	617,505		617,505	(41,829)				65,306		B023	
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	.10/05/2021	.11/16/2051		4,083,000	3.295%/(GBP 2.51%)			10,042	876,079		876,079	(80,619)				109,271		B023	
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	.10/05/2021	.11/16/2051		1,361,000	3.295%/(GBP 2.51%)			3,347	292,026		292,026	(26,873)				36,424		B023	
Currency Swap	MAGNA HOUSING LIMITED G5744#AA7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	.10/05/2021	.11/16/2051		680,500	3.295%/(GBP 2.51%)			1,674	146,013		146,013	(13,437)				18,212		B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	.03/30/2022	.06/30/2032		1,185,750	3.905%/(GBP 3.18%)			2,726	144,900		144,900	(22,193)				18,039		B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	.03/30/2022	.06/30/2032		527,000	3.905%/(GBP 3.18%)			1,212	64,400		64,400	(9,864)				8,017		B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	.03/30/2022	.06/30/2032		6,719,250	3.905%/(GBP 3.18%)			15,450	821,100		821,100	(125,761)				102,221		B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	.03/30/2022	.06/30/2032		527,000	3.905%/(GBP 3.18%)			1,212	64,400		64,400	(9,864)				8,017		B023	
Currency Swap	REALTY INCOME CORPORATION 756109B*4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	.03/30/2022	.06/30/2032		1,185,750	3.905%/(GBP 3.18%)			2,726	144,900		144,900	(22,193)				18,039		B023	
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	.06/15/2022	.06/28/2029		13,018,750	4.812%/(EUR 3.3%)			44,509	(83,235)		(83,235)	(151,971)				162,725		B023	
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	.06/15/2022	.06/28/2029		520,750	4.812%/(EUR 3.3%)			1,780	(3,329)		(3,329)	(6,079)				6,509		B023	
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	.06/15/2022	.06/28/2029		28,641,250	4.812%/(EUR 3.3%)			97,921	(183,117)		(183,117)	(334,337)				357,996		B023	
Currency Swap	IMI GROUP LIMITED G4691#AM7	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	.06/15/2022	.06/28/2029		520,750	4.812%/(EUR 3.3%)			1,780	(3,329)		(3,329)	(6,079)				6,509		B023	
Currency Swap	DECHRA PHARMACEUTICALS PLC 243435B*4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	.07/01/2022	.07/14/2032		50,984,500	5.196%/(EUR 3.93%)			128,158	(576,449)		(576,449)	(538,890)				777,237		B023	
Currency Swap	DECHRA PHARMACEUTICALS PLC 243435B*4	D1	Currency	CITIBANK, N.A. E570DZIZ7FF32WIEFA76	.07/01/2022	.07/14/2032		7,803,750	5.196%/(EUR 3.93%)			19,616	(88,232)		(88,232)	(82,483)				118,965		B023	
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LR0IP21HZNBB6K528	.09/10/2020	.12/11/2032		1,785,000	2.935%/(EUR 1.66%)			6,308	230,098		230,098	(7,664)				27,807		B023	
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LR0IP21HZNBB6K528	.09/10/2020	.12/11/2032		2,380,000	2.935%/(EUR 1.66%)			8,410	306,798		306,798	(10,219)				37,075		B023	
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AN9	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LR0IP21HZNBB6K528	.09/10/2020	.12/11/2032		1,785,000	2.935%/(EUR 1.66%)			6,308	230,098		230,098	(7,664)				27,807		B023	

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SCHEDULE DB - PART A - SECTION 1

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Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	699,950	2.94%/ (GBP) 2.34%	USD			1,446	110,076		110,076	(10,646)				10,196		B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	699,950	2.94%/ (GBP) 2.34%	USD			1,446	110,076		110,076	(10,646)				10,196		B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	699,950	2.94%/ (GBP) 2.34%	USD			1,446	110,076		110,076	(10,646)				10,196		B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	1,399,900	2.94%/ (GBP) 2.34%	USD			2,893	220,152		220,152	(21,293)				20,392		B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	699,950	2.94%/ (GBP) 2.34%	USD			1,446	110,076		110,076	(10,646)				10,196		B023	
Currency Swap	BREEDON HOLDINGS LIMITED G1320*AB0	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROIP21HZNB66K528	06/23/2021	09/23/2031	699,950	2.94%/ (GBP) 2.34%	USD			1,446	110,076		110,076	(10,646)				10,196		B023	
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	312,900	5.125%/ (GBP) 5.01%	USD			971	81,579		81,579	(3,980)				5,946		B023	
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	3,441,900	5.125%/ (GBP) 5.01%	USD			10,681	897,371		897,371	(43,784)				65,405		B023	
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	1,720,950	5.125%/ (GBP) 5.01%	USD			5,340	448,686		448,686	(21,892)				32,702		B023	
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	10,325,700	5.125%/ (GBP) 5.01%	USD			32,043	2,692,113		2,692,113	(131,351)				196,214		B023	
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AC3	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	02/06/2013	09/05/2037	312,900	5.125%/ (GBP) 5.01%	USD			971	81,579		81,579	(3,980)				5,946		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2029	2,094,040	4.92%/ (GBP) 4.41%	USD			7,518	582,987		582,987	(31,264)				25,174		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2029	3,382,680	4.92%/ (GBP) 4.41%	USD			12,144	941,749		941,749	(50,503)				40,665		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2029	10,631,280	4.92%/ (GBP) 4.41%	USD			38,166	2,959,782		2,959,782	(158,723)				127,806		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2029	9,342,640	4.92%/ (GBP) 4.41%	USD			33,540	2,601,020		2,601,020	(139,484)				112,314		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2034	10,953,440	5.265%/ (GBP) 4.68%	USD			43,425	3,477,146		3,477,146	(128,895)				179,846		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2034	7,248,600	5.265%/ (GBP) 4.68%	USD			28,737	2,301,053		2,301,053	(85,298)				119,016		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGOFU57RNE97	10/08/2013	01/08/2034	48,162,920	5.265%/ (GBP) 4.68%	USD			190,941	15,289,216		15,289,216	(566,758)				790,795		B023	

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SCHEDULE DB - PART A - SECTION 1

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Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/10/2015	05/07/2025	1,063,000	3.586%/EUR 1.53%			5,330	(2,843)	(2,843)		(2,843)	(15,000)				7,710		B023		
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/10/2015	05/07/2025	3,189,000	3.586%/EUR 1.53%			15,990	(8,528)	(8,528)		(8,528)	(45,000)					23,129		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/10/2015	05/07/2025	4,252,000	3.586%/EUR 1.53%			21,320	(11,371)	(11,371)		(11,371)	(60,000)					30,839		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/12/2024	35,525,500	3.8475%/EUR 2.186%			154,081	1,710,268	1,710,268		1,710,268	(445,464)					226,217		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/12/2024	3,178,000	3.8475%/EUR 2.186%			13,784	152,995	152,995		152,995	(39,850)					20,237		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/12/2024	681,000	3.8475%/EUR 2.186%			2,954	32,785	32,785		32,785	(8,539)					4,336		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/12/2024	1,248,500	3.8475%/EUR 2.186%			5,415	60,105	60,105		60,105	(15,655)					7,950		B023	
Currency Swap	EVERSHOLT FUNDING PLC G3225*ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/03/2030	7,824,420	4.083%/GBP 3.54%			23,085	1,870,290	1,870,290		1,870,290	(109,291)					107,852		B023	
Currency Swap	EVERSHOLT FUNDING PLC G3225*ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/03/2030	1,534,200	4.083%/GBP 3.54%			4,526	366,723	366,723		366,723	(21,430)					21,147		B023	
Currency Swap	EVERSHOLT FUNDING PLC G3225*ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/03/2030	3,068,400	4.083%/GBP 3.54%			9,053	733,447	733,447		733,447	(42,859)					42,295		B023	
Currency Swap	EVERSHOLT FUNDING PLC G3225*ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/09/2015	11/03/2030	86,222,040	4.083%/GBP 3.54%			254,385	20,609,859	20,609,859		20,609,859	(1,204,342)					1,188,489		B023	
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/19/2016	09/30/2034	41,008,400	3.433%/GBP 2.36%			117,183	5,351,077	5,351,077		5,351,077	(751,905)					695,621		B023	
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/19/2016	09/30/2034	42,575,600	3.433%/GBP 2.36%			121,661	5,555,577	5,555,577		5,555,577	(780,640)					722,205		B023	
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/19/2016	09/30/2034	22,985,600	3.433%/GBP 2.36%			65,682	2,999,330	2,999,330		2,999,330	(421,450)					389,902		B023	
Currency Swap	THE GREAT ROLLING STOCK COMPANY G2686@AB4	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/19/2016	09/30/2034	1,697,800	3.433%/GBP 2.36%			4,852	221,541	221,541		221,541	(31,130)					28,800		B023	
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2026	787,290	3.0675%/EUR 1.12%			3,857	52,370	52,370		52,370	(8,960)					7,349		B023	
Currency Swap	WOODWARD INC 980745F*9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2026	3,036,690	3.0675%/EUR 1.12%			14,877	202,000	202,000		202,000	(34,558)					28,344		B023	
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2028	2,361,870	3.195%/EUR 1.31%			11,215	204,092	204,092		204,092	(22,983)					27,664		B023	
Currency Swap	WOODWARD INTERNATIONAL BV N9651*AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	09/14/2016	09/23/2028	8,885,130	3.195%/EUR 1.31%			42,188	767,774	767,774		767,774	(86,461)					104,071		B023	

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Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028	5,994,300	4.15375%/(AUD 4.44%)				175	777,369		777,369	(3,321)				69,026		B023	
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028	2,536,050	4.15375%/(AUD 4.44%)				74	328,887		328,887	(1,405)				29,203		B023	
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028	11,988,600	4.15375%/(AUD 4.44%)				349	1,554,738		1,554,738	(6,642)				138,053		B023	
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028	7,685,000	4.15375%/(AUD 4.44%)				224	996,627		996,627	(4,258)				88,495		B023	
Currency Swap	BRISBANE AIRPORT CORPORATION PTY L 01629#AS6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	04/20/2018	07/18/2028	845,350	4.15375%/(AUD 4.44%)				25	109,629		109,629	(468)				9,734		B023	
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028	4,278,660	4.287%/(AUD 4.42%)				3,471	432,397		432,397	(7,861)				50,215		B023	
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028	442,620	4.287%/(AUD 4.42%)				359	44,731		44,731	(813)				5,195		B023	
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AD6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/27/2018	10/01/2028	6,196,680	4.287%/(AUD 4.42%)				5,026	626,230		626,230	(11,385)				72,726		B023	
Currency Swap	UNIVERSITY OF DURHAM G9309#AA6	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	06/28/2018	08/28/2048	2,615,600	4.1645%/(GBP 2.66%)				10,863	770,261		770,261	(43,018)				65,950		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AZ1	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	07/18/2018	07/18/2039	5,871,150	4.3325%/(GBP 2.79%)				22,703	1,361,401		1,361,401	(89,230)				118,554		B023	
Currency Swap	CLEVELAND CLINIC UK FINANCING PLC G2316#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/02/2018	11/01/2053	4,041,160	4.625%/(GBP 2.94%)				18,044	1,476,772		1,476,772	(83,134)				111,793		B023	
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034	12,834,000	4.316%/(GBP 2.89%)				47,966	2,140,359		2,140,359	(233,694)				212,589		B023	
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034	29,518,200	4.316%/(GBP 2.89%)				110,322	4,922,826		4,922,826	(537,496)				488,955		B023	
Currency Swap	CADENT FINANCE PLC G1746#AC0	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2034	1,283,400	4.316%/(GBP 2.89%)				4,797	214,036		214,036	(23,369)				21,259		B023	
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039	11,550,600	4.494%/(GBP 2.99%)				45,491	2,434,758		2,434,758	(191,864)				230,854		B023	
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039	26,951,400	4.494%/(GBP 2.99%)				106,145	5,681,103		5,681,103	(447,684)				538,659		B023	
Currency Swap	CADENT FINANCE PLC G1746#AD8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	02/15/2019	03/19/2039	1,283,400	4.494%/(GBP 2.99%)				5,055	270,529		270,529	(21,318)				25,650		B023	
Currency Swap	ISPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031	2,279,970	3.65%/(AUD 3.57%)				1,146	181,382		181,382	(21,710)				33,072		B023	
Currency Swap	ISPT FINANCE PTY LTD Q4822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031	2,556,330	3.65%/(AUD 3.57%)				1,285	203,368		203,368	(24,342)				37,081		B023	

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	ISPT FINANCE PTY LTD 04822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031		1,174,530	3.65%/(AUD 3.57%)			590	93,439		93,439	(11,184)				17,037		B023
Currency Swap	ISPT FINANCE PTY LTD 04822#AB2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	05/30/2019	08/28/2031		3,661,770	3.65%/(AUD 3.57%)			1,841	291,311		291,311	(34,868)				53,116		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029		6,188,805	2.965%/(JPY 0.28%)			42,474	820,586		820,586	35,153				78,283		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029		13,855,533	2.965%/(JPY 0.28%)			95,091	1,837,132		1,837,132	78,701				175,260		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029		923,702	2.965%/(JPY 0.28%)			6,339	122,475		122,475	5,247				11,684		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029		923,702	2.965%/(JPY 0.28%)			6,339	122,475		122,475	5,247				11,684		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AM9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/01/2019	08/22/2029		4,618,511	2.965%/(JPY 0.28%)			31,697	612,377		612,377	26,234				58,420		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045		5,668,200	3.785%/(GBP 2.66%)			14,859	748,940		748,940	(118,054)				132,649		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045		7,718,400	3.785%/(GBP 2.66%)			20,233	1,019,834		1,019,834	(160,754)				180,629		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045		241,200	3.785%/(GBP 2.66%)			632	31,870		31,870	(5,024)				5,645		B023
Currency Swap	BUUK INFRASTRUCTURE ISSUER PLC G1737#AH2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/14/2019	02/19/2045		241,200	3.785%/(GBP 2.66%)			632	31,870		31,870	(5,024)				5,645		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/15/2019	11/26/2034		24,342,950	3.1571%/(GBP 2.27%)			56,697	2,724,978		2,724,978	(413,556)				415,719		B023
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#ACO	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	10/15/2019	11/26/2034		13,509,700	3.1571%/(GBP 2.27%)			31,465	1,512,292		1,512,292	(229,513)				230,713		B023
Currency Swap	VIVID HOUSING LTD G9385#AC9	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/26/2019	02/27/2045		6,946,560	3.592%/(GBP 2.54%)			20,706	1,257,038		1,257,038	(116,912)				162,647		B023
Currency Swap	VIVID HOUSING LTD G9385#AF2	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/26/2019	11/27/2045		19,038,720	3.712%/(GBP 2.64%)			54,592	3,597,626		3,597,626	(331,089)				453,313		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AT8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/15/2022	11/28/2032		714,300	5.878%/(GBP 5.70983%)			(465)	(14,946)		(14,946)	(3,922)				11,107		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AT8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/15/2022	11/28/2032		2,976,250	5.878%/(GBP 5.70983%)			(1,937)	(62,276)		(62,276)	(16,342)				46,279		B023
Currency Swap	ABP ACQUISITIONS UK LTD G2956#AT8	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	11/15/2022	11/28/2032		952,400	5.878%/(GBP 5.70983%)			(620)	(19,928)		(19,928)	(5,229)				14,809		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MIFG SECURITIES EMEA PLC 353800V2V8PUV9TK3E06	04/23/2015	05/21/2025		3,336,670	3.175%/(JPY 0.79%)			20,572	190,225		190,225	40,079				24,420		B023

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		10,010,010	3.175%/(JPY 0.79%)			61,716	570,676		570,676	120,238				73,259		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		5,839,173	3.175%/(JPY 0.79%)			36,001	332,894		332,894	70,139				42,734		B023
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AJ6	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	04/23/2015	05/21/2025		834,168	3.175%/(JPY 0.79%)			5,143	47,556		47,556	10,020				6,105		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		26,109,900	3.997%/(GBP 2.86%)			79,288	3,701,015		3,701,015	(490,822)				402,468		B023
Currency Swap	BAZALGETTE TUNNEL LIMITED G0892#AA8	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	06/29/2017	09/28/2032		25,070,700	3.997%/(GBP 2.86%)			76,132	3,553,711		3,553,711	(471,286)				386,449		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		1,871,480	4.645%/(AUD 4.85%)			17	290,137		290,137	(16,977)				42,744		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VC#4	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2044		1,655,540	4.645%/(AUD 4.85%)			15	256,659		256,659	(15,018)				37,812		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		2,015,440	4.725%/(AUD 4.9%)			181	305,034		305,034	806				51,256		B023
Currency Swap	SYDNEY AIRPORT FINANCE COMPANY 87124VD*7	D1	Currency	MUFG SECURITIES EMEA PLC 353800V2V8PUY9TK3E06	10/02/2018	02/05/2049		1,871,480	4.725%/(AUD 4.9%)			168	283,245		283,245	748				47,595		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		10,208,000	4.75%/(GBP 2.97%)			45,109	3,310,248		3,310,248	(187,494)				259,320		B023
Currency Swap	QUEEN MARY UNIVERSITY OF LONDON G7315#AA2	D1	Currency	MORGAN STANLEY CAPITAL SERVICES, INC 17331LVCZKQKX5T7XV54	10/31/2018	01/15/2049		3,828,000	4.75%/(GBP 2.97%)			16,916	1,241,343		1,241,343	(70,310)				97,245		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03698BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	10/11/2018	02/06/2029		5,424,300	4.307%/(GBP 2.88%)			22,895	791,873		791,873	(112,886)				65,656		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03698BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	10/11/2018	02/06/2029		2,910,600	4.307%/(GBP 2.88%)			12,285	424,908		424,908	(60,573)				35,230		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G03698BB1	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	10/11/2018	02/06/2029		396,900	4.307%/(GBP 2.88%)			1,675	57,942		57,942	(8,260)				4,804		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026		561,250	3.54%/(EUR 0.9%)			3,741	43,639		43,639	(7,447)				4,854		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026		898,000	3.54%/(EUR 0.9%)			5,985	69,823		69,823	(11,915)				7,766		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026		6,735,000	3.54%/(EUR 0.9%)			44,887	523,670		523,670	(89,360)				58,247		B023
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026		4,265,500	3.54%/(EUR 0.9%)			28,428	331,658		331,658	(56,595)				36,890		B023

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Currency Swap	EVIDES NV N3136#AB8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	03/27/2026	336,750	3.54%/ (EUR 0.9%)	USD			2,244	26,184		26,184	(4,468)				2,912		B023		
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026	1,010,250	3.515%/ (EUR 0.9%)	USD			6,608	83,587		83,587	(13,051)					9,197		B023	
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026	1,571,500	3.515%/ (EUR 0.9%)	USD			10,279	130,024		130,024	(20,302)					14,306		B023	
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026	11,674,000	3.515%/ (EUR 0.9%)	USD			76,361	965,890		965,890	(150,814)					106,276		B023	
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026	7,408,500	3.515%/ (EUR 0.9%)	USD			48,460	612,969		612,969	(95,709)					67,445		B023	
Currency Swap	EVIDES NV N3136#AC6	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	03/08/2019	07/23/2026	561,250	3.515%/ (EUR 0.9%)	USD			3,671	46,437		46,437	(7,251)					5,109		B023	
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	04/09/2019	07/11/2039	2,283,840	4.2075%/ (AUD 4.35%)	USD			1,008	329,178		329,178	(28,655)					46,089		B023	
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	04/09/2019	07/11/2039	14,559,480	4.2075%/ (AUD 4.35%)	USD			6,427	2,098,510		2,098,510	(182,677)					293,820		B023	
Currency Swap	LONSDALE FINANCE PTY LTD Q5664#AL8	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	04/09/2019	07/11/2039	21,482,370	4.2075%/ (AUD 4.35%)	USD			9,483	3,096,330		3,096,330	(269,538)					433,529		B023	
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029	3,661,770	3.54%/ (AUD 3.38%)	USD			2,514	222,768		222,768	(20,710)					46,378		B023	
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029	5,941,740	3.54%/ (AUD 3.38%)	USD			4,079	361,473		361,473	(33,604)					75,254		B023	
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029	4,076,310	3.54%/ (AUD 3.38%)	USD			2,799	247,987		247,987	(23,054)					51,628		B023	
Currency Swap	ISPT FINANCE PTY LTD Q4822#AA4	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDG003JS6CEU02	05/30/2019	08/28/2029	1,865,430	3.54%/ (AUD 3.38%)	USD			1,281	113,486		113,486	(10,550)					23,626		B023	
Currency Swap	EQUINIX JAPAN KK J2167#AA9	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS IN OZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035	3,116,478	5.4275%/ (JPY 2.13%)	USD			(188,028)	(24,599)		(24,599)	(24,599)					53,856		B023	
Currency Swap	EQUINIX JAPAN KK J2167#AA9	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS IN OZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035	4,869,497	5.4275%/ (JPY 2.13%)	USD			(293,793)	(38,436)		(38,436)	(38,436)					84,149		B023	
Currency Swap	EQUINIX JAPAN KK J2167#AA9	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS IN OZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035	5,064,277	5.4275%/ (JPY 2.13%)	USD			(305,545)	(39,974)		(39,974)	(39,974)					87,515		B023	
Currency Swap	EQUINIX JAPAN KK J2167#AA9	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS IN OZV05H2G7GRS05BHJ91	01/19/2023	03/08/2035	2,142,579	5.4275%/ (JPY 2.13%)	USD			(129,269)	(16,912)		(16,912)	(16,912)					37,026		B023	
Currency Swap	SEVERN TRENT WATER LTD G8056#AC3	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	11/05/2015	03/03/2028	50,719,550	3.788%/ (GBP 3.37%)	USD			143,334	10,905,660		10,905,660	(814,475)					563,008		B023	

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/25/2016	10/20/2028	11,773,600	USD 3.7175%/(GBP 3.28%)				26,574	2,218,830		2,218,830	(192,233)				138,829		B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/25/2016	10/20/2028	1,471,700	USD 3.7175%/(GBP 3.28%)				3,322	277,354		277,354	(24,029)				17,354		B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/25/2016	10/20/2028	1,471,700	USD 3.7175%/(GBP 3.28%)				3,322	277,354		277,354	(24,029)				17,354		B023	
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AC8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/25/2016	10/20/2028	16,188,700	USD 3.7175%/(GBP 3.28%)				36,539	3,050,891		3,050,891	(264,321)				190,890		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047A*8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	06/02/2016	06/27/2023	5,587,000	USD 3.05%/(EUR 1.08%)				27,922	153,323		153,323	(86,946)				13,716		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047A*8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	06/02/2016	06/27/2023	3,910,900	USD 3.05%/(EUR 1.08%)				19,546	107,326		107,326	(60,862)				9,602		B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/05/2016	10/27/2029	3,247,420	USD 3.351%/(EUR 1.5%)				15,242	298,535		298,535	(28,154)				41,653		B023	
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AD2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/05/2016	10/27/2029	6,158,900	USD 3.351%/(EUR 1.5%)				28,907	566,187		566,187	(53,395)				78,997		B023	
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/05/2016	10/27/2029	1,119,800	USD 3.351%/(EUR 1.5%)				5,256	102,943		102,943	(9,708)				14,363		B023	
Currency Swap	DENTSPLY SIRONA INC 24906PC#4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/05/2016	10/27/2029	2,015,640	USD 3.351%/(EUR 1.5%)				9,460	185,298		185,298	(17,475)				25,854		B023	
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/14/2016	11/23/2028	9,768,000	USD 3.346%/(GBP 2.59%)				16,927	339,136		339,136	(220,119)				116,141		B023	
Currency Swap	AMETEK INC 031100J*2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/14/2016	11/23/2028	4,884,000	USD 3.346%/(GBP 2.59%)				8,464	169,568		169,568	(110,059)				58,070		B023	
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/14/2016	10/31/2028	5,509,500	USD 3.3226%/(EUR 1.53%)				24,737	352,856		352,856	(55,735)				65,141		B023	
Currency Swap	AMETEK INC 031100H#0	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/14/2016	10/31/2028	2,754,750	USD 3.3226%/(EUR 1.53%)				12,369	176,428		176,428	(27,867)				32,571		B023	
Currency Swap	LITTELFUSE NETHERLAND CV N5276#AA5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	11/18/2016	12/08/2023	2,754,440	USD 3.44%/(EUR 1.14%)				15,601	(60,009)		(60,009)	(46,788)				11,443		B023	
Currency Swap	LITTELFUSE NETHERLAND CV N5276#AA5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	11/18/2016	12/08/2023	3,284,140	USD 3.44%/(EUR 1.14%)				18,601	(71,549)		(71,549)	(55,785)				13,644		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	02/22/2017	05/22/2024	2,493,000	USD 3.645%/(GBP 2.15%)				9,269	54,557		54,557	(66,022)				13,339		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	02/22/2017	05/22/2024	2,493,000	USD 3.645%/(GBP 2.15%)				9,269	54,557		54,557	(66,022)				13,339		B023	

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	GREAT PORTLAND ESTATES PLC G26859AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	02/22/2017	05/22/2024		3,739,500	USD 3.645%/(GBP 2.15%)			13,904	81,836		81,836	(99,033)				20,009		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G26859AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	02/22/2017	05/22/2024		5,609,250	USD 3.645%/(GBP 2.15%)			20,856	122,753		122,753	(148,550)				30,013		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G26859AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	02/22/2017	05/22/2024		623,250	USD 3.645%/(GBP 2.15%)			2,317	13,639		13,639	(16,506)				3,355		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G26859AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	02/22/2017	05/22/2024		623,250	USD 3.645%/(GBP 2.15%)			2,317	13,639		13,639	(16,506)				3,355		B023	
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/24/2017	08/17/2027		2,798,250	USD 3.74625%/(EUR 1.77%)			14,317	206,885		206,885	(31,451)				29,293		B023	
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/24/2017	08/17/2027		2,238,600	USD 3.74625%/(EUR 1.77%)			11,454	165,508		165,508	(25,161)				23,435		B023	
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/24/2017	08/17/2027		10,913,175	USD 3.74625%/(EUR 1.77%)			55,836	806,852		806,852	(122,659)				114,244		B023	
Currency Swap	SEGRO PLC G7996#AA8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/24/2017	08/17/2027		11,472,825	USD 3.74625%/(EUR 1.77%)			58,700	848,229		848,229	(128,949)				120,103		B023	
Currency Swap	SP1RAX-SARCO ENGINEERING PLC G8356*AA4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	08/03/2017	09/06/2023		42,667,200	USD 3.159%/(EUR 1.05%)			235,482	3,561,317		3,561,317	(624,795)				140,804		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/23/2018	10/23/2030		241,119	USD 3.7325%/(CAD 3.68%)			209	15,497		15,497	(1,227)				3,317		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/23/2018	10/23/2030		1,527,086	USD 3.7325%/(CAD 3.68%)			1,322	98,147		98,147	(7,768)				21,008		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/23/2018	10/23/2030		642,983	USD 3.7325%/(CAD 3.68%)			557	41,325		41,325	(3,271)				8,845		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/23/2018	10/23/2030		2,652,307	USD 3.7325%/(CAD 3.68%)			2,296	170,466		170,466	(13,493)				36,487		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/23/2018	10/23/2030		241,119	USD 3.7325%/(CAD 3.68%)			209	15,497		15,497	(1,227)				3,317		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/23/2018	10/23/2030		241,119	USD 3.7325%/(CAD 3.68%)			209	15,497		15,497	(1,227)				3,317		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AK9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/23/2018	10/23/2030		3,054,171	USD 3.7325%/(CAD 3.68%)			2,644	196,295		196,295	(15,537)				42,015		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/23/2018	10/23/2032		241,119	USD 3.8375%/(CAD 3.79%)			211	14,958		14,958	(1,957)				3,730		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/23/2018	10/23/2032		1,848,577	USD 3.8375%/(CAD 3.79%)			1,618	114,675		114,675	(15,007)				28,597		B023	
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	01/23/2018	10/23/2032		803,729	USD 3.8375%/(CAD 3.79%)			703	49,859		49,859	(6,525)				12,434		B023	

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032		3,214,917	USD 3.8375%/(CAD 3.79%)			2,814	199,434		199,434	(26,099)				49,734		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032		241,119	USD 3.8375%/(CAD 3.79%)			211	14,958		14,958	(1,957)				3,730		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032		241,119	USD 3.8375%/(CAD 3.79%)			211	14,958		14,958	(1,957)				3,730		B023
Currency Swap	MCCA IN FINANCE (CANADA) LTD. C5793#AL7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/23/2018	10/23/2032		3,697,155	USD 3.8375%/(CAD 3.79%)			3,236	229,349		229,349	(30,014)				57,194		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028		710,750	USD 3.825%/(GBP 2.45%)			2,979	138,682		138,682	(13,195)				7,999		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028		5,686,000	USD 3.825%/(GBP 2.45%)			23,829	1,109,455		1,109,455	(105,558)				63,988		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028		2,843,000	USD 3.825%/(GBP 2.45%)			11,915	554,728		554,728	(52,779)				31,994		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028		10,661,250	USD 3.825%/(GBP 2.45%)			44,680	2,080,228		2,080,228	(197,921)				119,978		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028		710,750	USD 3.825%/(GBP 2.45%)			2,979	138,682		138,682	(13,195)				7,999		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AD1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	04/22/2028		710,750	USD 3.825%/(GBP 2.45%)			2,979	138,682		138,682	(13,195)				7,999		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030		12,793,500	USD 3.92875%/(GBP 2.55%)			53,616	2,496,274		2,496,274	(237,505)				143,973		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030		710,750	USD 3.92875%/(GBP 2.55%)			3,007	152,940		152,940	(11,627)				9,389		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030		5,686,000	USD 3.92875%/(GBP 2.55%)			24,058	1,223,523		1,223,523	(93,017)				75,116		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030		2,843,000	USD 3.92875%/(GBP 2.55%)			12,029	611,762		611,762	(46,508)				37,558		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030		10,661,250	USD 3.92875%/(GBP 2.55%)			45,108	2,294,106		2,294,106	(174,406)				140,842		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030		710,750	USD 3.92875%/(GBP 2.55%)			3,007	152,940		152,940	(11,627)				9,389		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030		710,750	USD 3.92875%/(GBP 2.55%)			3,007	152,940		152,940	(11,627)				9,389		B023
Currency Swap	THAMES WATER UTILITIES LIMITED G8781@AE9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	01/24/2018	03/22/2030		12,793,500	USD 3.92875%/(GBP 2.55%)			54,129	2,752,927		2,752,927	(209,287)				169,010		B023
Currency Swap	GREAT PORTLAND ESTATES PLC G2685@AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBU11	02/16/2018	06/05/2030		1,403,100	USD 4.2125%/(GBP 2.79%)			6,051	295,840		295,840	(24,127)				18,807		B023

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	02/16/2018	06/05/2030	701,550	USD 4.2125%/(GBP 2.79%)			3,025	147,920			147,920	(12,064)				9,403		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	02/16/2018	06/05/2030	2,104,650	USD 4.2125%/(GBP 2.79%)			9,076	443,760			443,760	(36,191)				28,210		B023	
Currency Swap	GREAT PORTLAND ESTATES PLC G2685#AH2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	02/16/2018	06/05/2030	2,104,650	USD 4.2125%/(GBP 2.79%)			9,076	443,760			443,760	(36,191)				28,210		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	03/27/2018	06/27/2036	3,253,580	USD 4.09%/(GBP 2.61%)			14,689	885,668			885,668	(39,621)				59,221		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	03/27/2018	06/27/2036	1,414,600	USD 4.09%/(GBP 2.61%)			6,387	385,073			385,073	(17,227)				25,748		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	03/27/2018	06/27/2036	4,385,260	USD 4.09%/(GBP 2.61%)			19,799	1,193,726			1,193,726	(53,402)				79,819		B023	
Currency Swap	HEATHROW AIRPORT LIMITED G4378*AG4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	03/27/2018	06/27/2036	424,380	USD 4.09%/(GBP 2.61%)			1,916	115,522			115,522	(5,168)				7,724		B023	
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	06/27/2018	09/27/2030	4,211,520	USD 4.195%/(GBP 2.74%)			16,698	672,606			672,606	(82,267)				57,663		B023	
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	06/27/2018	09/27/2030	526,440	USD 4.195%/(GBP 2.74%)			2,087	84,076			84,076	(10,283)				7,208		B023	
Currency Swap	SCOTLAND GAS NETWORKS PLC G7898#AA7	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	06/27/2018	09/27/2030	6,054,060	USD 4.195%/(GBP 2.74%)			24,004	966,872			966,872	(118,258)				82,891		B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	06/27/2018	09/27/2030	4,343,130	USD 4.195%/(GBP 2.74%)			17,220	693,625			693,625	(84,838)				59,465		B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	06/27/2018	09/27/2030	394,830	USD 4.195%/(GBP 2.74%)			1,565	63,057			63,057	(7,713)				5,406		B023	
Currency Swap	SOUTHERN GAS NETWORKS PLC G8287#AA4	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	06/27/2018	09/27/2030	6,185,670	USD 4.195%/(GBP 2.74%)			24,526	987,891			987,891	(120,829)				84,693		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AB2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/11/2018	01/10/2031	3,306,750	USD 4.4%/(GBP 2.97%)			13,047	550,209			550,209	(64,955)				46,136		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AB2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/11/2018	01/10/2031	661,350	USD 4.4%/(GBP 2.97%)			2,609	110,042			110,042	(12,991)				9,227		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#AB2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/11/2018	01/10/2031	5,290,800	USD 4.4%/(GBP 2.97%)			20,875	880,334			880,334	(103,928)				73,817		B023	
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/24/2018	01/24/2029	13,680,000	USD 4.193%/(EUR 1.61%)			88,628	1,896,286			1,896,286	(141,855)				165,079		B023	
Currency Swap	TENNET HOLDING BV N8505#AA2	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/24/2018	01/24/2029	5,130,000	USD 4.193%/(EUR 1.61%)			33,236	711,107			711,107	(53,196)				61,905		B023	
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/31/2018	01/31/2029	9,316,260	USD 4.5%/(GBP 2.87%)			37,658	1,151,083			1,151,083	(207,982)				112,606		B023	
Currency Swap	DERWENT LONDON PLC G2730#AF9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/31/2018	01/31/2029	3,318,120	USD 4.5%/(GBP 2.87%)			13,412	409,975			409,975	(74,076)				40,106		B023	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)		
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	11/16/2018	01/09/2034	2,570,000	4.5575%/(GBP 3.01%)	USD			10,229	456,592		456,592	(47,771)				42,203		B023		
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AN9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	11/16/2018	01/09/2034	963,750	4.5575%/(GBP 3.01%)	USD			3,836	171,222		171,222	(17,914)					15,826		B023	
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	11/16/2018	11/14/2034	11,886,250	4.65%/(GBP 3.11%)	USD			47,131	2,197,912		2,197,912	(218,462)					202,702		B023	
Currency Swap	HOWARD DE WALDEN ESTATES LIMITED G4622#AS8	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	11/16/2018	11/14/2034	3,533,750	4.65%/(GBP 3.11%)	USD			14,012	653,433		653,433	(64,948)					60,263		B023	
Currency Swap	SONEPAR SA F8568#AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	04/17/2019	06/14/2029	2,261,200	3.897%/(EUR 1.5%)	USD			13,854	287,237		287,237	(22,019)					28,177		B023	
Currency Swap	SONEPAR SA F8568#AF6	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	04/17/2019	06/14/2029	7,914,200	3.897%/(EUR 1.5%)	USD			48,490	1,005,330		1,005,330	(77,065)					98,618		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/16/2019	06/06/2027	3,201,000	3.6225%/(GBP 2.46%)	USD			9,835	273,842		273,842	(73,159)					32,747		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/16/2019	06/06/2027	4,801,500	3.6225%/(GBP 2.46%)	USD			14,753	410,763		410,763	(109,738)					49,120		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/16/2019	06/06/2027	3,201,000	3.6225%/(GBP 2.46%)	USD			9,835	273,842		273,842	(73,159)					32,747		B023	
Currency Swap	CRODA INTERNATIONAL PLC 227047B#5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/16/2019	06/06/2027	1,600,500	3.6225%/(GBP 2.46%)	USD			4,918	136,921		136,921	(36,579)					16,373		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/22/2019	06/05/2034	2,232,000	3.771%/(EUR 1.64%)	USD			12,247	358,727		358,727	(8,294)					37,330		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/22/2019	06/05/2034	669,600	3.771%/(EUR 1.64%)	USD			3,674	107,618		107,618	(2,488)					11,199		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AC1	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/22/2019	06/05/2034	111,600	3.771%/(EUR 1.64%)	USD			612	17,936		17,936	(415)					1,867		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/22/2019	02/20/2040	5,245,200	4.126%/(EUR 2.14%)	USD			27,112	1,038,856		1,038,856	61,425					107,827		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/22/2019	02/20/2040	1,562,400	4.126%/(EUR 2.14%)	USD			8,076	309,446		309,446	18,297					32,119		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AD9	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	05/22/2019	02/20/2040	223,200	4.126%/(EUR 2.14%)	USD			1,154	44,207		44,207	2,614					4,588		B023	
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/28/2021	11/08/2041	17,739,000	2.95%/(CAD 3.536%)	USD			(12,157)	6,242		6,242	(191,014)					382,747		B023	
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RHI GC71XBUI1	10/28/2021	11/08/2041	14,944,500	2.95%/(CAD 3.536%)	USD			(10,242)	5,258		5,258	(160,923)					322,451		B023	

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SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	DP WORLD CANADA INVESTMENT INC 23344XA*5	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	10/28/2021	11/08/2041	2,187,000	2.95%/(CAD 3.536%)			(1,499)		770		770	(23,550)				47,188		B023	
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AAO	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	02/11/2022	06/30/2051	6,858,494	4.045%/(CAD 4.56%)			(2,618)		(173,707)		(173,707)	(62,456)				182,327		B023	
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AAO	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	02/11/2022	06/30/2051	1,576,665	4.045%/(CAD 4.56%)			(602)		(39,933)		(39,933)	(14,358)				41,914		B023	
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AAO	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	02/11/2022	06/30/2051	6,306,661	4.045%/(CAD 4.56%)			(2,407)		(159,731)		(159,731)	(57,431)				167,657		B023	
Currency Swap	OILERS ENTERTAINMENT GROUP CANADA C6802@AAO	D1	Currency	ROYAL BANK OF CANADA ES71P3U3RH1GC71XBU11	02/11/2022	06/30/2051	551,833	4.045%/(CAD 4.56%)			(211)		(13,976)		(13,976)	(5,025)				14,670		B023	
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AB5	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	02/06/2013	09/05/2032	2,190,300	4.77%/(GBP 4.61%)			6,551		546,111		546,111	(29,832)				33,650		B023	
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AB5	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	02/06/2013	09/05/2032	1,251,600	4.77%/(GBP 4.61%)			3,743		312,063		312,063	(17,047)				19,229		B023	
Currency Swap	THE TAUNTON ONE PARTNERSHIP G8698#AB5	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	02/06/2013	09/05/2032	6,883,800	4.77%/(GBP 4.61%)			20,589		1,716,349		1,716,349	(93,757)				105,757		B023	
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	12/04/2014	02/03/2027	24,288,500	4.0025%/(GBP 3.434%)			78,017		5,737,823		5,737,823	(414,909)				238,266		B023	
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	12/04/2014	02/03/2027	12,536,000	4.0025%/(GBP 3.434%)			40,267		2,961,457		2,961,457	(214,147)				122,976		B023	
Currency Swap	ERAC UK FINANCE LIMITED G3107*AD1	D1	Currency	NATWEST MARKETS PLC RR3QWICWIPCS8A4S074	12/04/2014	02/03/2027	49,360,500	4.0025%/(GBP 3.434%)			158,550		11,660,738		11,660,738	(843,203)				484,218		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AG2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/22/2013	05/02/2023	4,028,603	2.954%/(JPY 1.05%)			21,907		1,013,941		1,013,941	52,982				5,964		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AG2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/22/2013	05/02/2023	3,132,239	2.954%/(JPY 1.05%)			17,032		788,339		788,339	41,193				4,637		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AG2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/22/2013	05/02/2023	16,124,484	2.954%/(JPY 1.05%)			87,682		4,058,299		4,058,299	212,059				23,872		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AG2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/22/2013	05/02/2023	3,132,239	2.954%/(JPY 1.05%)			17,032		788,339		788,339	41,193				4,637		B023	
Currency Swap	COSTCO WHOLESALE JAPAN LTD J0835#AG2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/22/2013	05/02/2023	443,146	2.954%/(JPY 1.05%)			2,410		111,534		111,534	5,828				656		B023	
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/24/2013	03/26/2026	13,403,220	4.4675%/(GBP 3.97%)			41,455		2,903,862		2,903,862	(256,390)				115,863		B023	
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/24/2013	03/26/2026	13,403,220	4.4675%/(GBP 3.97%)			41,455		2,903,862		2,903,862	(256,390)				115,863		B023	

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	THE BRITISH LAND COMPANY PLC G1108#AH1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/24/2013	03/26/2026	75,335,340	4.4675%/(GBP 3.97%)				233,007	16,321,709		16,321,709	(1,441,086)				651,230		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/25/2013	09/12/2026	2,313,000	4.22875%/(GBP 3.75%)				7,076	507,944		507,944	(42,083)				21,496		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/25/2013	09/12/2026	2,313,000	4.22875%/(GBP 3.75%)				7,076	507,944		507,944	(42,083)				21,496		B023	
Currency Swap	CADOGAN ESTATES LIMITED G1744#AS7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/25/2013	09/12/2026	13,107,000	4.22875%/(GBP 3.75%)				40,097	2,878,351		2,878,351	(238,472)				121,810		B023	
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/10/2013	12/05/2033	3,188,000	4.705%/(GBP 4.1%)				11,953	949,582		949,582	(35,970)				52,118		B023	
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/10/2013	12/05/2033	3,188,000	4.705%/(GBP 4.1%)				11,953	949,582		949,582	(35,970)				52,118		B023	
Currency Swap	2DWT G9101*AB8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/10/2013	12/05/2033	14,346,000	4.705%/(GBP 4.1%)				53,788	4,273,121		4,273,121	(161,867)				234,530		B023	
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	1,363,800	4.3225%/(EUR 2.75%)				7,214	282,401		282,401	(13,386)				8,772		B023	
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	4,091,400	4.3225%/(EUR 2.75%)				21,642	847,202		847,202	(40,158)				26,316		B023	
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	4,091,400	4.3225%/(EUR 2.75%)				21,642	847,202		847,202	(40,158)				26,316		B023	
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	8,182,800	4.3225%/(EUR 2.75%)				43,284	1,694,404		1,694,404	(80,316)				52,631		B023	
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	9,546,600	4.3225%/(EUR 2.75%)				50,498	1,976,804		1,976,804	(93,702)				61,403		B023	
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	1,363,800	4.3225%/(EUR 2.75%)				7,214	282,401		282,401	(13,386)				8,772		B023	
Currency Swap	SONEPAR SA F8568@AC3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/09/2014	11/24/2024	1,363,800	4.3225%/(EUR 2.75%)				7,214	282,401		282,401	(13,386)				8,772		B023	
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029	18,312,780	3.996%/(GBP 3.54%)				55,901	5,001,849		5,001,849	(227,048)				235,037		B023	
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029	5,023,860	3.996%/(GBP 3.54%)				15,336	1,372,189		1,372,189	(62,287)				64,479		B023	
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029	21,553,980	3.996%/(GBP 3.54%)				65,795	5,887,132		5,887,132	(267,233)				276,636		B023	
Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029	31,439,640	3.996%/(GBP 3.54%)				95,972	8,587,245		8,587,245	(389,799)				403,514		B023	

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Currency Swap	YORKSHIRE WATER SERVICES BRADFORD G9851*AA2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	09/30/2014	10/30/2029	486,180	USD 3.996%/(GBP 3.54%)			1,484	132,792			132,792	(6,028)				6,240		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#ABO	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027	855,306	USD 3.863%/(AUD 4.876%)			(839)	77,030			77,030	2,891				8,810		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#ABO	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027	2,851,020	USD 3.863%/(AUD 4.876%)			(2,797)	256,768			256,768	9,636				29,366		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#ABO	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027	4,333,551	USD 3.863%/(AUD 4.876%)			(4,251)	390,288			390,288	14,647				44,637		B023
Currency Swap	HALLETT HILL NO 2 PTY LTD Q4436#ABO	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/17/2015	06/27/2027	285,102	USD 3.863%/(AUD 4.876%)			(280)	25,677			25,677	964				2,937		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033	3,684,300	USD 4.17%/EUR 1.96%				22,387			761,542	(22,823)				59,696		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033	1,228,100	USD 4.17%/EUR 1.96%				7,462			253,847	(7,608)				19,899		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033	6,140,500	USD 4.17%/EUR 1.96%				37,312			1,269,236	(38,038)				99,494		B023
Currency Swap	COMPAGNIE DES LEVURES LESAFFRE SA F2000#AE6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/16/2018	09/27/2033	8,596,700	USD 4.17%/EUR 1.96%				52,237			1,776,931	(53,254)				139,292		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028	5,659,720	USD 4.435%/(GBP 2.92%)				23,238			683,139	(126,308)				66,192		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028	643,150	USD 4.435%/(GBP 2.92%)				2,641			77,629	(14,353)				7,522		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM8	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028	11,319,440	USD 4.435%/(GBP 2.92%)				46,475			1,366,278	(252,617)				132,385		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028	2,829,860	USD 4.4325%/(GBP 2.92%)				11,601			341,222	(63,143)				33,096		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028	385,890	USD 4.4325%/(GBP 2.92%)				1,582			46,530	(8,610)				4,513		B023
Currency Swap	PEEL PORT PP FINANCE UNLIMITED G6970*AM6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/08/2018	09/17/2028	5,659,720	USD 4.4325%/(GBP 2.92%)				23,202			682,445	(126,286)				66,192		B023
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/28/2018	12/13/2027	5,641,500	USD 4.375%/(EUR 1.71%)				38,399			646,320	(68,109)				61,197		B023
Currency Swap	AMETEK INC 031100N*7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/28/2018	12/13/2027	10,154,700	USD 4.375%/(EUR 1.71%)				69,118			1,163,376	(122,597)				110,155		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279#AB4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042	3,951,000	USD 4.67%/(GBP 3.22%)				16,544			995,423	(62,194)				87,184		B023

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Currency Swap	SOUTH EAST WATER LIMITED G8279#AB4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		5,926,500	4.67%/(GBP 3.22%)			24,817	1,493,135		1,493,135	(93,290)				130,775		B023	
Currency Swap	SOUTH EAST WATER LIMITED G8279#AB4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		22,389,000	4.67%/(GBP 3.22%)			93,752	5,640,733		5,640,733	(352,430)				494,040		B023	
Currency Swap	SOUTH EAST WATER LIMITED G8279#AB4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	02/26/2019	09/16/2042		1,317,000	4.67%/(GBP 3.22%)			5,515	331,808		331,808	(20,731)				29,061		B023	
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		354,150	4.205%/(AUD 4.19%)			252	39,541		39,541	(3,726)				5,451		B023	
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		495,810	4.205%/(AUD 4.19%)			353	55,358		55,358	(5,216)				7,632		B023	
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		2,337,390	4.205%/(AUD 4.19%)			1,663	260,972		260,972	(24,592)				35,977		B023	
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		141,660	4.205%/(AUD 4.19%)			101	15,816		15,816	(1,490)				2,180		B023	
Currency Swap	MIRVAC GROUP FINANCE LIMITED Q6235#AW2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/12/2019	09/18/2032		3,683,160	4.205%/(AUD 4.19%)			2,620	411,228		411,228	(38,750)				56,692		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#ACO	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/22/2019	06/26/2039		6,963,000	4.0225%/(GBP 2.71%)			23,194	1,215,670		1,215,670	(117,587)				140,341		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#ACO	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/22/2019	06/26/2039		1,899,000	4.0225%/(GBP 2.71%)			6,326	331,546		331,546	(32,069)				38,275		B023	
Currency Swap	NORTHERN GAS NETWORKS LTD G6655#ACO	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/22/2019	06/26/2039		633,000	4.0225%/(GBP 2.71%)			2,109	110,515		110,515	(10,690)				12,758		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		7,451,700	3.7225%/(GBP 2.54%)			21,356	730,322		730,322	(154,302)				97,178		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		8,209,500	3.7225%/(GBP 2.54%)			23,528	804,592		804,592	(169,993)				107,060		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		3,789,000	3.7225%/(GBP 2.54%)			10,859	371,350		371,350	(78,459)				49,412		B023	
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AP1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/23/2019	01/16/2030		11,998,500	3.7225%/(GBP 2.54%)			34,387	1,175,942		1,175,942	(248,452)				156,473		B023	
Currency Swap	BRUKER CORPORATION 116794B#6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/25/2019	12/11/2029		2,805,611	3.358%/(CHF 1.01%)			15,792	(184,411)		(184,411)	(8,746)				36,322		B023	
Currency Swap	BRUKER CORPORATION 116794B#6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/25/2019	12/11/2029		44,288,577	3.358%/(CHF 1.01%)			249,294	(2,911,066)		(2,911,066)	(138,057)				573,366		B023	
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/17/2020	12/17/2040		4,282,500	3.0765%/(EUR 1.83%)			14,247	539,228		539,228	54,847				90,158		B023	
Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/17/2020	12/17/2040		1,427,500	3.0765%/(EUR 1.83%)			4,749	179,743		179,743	18,282				30,053		B023	

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Currency Swap	SEGRO PLC G7996#AJ9	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	07/17/2020	12/17/2040	1	6,566,500	USD 3.0765%/EUR 1.83%			21,846	826,816		826,816	84,099				138,243	B023	
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2020	01/31/2031	1	3,861,000	USD 2.778%/EUR 1.37%			14,180	436,651		436,651	(23,417)				54,067	B023	
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2020	01/31/2031	1	4,797,000	USD 2.778%/EUR 1.37%			17,618	542,506		542,506	(29,094)				67,174	B023	
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2020	01/31/2031	1	3,861,000	USD 2.778%/EUR 1.37%			14,180	436,651		436,651	(23,417)				54,067	B023	
Currency Swap	LINAMAR CORPORATION 53278LB85	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2020	01/31/2031	1	6,201,000	USD 2.778%/EUR 1.37%			22,774	701,288		701,288	(37,609)				86,835	B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/13/2020	12/08/2040	1	5,084,750	USD 4.666%/EUR 2.94%			24,821	1,134,849		1,134,849	71,615				106,974	B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AJ6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/13/2020	12/08/2040	1	7,095,000	USD 4.666%/EUR 2.94%			34,634	1,583,510		1,583,510	99,928				149,266	B023	
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160#AC2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/06/2021	11/02/2041	1	4,861,850	USD 3.6735%/GBP 2.664%			15,316	1,101,721		1,101,721	(60,252)				104,856	B023	
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160#AC2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/06/2021	11/02/2041	1	9,723,700	USD 3.6735%/GBP 2.664%			30,631	2,203,441		2,203,441	(120,504)				209,711	B023	
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160#AC2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/06/2021	11/02/2041	1	16,669,200	USD 3.6735%/GBP 2.664%			52,511	3,777,328		3,777,328	(206,578)				359,505	B023	
Currency Swap	UK POWER NETWORKS SERVICES HOLDING G9160#AC2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	05/06/2021	11/02/2041	1	1,389,100	USD 3.6735%/GBP 2.664%			4,376	314,777		314,777	(17,215)				29,959	B023	
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031	1	598,350	USD 2.946%/EUR 1.33%			2,557	90,417		90,417	(3,026)				8,716	B023	
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031	1	598,350	USD 2.946%/EUR 1.33%			2,557	90,417		90,417	(3,026)				8,716	B023	
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031	1	598,350	USD 2.946%/EUR 1.33%			2,557	90,417		90,417	(3,026)				8,716	B023	
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031	1	1,795,050	USD 2.946%/EUR 1.33%			7,672	271,252		271,252	(9,076)				26,148	B023	
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031	1	598,350	USD 2.946%/EUR 1.33%			2,557	90,417		90,417	(3,026)				8,716	B023	
Currency Swap	BREEDON HOLDINGS LTD G1320*AF1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/23/2021	09/23/2031	1	598,350	USD 2.946%/EUR 1.33%			2,557	90,417		90,417	(3,026)				8,716	B023	
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031	1	1,308,922	USD 3.6675%/EUR 2.07%			5,674	187,697		187,697	(7,642)				19,091	B023	
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031	1	3,272,306	USD 3.6675%/EUR 2.07%			14,184	469,242		469,242	(19,106)				47,729	B023	

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		3,272,306	USD 3.6675%/(EUR 2.07%)			14,184	469,242		469,242	(19,106)				47,729		B023	
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		3,272,306	USD 3.6675%/(EUR 2.07%)			14,184	469,242		469,242	(19,106)				47,729		B023	
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		1,308,922	USD 3.6675%/(EUR 2.07%)			5,674	187,697		187,697	(7,642)				19,091		B023	
Currency Swap	FUTBOL CLUB BARCELONA E5444#AJ3	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	08/04/2021	10/01/2031		1,308,922	USD 3.6675%/(EUR 2.07%)			5,674	187,697		187,697	(7,642)				19,091		B023	
Currency Swap	G6164#AG3 MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		344,125	USD 3.6965%/(GBP 2.97%)			875	55,860		55,860	(5,554)				5,365		B023	
Currency Swap	G6164#AG3 MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		1,376,500	USD 3.6965%/(GBP 2.97%)			3,498	223,439		223,439	(22,217)				21,458		B023	
Currency Swap	G6164#AG3 MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		2,064,750	USD 3.6965%/(GBP 2.97%)			5,248	335,159		335,159	(33,325)				32,187		B023	
Currency Swap	G6164#AG3 MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2032		344,125	USD 3.6965%/(GBP 2.97%)			875	55,860		55,860	(5,554)				5,365		B023	
Currency Swap	G6164#AH1 MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		344,125	USD 3.7975%/(GBP 3%)			938	60,697		60,697	(5,157)				5,891		B023	
Currency Swap	G6164#AH1 MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		1,376,500	USD 3.7975%/(GBP 3%)			3,753	242,790		242,790	(20,626)				23,562		B023	
Currency Swap	G6164#AH1 MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		2,064,750	USD 3.7975%/(GBP 3%)			5,629	364,185		364,185	(30,940)				35,344		B023	
Currency Swap	G6164#AH1 MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	10/29/2021	12/16/2034		344,125	USD 3.7975%/(GBP 3%)			938	60,697		60,697	(5,157)				5,891		B023	
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		41,180,698	USD 3.7225%/(GBP 2.9%)			101,872	6,661,376		6,661,376	(687,643)				921,144		B023	
Currency Swap	VIRIDOR ENERGY GROUP LTD G9369*AA7	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	11/16/2021	03/31/2043		34,671,491	USD 3.7225%/(GBP 2.9%)			85,770	5,608,448		5,608,448	(578,951)				775,544		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		144,400	USD 3.607%/(AUD 4.64%)			(338)	6,996		6,996	(1,288)				2,200		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		722,000	USD 3.607%/(AUD 4.64%)			(1,688)	34,981		34,981	(6,439)				11,002		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		361,000	USD 3.607%/(AUD 4.64%)			(844)	17,491		17,491	(3,220)				5,501		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		3,104,600	USD 3.607%/(AUD 4.64%)			(7,260)	150,418		150,418	(27,689)				47,307		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032		1,227,400	USD 3.607%/(AUD 4.64%)			(2,870)	59,468		59,468	(10,947)				18,703		B023	

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	722,000	3.607%/(AUD 4.64%)				(1,688)	34,981		34,981	(6,439)				11,002		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AB2	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	144,400	3.607%/(AUD 4.64%)				(338)	6,996		6,996	(1,288)				2,200		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	288,800	3.607%/(AUD 4.64%)				(675)	13,992		13,992	(2,576)				4,401		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	1,010,800	3.607%/(AUD 4.64%)				(2,364)	48,973		48,973	(9,015)				15,402		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	505,400	3.607%/(AUD 4.64%)				(1,182)	24,487		24,487	(4,508)				7,701		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	4,693,000	3.607%/(AUD 4.64%)				(10,974)	227,377		227,377	(41,856)				71,511		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	1,805,000	3.607%/(AUD 4.64%)				(4,221)	87,453		87,453	(16,098)				27,504		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	1,010,800	3.607%/(AUD 4.64%)				(2,364)	48,973		48,973	(9,015)				15,402		B023	
Currency Swap	ALS GROUP FINANCE PTY LTD Q0006*AA4	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	03/15/2022	07/11/2032	288,800	3.607%/(AUD 4.64%)				(675)	13,992		13,992	(2,576)				4,401		B023	
Currency Swap	WAREHOUSES DE PAUII NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032	324,300	4.223%/(EUR 2.6%)				1,287	20,792		20,792	(2,799)				4,902		B023	
Currency Swap	WAREHOUSES DE PAUII NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032	5,513,100	4.223%/(EUR 2.6%)				21,885	353,467		353,467	(47,581)				83,336		B023	
Currency Swap	WAREHOUSES DE PAUII NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032	540,500	4.223%/(EUR 2.6%)				2,146	34,654		34,654	(4,665)				8,170		B023	
Currency Swap	WAREHOUSES DE PAUII NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032	20,322,800	4.223%/(EUR 2.6%)				80,673	1,302,977		1,302,977	(175,396)				307,199		B023	
Currency Swap	WAREHOUSES DE PAUII NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032	1,081,000	4.223%/(EUR 2.6%)				4,291	69,307		69,307	(9,330)				16,340		B023	
Currency Swap	WAREHOUSES DE PAUII NV B9754*AC1	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	04/13/2022	05/18/2032	540,500	4.223%/(EUR 2.6%)				2,146	34,654		34,654	(4,665)				8,170		B023	
Currency Swap	ROQUETTE FRERES SA F7908AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034	13,546,000	4.884%/(EUR 3.59%)				38,212	(73,550)		(73,550)	(129,742)				231,821		B023	
Currency Swap	ROQUETTE FRERES SA F7908AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034	1,042,000	4.884%/(EUR 3.59%)				2,939	(5,658)		(5,658)	(9,980)				17,832		B023	
Currency Swap	ROQUETTE FRERES SA F7908AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034	28,134,000	4.884%/(EUR 3.59%)				79,363	(152,757)		(152,757)	(269,464)				481,475		B023	
Currency Swap	ROQUETTE FRERES SA F7908AB6	D1	Currency	SOCIETE GENERALE .. 02PNE81BXP4R0TD8PU41	06/14/2022	12/14/2034	1,042,000	4.884%/(EUR 3.59%)				2,939	(5,658)		(5,658)	(9,980)				17,832		B023	

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED 68357*AC9	D1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/03/2022	10/11/2029	3,419,150	5.575%/EUR 4.17%			7,390	(308,693)	(308,693)		(308,693)	(45,970)				43,710	B023	
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED 68357*AC9	D1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/03/2022	10/11/2029	3,419,150	5.575%/EUR 4.17%			7,390	(308,693)	(308,693)		(308,693)	(45,970)				43,710	B023	
Currency Swap	SPIRAX-SARCO OVERSEAS LIMITED 68357*AC9	D1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	10/03/2022	10/11/2029	976,900	5.575%/EUR 4.17%			2,111	(88,198)	(88,198)		(88,198)	(13,134)				12,488	B023	
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	01/19/2023	08/16/2040	987,440	5.467%/GBP 5.4%			(26,448)	(8,440)	(8,440)		(8,440)	(8,440)				20,590	B023	
Currency Swap	ABP ACQUISITIONS UK LTD G2956@AV3	D1	Currency	SOCIETE GENERALE ... 02RNE81BXP4R0TD8PU41	01/19/2023	08/16/2040	2,221,740	5.467%/GBP 5.4%			(59,509)	(18,990)	(18,990)		(18,990)	(18,990)				46,327	B023	
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AC3	D1	Currency	TORONTO DOMINION BANK ... PT3QB789TSUIDF371261	03/16/2023	03/30/2028	21,176,000	5.45%/EUR 4.49%			650,503	(521,253)	(521,253)		(521,253)	(521,253)				236,820	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	TORONTO DOMINION BANK ... PT3QB789TSUIDF371261	03/16/2023	06/01/2030	6,882,200	5.6375%/EUR 4.75%				6,993	6,993		6,993	6,993				92,176	B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	TORONTO DOMINION BANK ... PT3QB789TSUIDF371261	03/16/2023	06/01/2030	14,293,800	5.6375%/EUR 4.75%				14,523	14,523		14,523	14,523				191,443	B023	
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG*5	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	03/17/2017	05/03/2024	1,075,600	3.662%/EUR 1.27%			6,358	(921)	(921)		(921)	(17,469)				5,623	B023	
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG*5	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	03/17/2017	05/03/2024	1,075,600	3.662%/EUR 1.27%			6,358	(921)	(921)		(921)	(17,469)				5,623	B023	
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG*5	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	03/17/2017	05/03/2024	1,075,600	3.662%/EUR 1.27%			6,358	(921)	(921)		(921)	(17,469)				5,623	B023	
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TG*5	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	03/17/2017	05/03/2024	2,151,200	3.662%/EUR 1.27%			12,717	(1,843)	(1,843)		(1,843)	(34,938)				11,246	B023	
Currency Swap	SEGR0 PLC G7996#AB6	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029	3,917,550	3.875%/EUR 2%			19,142	356,116	356,116		356,116	(36,340)				49,500	B023	
Currency Swap	SEGR0 PLC G7996#AB6	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029	3,078,075	3.875%/EUR 2%			15,040	279,806	279,806		279,806	(28,553)				38,893	B023	
Currency Swap	SEGR0 PLC G7996#AB6	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029	15,390,375	3.875%/EUR 2%			75,199	1,399,029	1,399,029		1,399,029	(142,765)				194,466	B023	
Currency Swap	SEGR0 PLC G7996#AB6	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	05/24/2017	08/17/2029	16,509,675	3.875%/EUR 2%			80,668	1,500,776	1,500,776		1,500,776	(153,148)				208,609	B023	
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AU3	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	11/30/2017	01/31/2024	24,948,000	3.586%/EUR 1.16%			155,581	2,240,638	2,240,638		2,240,638	(375,228)				114,214	B023	
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AU3	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	11/30/2017	01/31/2024	1,188,000	3.586%/EUR 1.16%			7,409	106,697	106,697		106,697	(17,868)				5,439	B023	

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	NORTHERN GAS NETWORKS LTD G6656AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029		4,629,450	USD 4.282%/(GBP 2.84%)			17,997	675,662		675,662	(96,278)				55,680		B023
Currency Swap	NORTHERN GAS NETWORKS LTD G6656AA4	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/11/2018	01/10/2029		2,645,400	USD 4.282%/(GBP 2.84%)			10,284	386,093		386,093	(55,016)				31,817		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/15/2018	02/28/2030		34,549,200	USD 4.597%/(GBP 2.98%)			144,124	4,784,165		4,784,165	(735,998)				454,442		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AB0	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/15/2018	02/28/2030		9,916,900	USD 4.597%/(GBP 2.98%)			41,369	1,373,233		1,373,233	(211,259)				130,442		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		4,260,600	USD 2.07%/(EUR 0.79%)			14,406	413,416		413,416	(33,045)				47,366		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		2,485,350	USD 2.07%/(EUR 0.79%)			8,403	241,159		241,159	(19,276)				27,642		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		3,905,550	USD 2.07%/(EUR 0.79%)			13,205	378,964		378,964	(30,291)				43,437		B023
Currency Swap	EVIDES NV N3136#AE2	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	11/19/2020	03/10/2028		1,538,550	USD 2.07%/(EUR 0.79%)			5,202	149,289		149,289	(11,933)				17,112		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030		344,125	USD 3.515%/(GBP 2.84%)			819	51,547		51,547	(5,873)				4,780		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030		1,376,500	USD 3.515%/(GBP 2.84%)			3,278	206,189		206,189	(23,490)				19,120		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030		2,064,750	USD 3.515%/(GBP 2.84%)			4,916	309,284		309,284	(35,235)				28,680		B023
Currency Swap	MITIE TREASURY MANAGEMENT LTD G6164#AF5	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	10/29/2021	12/16/2030		344,125	USD 3.515%/(GBP 2.84%)			819	51,547		51,547	(5,873)				4,780		B023
Currency Swap	ABP ACQUISITIONS UK LIMITED G2956AM3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	05/09/2014	07/17/2023		5,730,700	USD 4.1%/(GBP 4.08%)			14,329	1,514,623		1,514,623	(103,077)				15,586		B023
Currency Swap	ABP ACQUISITIONS UK LIMITED G2956AM3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	05/09/2014	07/17/2023		10,450,100	USD 4.1%/(GBP 4.08%)			26,129	2,761,960		2,761,960	(187,964)				28,422		B023
Currency Swap	ABP ACQUISITIONS UK LIMITED G2956AM3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	05/09/2014	07/17/2023		10,450,100	USD 4.1%/(GBP 4.08%)			26,129	2,761,960		2,761,960	(187,964)				28,422		B023
Currency Swap	ABP ACQUISITIONS UK LIMITED G2956AM3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	05/09/2014	07/17/2023		17,023,550	USD 4.1%/(GBP 4.08%)			42,565	4,499,322		4,499,322	(306,199)				46,300		B023
Currency Swap	ABP ACQUISITIONS UK LIMITED G2956AM3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	05/09/2014	07/17/2023		1,011,300	USD 4.1%/(GBP 4.08%)			2,529	267,286		267,286	(18,190)				2,751		B023
Currency Swap	ABP ACQUISITIONS UK LIMITED G2956AM3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	05/09/2014	07/17/2023		1,854,050	USD 4.1%/(GBP 4.08%)			4,636	490,025		490,025	(33,348)				5,043		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		446,657	USD 5.08%/(GBP 6.4715%)			476	120,197		120,197	(13,263)				5,584		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		2,769,275	USD 5.08%/(GBP 6.4715%)			2,953	745,221		745,221	(394)				34,622		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		2,769,275	USD 5.08%/(GBP 6.4715%)			2,953	745,221		745,221	(394)				34,622		B023

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		5,002,562	5.08%/(GBP 6.4715%)			5,334	1,346,206		1,346,206	(711)				62,542		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		5,895,876	5.08%/(GBP 6.4715%)			6,286	1,586,600		1,586,600	(838)				73,711		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		446,657	5.08%/(GBP 6.4715%)			476	120,197		120,197	(13,263)				5,584		B023
Currency Swap	ARQIVA PP FINANCING PLC G0566*AC3	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	06/27/2014	06/29/2029		893,315	5.08%/(GBP 6.4715%)			952	240,394		240,394	(26,526)				11,168		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	09/10/2015	09/24/2030		1,235,200	4.393%/(GBP 3.72%)			4,301	314,609		314,609	(17,495)				16,903		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	09/10/2015	09/24/2030		463,200	4.393%/(GBP 3.72%)			1,613	117,979		117,979	(6,560)				6,339		B023
Currency Swap	BUJK INFRASTRUCTURE ISSUER PLC G1745*AP6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	09/10/2015	09/24/2030		10,962,400	4.393%/(GBP 3.72%)			38,173	2,792,159		2,792,159	(155,265)				150,013		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	01/28/2016	04/27/2026		431,520	3.373%/(GBP 2.93%)			906	66,667		66,667	(8,568)				3,785		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	01/28/2016	04/27/2026		5,609,760	3.373%/(GBP 2.93%)			11,773	866,664		866,664	(111,386)				49,199		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	01/28/2016	04/27/2026		431,520	3.373%/(GBP 2.93%)			906	66,667		66,667	(8,568)				3,785		B023
Currency Swap	ANGLIAN WATER SERVICES FINANCING P G0369@AX4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	01/28/2016	04/27/2026		5,753,600	3.373%/(GBP 2.93%)			12,075	888,886		888,886	(114,242)				50,461		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/25/2016	07/20/2031		11,773,600	3.825%/(GBP 3.33%)			28,475	2,367,488		2,367,488	(174,748)				169,695		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/25/2016	07/20/2031		11,773,600	3.825%/(GBP 3.33%)			28,475	2,367,488		2,367,488	(174,748)				169,695		B023
Currency Swap	PORTERBROOK RAIL FINANCE LTD G7178*AD6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/25/2016	07/20/2031		5,886,800	3.825%/(GBP 3.33%)			14,237	1,183,744		1,183,744	(87,374)				84,848		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	06/02/2016	06/27/2026		2,524,025	3.303%/(GBP 2.8%)			5,677	402,047		402,047	(49,115)				22,730		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047B*7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	06/02/2016	06/27/2026		3,605,750	3.303%/(GBP 2.8%)			8,111	574,352		574,352	(70,164)				32,471		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	06/02/2016	06/27/2026		3,910,900	3.274%/(EUR 1.43%)			18,406	213,557		213,557	(45,808)				35,219		B023
Currency Swap	CRODA INTERNATIONAL PLC 227047A@6	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	06/02/2016	06/27/2026		5,587,000	3.274%/(EUR 1.43%)			26,294	305,082		305,082	(65,440)				50,313		B023

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A.	06/03/2016	09/01/2031		27,025,800	3.346%/(GBP 2.78%)			69,708	5,123,014		5,123,014	(391,424)				392,279		B023
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A.	06/03/2016	09/01/2031		17,436,000	3.346%/(GBP 2.78%)			44,973	3,305,171		3,305,171	(252,532)				253,083		B023
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A.	06/03/2016	09/01/2031		12,205,200	3.346%/(GBP 2.78%)			31,481	2,313,619		2,313,619	(176,772)				177,158		B023
Currency Swap	SOUTHERN WATER SERVICES FINANCE LT G8287*AA8	D1	Currency	WELLS FARGO BANK, N.A.	06/03/2016	09/01/2031		871,800	3.346%/(GBP 2.78%)			2,249	165,259		165,259	(12,627)				12,654		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		1,903,660	3.01%/(EUR 0.98%)			9,743	76,491		76,491	(25,420)				11,957		B023
Currency Swap	SIRONA DENTAL SERVICES GMBH D8286#AA8	D1	Currency	WELLS FARGO BANK, N.A.	10/05/2016	10/27/2024		1,007,820	3.01%/(EUR 0.98%)			5,158	40,495		40,495	(13,458)				6,330		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A.	05/02/2017	05/11/2032		37,796,399	3.687%/(JPY 0.65%)			296,868	4,704,814		4,704,814	26,198				570,730		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A.	05/02/2017	05/11/2032		13,014,798	3.687%/(JPY 0.65%)			102,224	1,620,054		1,620,054	9,021				196,525		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A.	05/02/2017	05/11/2032		13,371,367	3.687%/(JPY 0.65%)			105,024	1,664,439		1,664,439	9,268				201,909		B023
Currency Swap	DH JAPAN FINANCE SA (DANAHER CORP) L2289#AB7	D1	Currency	WELLS FARGO BANK, N.A.	05/02/2017	05/11/2032		891,425	3.687%/(JPY 0.65%)			7,002	110,963		110,963	618				13,461		B023
Currency Swap	APTARGROUP INC 038336E#6	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2023		571,100	3.112%/(EUR 0.98%)			3,088	27,966		27,966	(8,845)				1,568		B023
Currency Swap	APTARGROUP INC 038336E#6	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2023		14,277,500	3.112%/(EUR 0.98%)			77,207	699,141		699,141	(221,122)				39,190		B023
Currency Swap	APTARGROUP INC 038336E#6	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2023		1,713,300	3.112%/(EUR 0.98%)			9,265	83,897		83,897	(26,535)				4,703		B023
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		1,142,200	3.2636%/(EUR 1.17%)			6,084	64,210		64,210	(15,601)				6,522		B023
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		1,142,200	3.2636%/(EUR 1.17%)			6,084	64,210		64,210	(15,601)				6,522		B023
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		6,282,100	3.2636%/(EUR 1.17%)			33,463	353,157		353,157	(85,808)				35,870		B023
Currency Swap	APTARGROUP INC 038336F*9	D1	Currency	WELLS FARGO BANK, N.A.	06/29/2017	07/19/2024		5,139,900	3.2636%/(EUR 1.17%)			27,379	288,947		288,947	(70,206)				29,348		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		1,791,750	3.405%/(EUR 1.53%)			9,067	239,253		239,253	(16,163)				19,828		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		1,194,500	3.405%/(EUR 1.53%)			6,045	159,502		159,502	(10,776)				13,219		B023

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		5,375,250	3.405%/ (EUR 1.53%)			27,202	717,759		717,759	(48,490)				59,485		B023
Currency Swap	IMI GROUP LIMITED G4691#AG0	D1	Currency	WELLS FARGO BANK, N.A.	09/12/2017	02/21/2028		5,972,500	3.405%/ (EUR 1.53%)			30,224	797,510		797,510	(53,878)				66,094		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD 065688AH4	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		9,940,280	4.204%/ (AUD 4.36%)			9,878	1,269,981		1,269,981	(16,827)				118,760		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD 065688AH4	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		1,138,200	4.204%/ (AUD 4.36%)			1,131	145,418		145,418	(1,927)				13,599		B023
Currency Swap	NETWORK FINANCE COMPANY PTY LTD 065688AH4	D1	Currency	WELLS FARGO BANK, N.A.	06/13/2018	12/13/2028		14,417,200	4.204%/ (AUD 4.36%)			14,327	1,841,958		1,841,958	(24,406)				172,248		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TH*4	D1	Currency	WELLS FARGO BANK, N.A.	08/31/2018	11/01/2023		4,323,333	4.135%/ (GBP 2.53%)			18,152	226,394		226,394	(116,265)				16,591		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TH#2	D1	Currency	WELLS FARGO BANK, N.A.	08/31/2018	11/01/2025		1,729,333	4.2775%/ (GBP 2.76%)			6,912	147,945		147,945	(44,006)				13,920		B023
Currency Swap	SENSIENT TECHNOLOGIES CORPORATION 81725TH#2	D1	Currency	WELLS FARGO BANK, N.A.	08/31/2018	11/01/2025		1,297,000	4.2775%/ (GBP 2.76%)			5,184	110,959		110,959	(33,005)				10,440		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031		26,220,000	4.3005%/ (EUR 1.83%)			163,820	4,275,576		4,275,576	(217,723)				366,721		B023
Currency Swap	TENNET HOLDING BV N8505#AB0	D1	Currency	WELLS FARGO BANK, N.A.	10/24/2018	01/24/2031		9,120,000	4.3005%/ (EUR 1.83%)			56,981	1,487,157		1,487,157	(75,730)				127,555		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028		65,899,400	4.494%/ (GBP 2.86%)			287,205	7,524,379		7,524,379	(1,535,260)				730,697		B023
Currency Swap	TRITAX BIG BOX REIT PLC G9075*AA2	D1	Currency	WELLS FARGO BANK, N.A.	11/15/2018	02/28/2028		17,914,400	4.494%/ (GBP 2.86%)			78,075	2,045,462		2,045,462	(417,352)				198,636		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A.	02/06/2019	05/07/2039		2,592,800	4.503%/ (GBP 3.01%)			10,277	570,111		570,111	(41,875)				52,038		B023
Currency Swap	BROMFORD HOUSING GROUP LTD G1608#AA1	D1	Currency	WELLS FARGO BANK, N.A.	02/06/2019	05/07/2039		6,482,000	4.503%/ (GBP 3.01%)			25,692	1,425,277		1,425,277	(104,687)				130,094		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034		779,130	4.286%/ (AUD 4.31%)			493	98,738		98,738	(9,144)				13,197		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034		1,345,770	4.286%/ (AUD 4.31%)			852	170,547		170,547	(15,794)				22,796		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034		5,028,930	4.286%/ (AUD 4.31%)			3,184	637,309		637,309	(59,019)				85,183		B023
Currency Swap	MIRVAC GROUP FINANCE LIMITED 06235#AX0	D1	Currency	WELLS FARGO BANK, N.A.	03/12/2019	09/18/2034		283,320	4.286%/ (AUD 4.31%)			179	35,905		35,905	(3,325)				4,799		B023

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030	1,785,000	2.825%/(EUR 1.59%)				6,103	206,743		206,743	(10,159)					24,772	B023	
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030	2,380,000	2.825%/(EUR 1.59%)				8,138	275,658		275,658	(13,546)					33,030	B023	
Currency Swap	KINGSPAN SECURITIES LIMITED G5264#AM1	D1	Currency	WELLS FARGO BANK, N.A.	09/10/2020	12/11/2030	1,785,000	2.825%/(EUR 1.59%)				6,103	206,743		206,743	(10,159)					24,772	B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028	1,737,500	USD 2.7%/(GBP 2.06%)				3,763	244,800		244,800	(30,551)					19,585	B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028	1,042,500	USD 2.7%/(GBP 2.06%)				2,258	146,880		146,880	(18,331)					11,751	B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028	1,737,500	USD 2.7%/(GBP 2.06%)				3,763	244,800		244,800	(30,551)					19,585	B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028	4,170,000	USD 2.7%/(GBP 2.06%)				9,031	587,521		587,521	(73,322)					47,004	B023	
Currency Swap	LONDONMETRIC PROPERTY PLC G5600#AH5	D1	Currency	WELLS FARGO BANK, N.A.	03/17/2021	04/28/2028	1,042,500	USD 2.7%/(GBP 2.06%)				2,258	146,880		146,880	(18,331)					11,751	B023	
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031	1,308,922	3.345%/(EUR 1.89%)				5,169	142,417		142,417	(10,922)					19,091	B023	
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031	3,272,306	3.345%/(EUR 1.89%)				12,921	356,043		356,043	(27,305)					47,729	B023	
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031	3,272,306	3.345%/(EUR 1.89%)				12,921	356,043		356,043	(27,305)					47,729	B023	
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031	3,272,306	3.345%/(EUR 1.89%)				12,921	356,043		356,043	(27,305)					47,729	B023	
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031	1,308,922	3.345%/(EUR 1.89%)				5,169	142,417		142,417	(10,922)					19,091	B023	
Currency Swap	FUTBOL CLUB BARCELONA E5444#AH7	D1	Currency	WELLS FARGO BANK, N.A.	08/04/2021	10/01/2031	1,308,922	3.345%/(EUR 1.89%)				5,169	142,417		142,417	(10,922)					19,091	B023	
Currency Swap	L INEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	938,560	2.295%/(EUR 0.89%)				3,466	80,618		80,618	(8,821)					8,643	B023	
Currency Swap	L INEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	2,229,080	2.295%/(EUR 0.89%)				8,231	191,467		191,467	(20,950)					20,526	B023	
Currency Swap	L INEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	2,229,080	2.295%/(EUR 0.89%)				8,231	191,467		191,467	(20,950)					20,526	B023	
Currency Swap	L INEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	2,229,080	2.295%/(EUR 0.89%)				8,231	191,467		191,467	(20,950)					20,526	B023	
Currency Swap	L INEAGE TREASURY EUROPE BV N5269#AA6	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	938,560	2.295%/(EUR 0.89%)				3,466	80,618		80,618	(8,821)					8,643	B023	
Currency Swap	L INEAGE TREASURY EUROPE BV N5269#AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026	1,662,480	2.301%/(GBP 1.98%)				2,196	195,901		195,901	(32,037)					15,309	B023	

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Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		4,294,740	2.301%/(GBP) 1.98%			5,673	506,079		506,079	(82,762)				39,548		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		4,294,740	2.301%/(GBP) 1.98%			5,673	506,079		506,079	(82,762)				39,548		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		4,294,740	2.301%/(GBP) 1.98%			5,673	506,079		506,079	(82,762)				39,548		B023
Currency Swap	LINEAGE TREASURY EUROPE BV N5269@AC2	D1	Currency	WELLS FARGO BANK, N.A.	08/11/2021	08/20/2026		1,662,480	2.301%/(GBP) 1.98%			2,196	195,901		195,901	(32,037)				15,309		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035		1,382,200	2.7865%/(GBP) 2.04%			3,268	231,016		231,016	(17,305)				24,612		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035		2,073,300	2.7865%/(GBP) 2.04%			4,902	346,524		346,524	(25,958)				36,917		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035		4,146,600	2.7865%/(GBP) 2.04%			9,803	693,048		693,048	(51,916)				73,834		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035		1,382,200	2.7865%/(GBP) 2.04%			3,268	231,016		231,016	(17,305)				24,612		B023
Currency Swap	SOUTH EAST WATER LIMITED G8279@AC2	D1	Currency	WELLS FARGO BANK, N.A.	09/02/2021	12/02/2035		691,100	2.7865%/(GBP) 2.04%			1,634	115,508		115,508	(8,653)				12,306		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031		582,250	2.927%/(EUR) 1.27%			2,525	77,177		77,177	(3,312)				8,574		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031		1,746,750	2.927%/(EUR) 1.27%			7,576	231,531		231,531	(9,937)				25,722		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031		3,493,500	2.927%/(EUR) 1.27%			15,152	463,063		463,063	(19,874)				51,445		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031		582,250	2.927%/(EUR) 1.27%			2,525	77,177		77,177	(3,312)				8,574		B023
Currency Swap	VICAT SA F9731#AJ6	D1	Currency	WELLS FARGO BANK, N.A.	10/21/2021	11/30/2031		582,250	2.927%/(EUR) 1.27%			2,525	77,177		77,177	(3,312)				8,574		B023
Currency Swap	CORBION NV N2319@AC9	D1	Currency	WELLS FARGO BANK, N.A.	11/05/2021	12/01/2026		11,525,000	3.318%/(EUR) 1.77%			47,241	899,337		899,337	(117,774)				110,453		B023
Currency Swap	CORBION NV N2319@AC9	D1	Currency	WELLS FARGO BANK, N.A.	11/05/2021	12/01/2026		6,915,000	3.318%/(EUR) 1.77%			28,345	539,602		539,602	(70,664)				66,272		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034		3,123,400	3.453%/(GBP) 2.84%			6,844	450,305		450,305	(62,800)				52,399		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034		135,800	3.453%/(GBP) 2.84%			298	19,579		19,579	(2,730)				2,278		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED G6970*AY2	D1	Currency	WELLS FARGO BANK, N.A.	02/10/2022	06/30/2034		2,444,400	3.453%/(GBP) 2.84%			5,356	352,413		352,413	(49,148)				41,008		B023

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Currency Swap	PEEL PORTS PP FINANCE LIMITED 66970*AY2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/10/2022	06/30/2034	543,200	USD 3.453%/GBP 2.84%			1,190	78,314			78,314	(10,922)				9,113		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 66970*AY2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/10/2022	06/30/2034	679,000	USD 3.453%/GBP 2.84%			1,488	97,892			97,892	(13,652)				11,391		B023
Currency Swap	PEEL PORTS PP FINANCE LIMITED 66970*AY2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/10/2022	06/30/2034	135,800	USD 3.453%/GBP 2.84%			298	19,579			19,579	(2,730)				2,278		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/25/2022	03/10/2027	2,805,000	USD 3.323%/EUR 1.65%			12,219	168,311			168,311	(30,288)				27,857		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/25/2022	03/10/2027	2,244,000	USD 3.323%/EUR 1.65%			9,776	134,648			134,648	(24,231)				22,286		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/25/2022	03/10/2027	561,000	USD 3.323%/EUR 1.65%			2,444	33,662			33,662	(6,058)				5,571		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*AA7	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/25/2022	03/10/2027	561,000	USD 3.323%/EUR 1.65%			2,444	33,662			33,662	(6,058)				5,571		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*ABS	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/25/2022	03/10/2029	3,927,000	USD 3.5%/EUR 1.88%			16,682	295,075			295,075	(36,511)				47,887		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*ABS	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/25/2022	03/10/2029	2,805,000	USD 3.5%/EUR 1.88%			11,916	210,768			210,768	(26,079)				34,205		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*ABS	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/25/2022	03/10/2029	561,000	USD 3.5%/EUR 1.88%			2,383	42,154			42,154	(5,216)				6,841		B023
Currency Swap	BIDCORP FOODSERVICE EUROPE LTD G1267*ABS	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/25/2022	03/10/2029	561,000	USD 3.5%/EUR 1.88%			2,383	42,154			42,154	(5,216)				6,841		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	04/12/2022	07/12/2032	544,000	USD 4.032%/EUR 2.29%			2,304	29,742			29,742	(5,593)				8,291		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	04/12/2022	07/12/2032	5,984,000	USD 4.032%/EUR 2.29%			25,339	327,166			327,166	(61,521)				91,197		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	04/12/2022	07/12/2032	544,000	USD 4.032%/EUR 2.29%			2,304	29,742			29,742	(5,593)				8,291		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	04/12/2022	07/12/2032	21,488,000	USD 4.032%/EUR 2.29%			90,990	1,174,822			1,174,822	(220,918)				327,479		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	04/12/2022	07/12/2032	1,088,000	USD 4.032%/EUR 2.29%			4,607	59,485			59,485	(11,186)				16,581		B023
Currency Swap	HALMA PLC 40637CC#5	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	04/12/2022	07/12/2032	544,000	USD 4.032%/EUR 2.29%			2,304	29,742			29,742	(5,593)				8,291		B023
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	04/22/2022	05/10/2032	1,082,000	USD 4.463%/EUR 2.7%			4,665	81,624			81,624	(9,494)				16,336		B023
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	04/22/2022	05/10/2032	12,984,000	USD 4.463%/EUR 2.7%			55,985	979,492			979,492	(113,924)				196,031		B023
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	04/22/2022	05/10/2032	1,082,000	USD 4.463%/EUR 2.7%			4,665	81,624			81,624	(9,494)				16,336		B023

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	04/22/2022	05/10/2032	45,444,000	4.463%/EUR (2.7%)			195,948	3,428,220			3,428,220	(398,733)				686,107		B023	
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	04/22/2022	05/10/2032	3,246,000	4.463%/EUR (2.7%)			13,996	244,873			244,873	(28,481)				49,008		B023	
Currency Swap	MILLIKEN & CO 60081HB#4	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	04/22/2022	05/10/2032	1,082,000	4.463%/EUR (2.7%)			4,665	81,624			81,624	(9,494)				16,336		B023	
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/25/2022	06/08/2032	533,900	4.633%/EUR (3.12%)			1,928	21,926			21,926	(4,974)				8,096		B023	
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/25/2022	06/08/2032	1,601,700	4.633%/EUR (3.12%)			5,783	65,779			65,779	(14,922)				24,287		B023	
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/25/2022	06/08/2032	533,900	4.633%/EUR (3.12%)			1,928	21,926			21,926	(4,974)				8,096		B023	
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/25/2022	06/08/2032	18,686,500	4.633%/EUR (3.12%)			67,466	767,417			767,417	(174,088)				283,353		B023	
Currency Swap	SHV NEDERLAND BV N7660#AY3	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	05/25/2022	06/08/2032	533,900	4.633%/EUR (3.12%)			1,928	21,926			21,926	(4,974)				8,096		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/09/2023	02/28/2033	322,680	5.47%/EUR (4.44%)			(4,238)	2,456			2,456	2,456				5,082		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/09/2023	02/28/2033	215,120	5.47%/EUR (4.44%)			(2,826)	1,638			1,638	1,638				3,388		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/09/2023	02/28/2033	322,680	5.47%/EUR (4.44%)			(4,238)	2,456			2,456	2,456				5,082		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/09/2023	02/28/2033	322,680	5.47%/EUR (4.44%)			(4,238)	2,456			2,456	2,456				5,082		B023	
Currency Swap	BRUSSELS AIRPORT COMPANY NV B1401#AP2	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/09/2023	02/28/2033	215,120	5.47%/EUR (4.44%)			(2,826)	1,638			1,638	1,638				3,388		B023	
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/22/2023	08/22/2033	12,100,000	5.785%/GBP (5.61%)				191,262			191,262	191,262					195,132		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/22/2023	08/22/2033	12,705,000	5.785%/GBP (5.61%)				200,825			200,825	200,825					204,889		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/22/2023	08/22/2033	6,050,000	5.785%/GBP (5.61%)				95,631			95,631	95,631					97,566		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/27/2023	05/23/2028	7,212,000	6.315%/GBP (6.2%)				89,227			89,227	89,227					81,839		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/27/2023	05/23/2028	21,636,000	6.315%/GBP (6.2%)				267,680			267,680	267,680					245,516		B023
Currency Swap	Fixed Income Portfolio	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSRPFMYMCFXT09	02/27/2023	05/23/2028	21,636,000	6.315%/GBP (6.2%)				267,680			267,680	267,680					245,516		B023
113999999. Subtotal - Swaps - Hedging Other - Foreign Exchange											14,382,514	662,076,099	XXX	662,076,099	(54,362,140)			61,555,443	XXX	XXX			

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)	
1169999999. Subtotal - Swaps - Hedging Other										11,197,010	4,425,303	(9,015,661)	863,877,564	XXX	863,877,564	(28,202,840)		(265,871)		151,758,008	XXX	XXX	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	05/19/2022	06/20/2027		50,000,000	1%/credit event	177,599		116,393	147,378		663,614			(8,607)		50,000,000		B0311	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	03/23/2022	06/20/2027		50,000,000	1%/credit event	707,637		91,726	569,733		663,614			(33,274)		50,000,000		B0311	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	09/27/2022	12/20/2027		50,000,000	1%/credit event	(189,738)		133,941	(171,261)		573,280			8,941		50,000,000		B0311	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	12/06/2021	12/20/2026		50,000,000	1%/credit event	1,038,011		74,200	767,078		667,948			(50,800)		50,000,000		B0311	
CD SWAP	CDS replication program	D1	Interest Rate	BOFA SECURITIES INC 549300HN4UKV1E2R3U73	01/19/2022	12/20/2026		50,000,000	1%/credit event	1,049,878		72,360	794,866		667,948			(52,640)		50,000,000		B0311	
1189999999. Subtotal - Swaps - Replication - Credit Default										2,783,387		488,619	2,107,794	XXX	3,236,405			(136,381)		250,000,000	XXX	XXX	
1229999999. Subtotal - Swaps - Replication										2,783,387		488,619	2,107,794	XXX	3,236,405			(136,381)		250,000,000	XXX	XXX	
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX	
1349999999. Subtotal - Swaps - Other														XXX								XXX	XXX
1359999999. Total Swaps - Interest Rate										11,197,010	4,425,303	(23,381,012)	201,801,466	XXX	202,871,661	26,159,300		(265,871)		90,345,770	XXX	XXX	
1369999999. Total Swaps - Credit Default										2,783,387		488,619	2,107,794	XXX	3,236,405			(136,381)		250,000,000	XXX	XXX	
1379999999. Total Swaps - Foreign Exchange												15,029,149	683,134,014	XXX	687,539,460	(58,540,417)				65,404,049	XXX	XXX	
1389999999. Total Swaps - Total Return														XXX							XXX	XXX	
1399999999. Total Swaps - Other														XXX								XXX	XXX
1409999999. Total Swaps										13,980,397	4,425,303	(7,863,244)	887,043,273	XXX	893,647,526	(32,381,117)		(402,253)		405,749,819	XXX	XXX	
Currency Forward; Long: USD Short: AUD	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/02/2022	05/26/2023		23,315,820	1.47 USD/(AUD)				1,163,690		1,163,690	367,711				45,663		B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/09/2022	07/14/2023		7,583,100	0.94 USD/(EUR)				(63,754)		(63,754)	(85,251)				20,336		B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	05/25/2022	11/17/2023		55,007,500	0.94 USD/(EUR)				69,351		69,351	(583,456)				218,802		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023		2,434,955	0.83 USD/(GBP)				44,133		44,133	(56,799)				8,260		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023		1,585,551	0.83 USD/(GBP)				28,737		28,737	(36,985)				5,378		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023		7,946,632	0.83 USD/(GBP)				144,029		144,029	(185,366)				26,956		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023		5,417,301	0.83 USD/(GBP)				98,186		98,186	(126,366)				18,376		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023		660,647	0.83 USD/(GBP)				11,974		11,974	(15,410)				2,241		B024	
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	09/15/2023		830,527	0.83 USD/(GBP)				15,053		15,053	(19,373)				2,817		B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/07/2022	09/15/2023		264,807	0.99 USD/(EUR)				(20,882)		(20,882)	(3,391)				898		B024	
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/07/2022	09/15/2023		172,413	0.99 USD/(EUR)				(13,596)		(13,596)	(2,208)				585		B024	

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/07/2022	09/15/2023		864,266	0.99 USD/(EUR)				(68,153)		(68,153)	(11,067)				2,932		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/07/2022	09/15/2023		589,148	0.99 USD/(EUR)				(46,458)		(46,458)	(7,544)				1,998		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/07/2022	09/15/2023		71,839	0.99 USD/(EUR)				(5,665)		(5,665)	(920)				244		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/07/2022	09/15/2023		90,263	0.99 USD/(EUR)				(7,118)		(7,118)	(1,156)				306		B024
Currency Forward; Long: GBP Short: USD	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/18/2022	09/15/2023		719,057	0.83 USD/(GBP)				20,130		20,130	18,015				2,439		B024
Currency Forward; Long: GBP Short: USD	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/18/2022	09/15/2023		468,223	0.83 USD/(GBP)				13,108		13,108	11,731				1,588		B024
Currency Forward; Long: GBP Short: USD	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/18/2022	09/15/2023		2,346,688	0.83 USD/(GBP)				65,696		65,696	58,793				7,960		B024
Currency Forward; Long: GBP Short: USD	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/18/2022	09/15/2023		1,599,762	0.83 USD/(GBP)				44,786		44,786	40,080				5,427		B024
Currency Forward; Long: GBP Short: USD	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/18/2022	09/15/2023		195,093	0.83 USD/(GBP)				5,462		5,462	4,888				662		B024
Currency Forward; Long: GBP Short: USD	Foreign Equity Investments	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGOFU57RNE97	08/18/2022	09/15/2023		245,260	0.83 USD/(GBP)				6,866		6,866	6,145				832		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	12/16/2022	04/21/2023		524,016	0.94 USD/(EUR)				(8,824)		(8,824)	(6,108)				628		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	12/16/2022	04/21/2023		342,214	0.94 USD/(EUR)				(5,763)		(5,763)	(3,989)				410		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	12/16/2022	04/21/2023		1,711,072	0.94 USD/(EUR)				(28,813)		(28,813)	(19,944)				2,052		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	12/16/2022	04/21/2023		1,165,668	0.94 USD/(EUR)				(19,629)		(19,629)	(13,587)				1,398		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	12/16/2022	04/21/2023		139,025	0.94 USD/(EUR)				(2,341)		(2,341)	(1,620)				167		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	12/16/2022	04/21/2023		171,107	0.94 USD/(EUR)				(2,881)		(2,881)	(1,994)				205		B024
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	12/16/2022	04/21/2023		2,983,682	0.94 USD/(EUR)				(50,243)		(50,243)	(34,777)				3,578		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	12/16/2022	04/21/2023		1,329,495	0.83 USD/(GBP)				(18,657)		(18,657)	(33,401)				1,594		B024
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCFXT09	12/16/2022	04/21/2023		866,001	0.83 USD/(GBP)				(12,153)		(12,153)	(21,756)				1,039		B024

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STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23							
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)							
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	12/16/2022	04/21/2023		4,354,400	0.83 USD/(GBP)				(61,105)		(61,105)	(109,395)					5,222	B024							
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	12/16/2022	04/21/2023		2,963,920	0.83 USD/(GBP)				(41,593)		(41,593)	(74,462)					3,555	B024							
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	12/16/2022	04/21/2023		353,719	0.83 USD/(GBP)				(4,964)		(4,964)	(8,886)					424	B024							
Currency Forward; Long: USD Short: GBP	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	12/16/2022	04/21/2023		451,296	0.83 USD/(GBP)				(6,333)		(6,333)	(11,338)					541	B024							
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	02/15/2023	07/14/2023		8,388,666	0.92042 USD/(EUR)				(131,248)		(131,248)	(131,248)					22,496	B023							
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	03/15/2023	07/21/2023		16,804,090	0.92042 USD/(EUR)				(456,542)		(456,542)	(456,542)					46,542	B024							
Currency Forward; Long: USD Short: EUR	Foreign Equity Investments	D1	Currency	WELLS FARGO BANK, N.A.	03/20/2023	07/21/2023		97,212,600	0.92042 USD/(EUR)				(1,130,031)		(1,130,031)	(1,130,031)					269,250	B024							
143999999. Subtotal - Forwards - Hedging Other													(475,543)	XXX	(475,543)	(2,687,010)					733,805	XXX	XXX						
Bond Forward	Fixed Income Security	NA	Duration	WELLS FARGO BANK, N.A.	10/05/2020	04/04/2023		100,000,000	92.633179			273,959			(32,561,216)					52,340	B0311								
Bond Forward	Fixed Income Security	NA	Duration	WELLS FARGO BANK, N.A.	10/05/2020	04/04/2023		200,000,000	92.633179			547,917			(65,122,431)					104,680	B0311								
Bond Forward	Fixed Income Security	NA	Duration	WELLS FARGO BANK, N.A.	10/06/2020	04/04/2023		50,000,000	91.692171			137,303			(15,810,348)					26,170	B0311								
Bond Forward	Fixed Income Security	NA	Duration	WELLS FARGO BANK, N.A.	10/21/2020	04/18/2023		100,000,000	91.706156			241,699			(31,512,755)					111,035	B0311								
Bond Forward	Fixed Income Security	NA	Duration	WELLS FARGO BANK, N.A.	10/21/2020	04/18/2023		100,000,000	91.706156			241,699			(31,512,755)					111,035	B0311								
Bond Forward	Fixed Income Security	NA	Duration	WELLS FARGO BANK, N.A.	10/21/2020	04/18/2023		100,000,000	91.706156			241,699			(31,512,755)					111,035	B0311								
Bond Forward	Fixed Income Security	NA	Duration	WELLS FARGO BANK, N.A.	07/26/2021	04/19/2024		250,000,000	105.148546			1,171,263			(64,823,848)					1,283,790	B0311								
144999999. Subtotal - Forwards - Replication															2,855,540	XXX	(272,856,108)				1,800,085	XXX	XXX						
147999999. Subtotal - Forwards															2,855,540	(475,543)	XXX	(273,331,651)	(2,687,010)			2,533,890	XXX	XXX					
150999999. Subtotal - SSAP No. 108 Adjustments																	XXX						XXX	XXX					
168999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108															663,798	21,057,915	XXX	26,533,557	(4,178,277)			3,991,812	XXX	XXX					
169999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX						XXX	XXX					
170999999. Subtotal - Hedging Other																	111,991,127	43,000,741	(9,124,018)	996,808,609	XXX	996,808,609	(30,551,752)		(374,228)	152,491,813	XXX	XXX	
171999999. Subtotal - Replication																	2,783,387		3,344,158	2,107,794	XXX	(269,619,703)			(136,381)	251,800,085	XXX	XXX	
172999999. Subtotal - Income Generation																					XXX						XXX	XXX	
173999999. Subtotal - Other																					XXX							XXX	XXX
174999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																					XXX							XXX	XXX
175999999 - Totals															114,774,513	43,000,741	(5,116,062)	1,019,974,317	XXX	753,722,462	(34,730,029)		(510,610)			408,283,709	XXX	XXX	

(a) Code Description of Hedged Risk(s)

(b) Code Financial or Economic Impact of the Hedge at the End of the Reporting Period

0023 Convert Foreign Bonds to Fixed USD

E06.54

STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0023	Convert Foreign Bonds to Fixed USD	
0024	Hedge FX Exposure on Equity Investment	
0031	Convert Assets to Fixed/Float	
0053	Hedge Bond Portfolio Against Rise in Interest Rates	
0062	Fixed Income Annuity Hedge Program	
0311	Duration Management Hedges	

STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TM3	7	700,000	JUN 23 CBT ULT TNOTE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT		116.7422	121.1406	3,828	3,828				30,789	30,789	12,844	B0311	1,000
ZFM3	27	2,700,000	JUN 23 CBT 5Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT		107.1000	109.5063	6,117	6,117				64,969	64,969	49,543	B0311	1,000
ZNM3	64	6,400,000	JUN 23 CBT 10Y TNOTE	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT		111.3984	114.9219	22,000	22,000				225,500	225,500	117,435	B0311	1,000
ZTM3	14	2,800,000	JUN 23 CBT 2Y T-NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT		102.0547	103.2250	1,969	1,969				32,813	32,813	51,378	B0311	2,000
ESM3	5	972,538	Jun-23 CME E-MINI S&P 500	Reserve Liability	Exhibit 7	Equity/Index	06/16/2023	CME		3,890.4688	4,137.7500	14,438	14,438				61,900	61,900	15,762	B062	50
ESM3	20	4,018,750	Jun-23 CME E-MINI S&P 500	Reserve Liability	Exhibit 7	Equity/Index	06/16/2023	CME		4,018.7500	4,137.7500	57,750	57,750				119,000	119,000	65,134	B062	50
RTYM3	5	440,038	RUSS 2000 IND FUT	Reserve Liability	Exhibit 7	Equity/Index	06/16/2023	CME		1,760.4688	1,813.5000	8,350	8,350				13,338	13,338	7,132	B062	50
RTYM3	5	449,225	RUSS 2000 IND FUT	Reserve Liability	Exhibit 7	Equity/Index	06/16/2023	CME		1,796.9000	1,813.5000	8,350	8,350				4,150	4,150	7,281	B062	50
USM3	70	7,000,000	TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT		132.4331	131.1563	70,000	70,000				(89,382)	(89,382)	113,452	B0311	1,000
USM3	100	10,000,000	TREASURY BONDS	Fixed Income Portfolio	D1	Interest Rate	06/21/2023	CBT		130.5575	131.1563	100,000	100,000				59,875	59,875	162,074	B0311	1,000
153999999. Subtotal - Long Futures - Hedging Other													292,802	292,802			522,951	522,951	602,034	XXX	XXX
157999999. Subtotal - Long Futures													292,802	292,802			522,951	522,951	602,034	XXX	XXX
TM3	230	46,000,000	Jun-23 CBT 2-YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	06/30/2023	CBT		102.1836	103.2250	(32,345)	(32,345)				(479,766)	(479,766)	745,541	B0311	2,000
160999999. Subtotal - Short Futures - Hedging Other													(32,345)	(32,345)			(479,766)	(479,766)	745,541	XXX	XXX
164999999. Subtotal - Short Futures													(32,345)	(32,345)			(479,766)	(479,766)	745,541	XXX	XXX
167999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
168999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
169999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
170999999. Subtotal - Hedging Other													260,457	260,457			43,185	43,185	1,347,575	XXX	XXX
171999999. Subtotal - Replication																				XXX	XXX
172999999. Subtotal - Income Generation																				XXX	XXX
173999999. Subtotal - Other																				XXX	XXX
174999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
175999999 - Totals													260,457	260,457			43,185	43,185	1,347,575	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Royal Bank of Scotland			
Bank of America Merrill Lynch	(12,742)	46,656	33,914
Royal Bank of Canada	78,106	148,437	226,543
Total Net Cash Deposits	65,364	195,093	260,457

(a) Code	Description of Hedged Risk(s)

E07

STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

(b) Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0311	Duration Management Hedges
0062	Equity Linked Benefits

STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		292,802	(32,345)	292,802	292,802	(32,345)	292,802	1,347,575	1,347,575
BARCLAYS BANK PLC	Y	Y	61,760,000		62,306,786		546,786	62,719,508		959,508	4,801,067	4,801,067
BNP PARIBAS	Y	Y	15,923,000		16,627,869		704,869	16,627,869		704,869		
BANK OF AMERICA, NA	Y	Y	115,750,614		116,606,807	(1,138,552)		117,605,732	(853,299)	1,001,819	8,477,678	8,195,319
CREDIT AGRICOLE CIB	Y	Y	2,160,000		2,231,720		71,720	2,231,720		71,720	311,644	311,644
CITIBANK, N.A.	Y	Y	70,990,000		72,857,732	(937,691)	930,040	72,857,732	(937,691)	930,040	7,010,671	7,010,671
CREDIT SUISSE INTERNATIONAL	Y	Y	620,000		529,268			529,268				
DEUTSCHE BANK AG	Y	Y										
GOLDMAN SACHS INTERNATIONAL	Y	Y	9,440,000		9,998,150		558,150	9,998,150		558,150	164,061	164,061
HSBC BANK USA, N.A.	Y	Y										
JP MORGAN CHASE	Y	Y	70,760,000		131,547,732	(57,022,056)	3,765,676	132,574,702	(57,022,056)	4,792,646	19,657,924	19,657,924
MAIFG SECURITIES EMEA PLC	Y	Y	9,040,000		9,531,153		491,153	9,531,153		491,153	1,114,842	1,114,842
MORGAN STANLEY AND CO. INTERNATIONAL PLC	Y	Y	28,410,000		30,224,625		1,814,625	30,224,625		1,814,625		
MORGAN STANLEY CAPITAL SERVICES, INC	Y	Y	4,390,000		4,551,592		161,592	4,551,592		161,592	356,565	356,565
MIZUHO CAPITAL MARKETS LLC	Y	Y	10,380,000		10,578,335		198,335	10,578,335		198,335	1,389,017	1,389,017
ROYAL BANK OF CANADA	Y	Y	52,560,000		62,285,028	(6,153,447)	3,571,581	61,144,833	(7,205,825)	1,379,009	7,749,259	7,749,259
NATWEST MARKETS PLC	Y	Y	22,890,000		22,934,541		44,541	22,934,541		44,541	1,004,096	1,004,096
SOCIETE GENERALE	Y	Y	132,460,000		136,448,706	(4,066,113)		137,337,058	(4,066,113)	810,944	11,239,099	11,161,692
TORONTO DOMINION BANK	Y	Y	390,000		300,552	(521,253)		300,552	(521,253)		520,439	
UBS AG, LONDON	Y	Y	31,814,000		32,102,826	(4,606)	284,220	32,102,826	(4,606)	284,220	1,858,912	1,858,912
WELLS FARGO BANK, N.A.	Y	Y			103,809,692	(1,981,120)	101,828,573	106,795,490	(274,837,228)		12,531,996	12,531,996
NOMURA GLOBAL FINANCIAL PRODUCTS IN	Y	Y				(119,922)			(119,922)		262,546	142,624
0299999999 - Total NAIC 1 Designation			639,737,614		825,473,113	(71,944,760)	114,971,861	830,645,684	(345,567,993)	14,203,170	78,449,816	77,449,689
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)			264,375,406		445,392,113	(178,946,149)	10,740,166	447,419,659	(178,774,888)	11,868,777	329,833,893	321,164,285
0999999999 - Gross Totals			904,113,020		1,271,158,028	(250,923,254)	126,004,828	1,278,358,145	(524,375,226)	26,364,749	409,631,284	399,961,550
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					1,271,158,028	(250,923,254)						

STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Nomura Bank	Cash	02V05H267GRS05BHJ91	Cash Collateral	240,000		240,000		V
Wells Fargo Bank	Cash	KB1H1DSPREIMVCMJFXT09	Cash Collateral	179,120,000		179,120,000		V
Bank of America, NA	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	313,239	880,900	454,680	12/15/2051	I
Bank of America, NA	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	88,755	249,600	128,832	12/15/2051	I
Bank of America, NA	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	198,135	557,200	287,601	12/15/2051	I
Bank of America, NA	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	129,364	363,800	187,777	12/15/2051	I
CME	Cash	ES71P3U3RH1GC71XBU11	Cash Collateral	73,468,110		73,468,110		I
Royal Bank Of Canada WFC Branch	Cash	549300EX04Q2QBFQTQ27	Cash Collateral	34,345,107		34,345,107		IV
CBT	Cash	549300L02FLSSVFFR64	Cash Collateral	1,127,875		1,127,875		I
Merril Lynch Pierce Fenner Smith	Cash	8NAV47T0Y26Q87Y0QP81	Cash Collateral	231,900		231,900		I
0199999999 - Total				289,262,485	2,051,500	289,591,882	XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Barclays Bank PLC	Cash	G5GSEF7VJP5170UK5573	Cash Collateral	61,760,000		XXX		V
BNP Paribas	Cash	ROMJWSFPU8MIPR08K5P83	Cash Collateral	15,923,000		XXX		V
Credit Agricole CIB	Cash	1VUV7VQFKU00S21A208	Cash Collateral	2,160,000		XXX		V
Citibank	Cash	E570DZVZ7FF32TIEFA76	Cash Collateral	70,990,000		XXX		V
Credit Suisse International	Cash	E58DKGJYJYLIN8C3868	Cash Collateral	620,000		XXX		V
Goldman Sachs International	Cash	W22LR0WP21HZNB6K528	Cash Collateral	9,440,000		XXX		V
JP Morgan Chase	Cash	7H6GLXDRUGOFU57RNE97	Cash Collateral	70,760,000		XXX		V
Mitsubishi UFJ Securities (USA), Inc.	Cash	KSHU16E3LMSVCCJUJ255	Cash Collateral	9,040,000		XXX		V
Morgan Stanley And Co. International PLC	Cash	4PQUHNSJPFQFNF3BB653	Cash Collateral	28,410,000		XXX		V
Morgan Stanley Capital Services, Inc.	Cash	17331LVCZKQKX57XV54	Cash Collateral	4,390,000		XXX		V
MIZUHO CORPORATE BANK LTD	Cash	0V6W8S60X2D1J857QP30	Cash Collateral	10,380,000		XXX		V
Royal Bank of Canada	Cash	ES71P3U3RH1GC71XBU11	Cash Collateral	52,560,000		XXX		V
Royal Bank of Scotland	Cash	0X0002A000084EAA4E	Cash Collateral	22,890,000		XXX		V
Société Générale	Cash	02RNE81BXP4ROTDBPU41	Cash Collateral	132,460,000		XXX		V
Toronto Dominion	Cash	PT3QB789TSUIDF371261	Cash Collateral	390,000		XXX		V
UBS AG, London	Cash	BFMBT61CT2L1QCEMIK50	Cash Collateral	31,814,000		XXX		V
CME	Cash	ES71P3U3RH1GC71XBU11	Cash Collateral	8,567,052		XXX		V
Royal Bank Of Canada WFC Branch	Cash	549300EX04Q2QBFQTQ27	Cash Collateral	255,808,354		XXX		V
Bank of America, NA	Fx Bond	B4TYDEB6GKMZ0031MB27	Foreign Bond: JPY	3,181	350,000	XXX	09/20/2039	I
Bank of America, NA	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	261,792	268,100	XXX	06/30/2029	I
Bank of America, NA	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	4,017,199	4,437,100	XXX	01/31/2026	I
Bank of America, NA	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	492	500	XXX	09/30/2023	I
Bank of America, NA	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	20,172	23,500	XXX	11/15/2045	I
Bank of America, NA	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	34	100	XXX	02/15/2052	I
Bank of America, NA	Treasury	B4TYDEB6GKMZ0031MB27	TREASURY NOTE	299	300	XXX	04/25/2023	I
Citibank	Treasury	E570DZVZ7FF32TIEFA76	TREASURY NOTE	2,419,209	2,462,600	XXX	08/15/2023	I
Citibank	UK Treasury	E570DZVZ7FF32TIEFA76	UK TREASURY NOTE	5,061,680	4,096,000	XXX	04/17/2023	I
Citibank	UK Treasury	E570DZVZ7FF32TIEFA76	UK TREASURY NOTE	1,229	648	XXX	03/22/2029	I
Wells Fargo Bank	Treasury	KB1H1DSPREIMVCMJFXT09	TREASURY NOTE	5,194,419	5,866,000	XXX	05/31/2028	I
Wells Fargo Bank	Domestic Bond	KB1H1DSPREIMVCMJFXT09	Fixed Income Security	1,309,247	1,359,000	XXX	10/10/2025	I

STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)	
Wells Fargo Bank	Domestic Bond	KB1H1DSPREMYMCUFXT09 ..	718172-OE-7	Fixed Income Security	1,322,257	1,418,000	XXX	03/02/2028	I
Wells Fargo Bank	Domestic Bond	KB1H1DSPREMYMCUFXT09 ..	594918-AT-1	Fixed Income Security	1,312,265	1,315,000	XXX	05/01/2023	I
029999999 - Total				809,285,881	21,596,848	XXX	XXX	XXX	

STATEMENT AS OF MARCH 31, 2023 OF THE NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date
 This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
NONE																		
Total									XXX									